Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2022

This Form is Open to Public Inspection

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:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

1b Three-digit plan number (PN) ▶ 016

1c Effective date of plan 08/01/2012

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
GENERAL MOTORS LLC

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

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

2b Employer Identification Number (EIN)
27-0383222

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

2d Business code (see instructions)
336100

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	07/11/2024	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 [X] Same as Plan Sponsor	**3b**	Administrator's EIN
		3c	Administrator's telephone number
4	If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:	**4b**	EIN
a	Sponsor's name	**4d**	PN
c	Plan Name		

5	Total number of participants at the beginning of the plan year	**5**	35167
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	11699
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	9018
b	Retired or separated participants receiving benefits	**6b**	10385
c	Other retired or separated participants entitled to future benefits	**6c**	12594
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	31997
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	1039
f	Total. Add lines **6d** and **6e**.	**6f**	33036
g	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	0
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

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

1A 1C 1E 3H 1I

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

9a Plan funding arrangement (check all that apply)

(1)	[X]	Insurance
(2)	[ ]	Code section 412(e)(3) insurance contracts
(3)	[X]	Trust
(4)	[ ]	General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	[X]	Insurance
(2)	[ ]	Code section 412(e)(3) insurance contracts
(3)	[X]	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)	[X]	**R** (Retirement Plan Information)
(2)	[ ]	**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	[X]	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

(1)	[X]		**H** (Financial Information)
(2)	[ ]		**I** (Financial Information – Small Plan)
(3)	[X]	3	**A** (Insurance Information)
(4)	[X]		**C** (Service Provider Information)
(5)	[X]		**D** (DFE/Participating Plan Information)
(6)	[ ]		**G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 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 A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

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 SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

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

D Employer Identification Number (EIN)
27-0383222

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

1 Coverage Information:

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

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
06-6033492	60054	014709	1207	10/01/2022	09/30/2023

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	5321828

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

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 SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

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

D Employer Identification Number (EIN)
27-0383222

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

1 Coverage Information:

(a) Name of insurance carrier
METROPOLITAN LIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5581829	65978	32743	1207	10/01/2022	09/30/2023

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	5994044

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

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

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

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

OMB No. 1210-0110

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 SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

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

D Employer Identification Number (EIN)
27-0383222

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

1 Coverage Information:

(a) Name of insurance carrier
PRUDENTIAL INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
22-1211670	68241	040179	1207	10/01/2022	09/30/2023

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	5580529

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

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

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

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

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

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

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

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

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

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

A Name of plan
GENERAL MOTORS SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

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

D Employer Identification Number (EIN)
27-0383222

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

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

Part I Basic Information

1 Enter the valuation date: Month 10 Day 01 Year 2022

2 Assets:

a Market value	**2a**	4272094989
b Actuarial value	**2b**	4699304488

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	10243	2612239848	2612239848
b For terminated vested participants	13225	850605668	850605668
c For active participants	11699	1725036438	1798510840
d Total	35167	5187881954	5261356356

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**	5.47 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	26216000
c Total (line 6a + line 6b)	**6c**	26216000

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

	06/01/2024
Signature of actuary	Date
KATHRYN M HOFFMAN	23-05658
Type or print name of actuary	Most recent enrollment number
WILLIS TOWERS WATSON US LLC	667-300-8438
Firm name	Telephone number (including area code)
800 NORTH GLEBE ROAD ARLINGTON, VA 22203	
Address of the firm	

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

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)	1435800783	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	26596000	0
9	Amount remaining (line 7 minus line 8)	1409204783	0
10	Interest on line 9 using prior year's actual return of -20.16 %	-284095684	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.66 %		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	634889696	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	490219403	0

Part III Funding Percentages

14	Funding target attainment percentage	14	80.00 %
15	Adjusted funding target attainment percentage	15	80.00 %
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	111.46 %
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
12/22/2023	175000000	0			
12/28/2023	100000000	0			
			Totals ► 18(b)	275000000	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	257548841

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

a Segment rates:	1st segment: 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**	65

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

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 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**	26216000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	1052271271	97241913
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**	123457913

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

36 Additional cash requirement (line 34 minus line 35)	**36**	96861913
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	257548841

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

a Total (excess, if any, of line 37 over line 36)	**38a**	160686928
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	26596000
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

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**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	**B** Three-digit plan number (PN) ▶
GENERAL MOTORS SALARIED RETIREMENT PROGRAM	016
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
GENERAL MOTORS LLC	27-0383222

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

SEE ATTACHED PDF REPORT

FOR PART I, LINE 1
DISCLOSURES, MI 00000

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

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

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

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

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

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

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

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

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

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

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

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

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

SEE ATTACHED PDF REPORT

FOR PART I, LINE 2
DISCLOSURES, MI 00000

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

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

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

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

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

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

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

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

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

OMB No. 1210-0110

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 SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

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

D Employer Identification Number (EIN)
27-0383222

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

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

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
01-6231432-001	M	8819308

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
25-6295264-001	C	216606859

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
26-6389533-001	C	7750871

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	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
11-3317084-001	C	781976675

a Name of MTIA, CCT, PSA, or 103-12 IE: GMAM GROUP PENSION I

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
01-0719298-001	M	0

a Name of MTIA, CCT, PSA, or 103-12 IE: GMAM INVESTMENT FUNDS TRUST

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
13-3160892-001	M	10655

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

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

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
23-6994310-156	C	2227397

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

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

c EIN-PN 23-6994310-159	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3353131

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

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

c EIN-PN 06-6033492-005	**d** Entity code P	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 5321828

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) 31636490

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

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

c EIN-PN 94-3112180-001	**d** Entity code E	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 21523197

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

a Plan name

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

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

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

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

OMB No. 1210-0110

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 SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

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

D Employer Identification Number (EIN)
27-0383222

Part I Asset and Liability Statement

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

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	34639241	67757454
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		275000000
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	34297942	90075587
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	6345728	1987607
(2) U.S. Government securities	1c(2)	798600950	501232794
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	821065220	655782901
(B) All other	1c(3)(B)	634020919	466359308
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	2967969	464594
(B) Common	1c(4)(B)	613271142	412680840
(5) Partnership/joint venture interests	1c(5)	46909339	694635
(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)	1127099383	1011914934
(10) Value of interest in pooled separate accounts	1c(10)	5549180	5321828
(11) Value of interest in master trust investment accounts	1c(11)	11033569	8829963
(12) Value of interest in 103-12 investment entities	1c(12)	33369807	53159687
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	126058974	290771529
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	94396603	54496194

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)	3430663	3353994
(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	4393056629	3899883849
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	30524063	36799849
i Acquisition indebtedness	1i		
j Other liabilities	1j	76104485	53286897
k Total liabilities (add all amounts in lines 1g through1j)	1k	106628548	90086746
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	4286428081	3809797103

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)	275000000	
(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)		275000000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	-73167	
(B) U.S. Government securities	2b(1)(B)	23198198	
(C) Corporate debt instruments	2b(1)(C)	75121220	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	2181115	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		100427366
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	519286	
(B) Common stock	2b(2)(B)	15205912	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	1278562	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		17003760
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	4691731479	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	4949271738	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		-257540259
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	0	
(B) Other	2b(5)(B)	261531610	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		261531610

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-26446435
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		72125
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		-764965
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		357534
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		10886738
c Other income	2c		1795688
d Total income. Add all **income** amounts in column (b) and enter total	2d		382323162
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	824882990	
(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)		824882990
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)	1988770	
(2) Contract administrator fees	2i(2)	2877861	
(3) Investment advisory and management fees	2i(3)	4927574	
(4) Other	2i(4)	24276945	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		34071150
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		858954140
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-476630978
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

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

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

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

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

(1) [ ] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [X] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

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

(1) Name: ERNST & YOUNG LLP **(2)** EIN: 34-6565596

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

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

Part IV Compliance Questions

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

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	

		Yes	No	Amount
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		150000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g	X		715521119
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j		X	
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
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 502151.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

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

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

OMB No. 1210-0110

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 SALARIED RETIREMENT PROGRAM

B Three-digit plan number (PN) ▶ 016

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

D Employer Identification Number (EIN)
27-0383222

Part I Distributions

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

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

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

EIN(s): _____ _____

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** 1958

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

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

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

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

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

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (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: 16.0 % Investment-Grade Debt: 54.0 % High-Yield Debt: 0.0 % Real Estate: 9.0 % 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

SALARIED RETIREMENT PROGRAM

Employer ID: 27-0383222

Plan Number: 016

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 SALARIED RETIREMENT PROGRAM

TABLE OF CONTENTS

Page

REPORT OF INDEPENDENT AUDITORS ……. 1

FINANCIAL STATEMENTS

Statements of Net Assets Available for Benefits as of September 30, 2023 and 2022……... 4

Statement of Changes in Net Assets Available for Benefits for the Year Ended September 30, 2023……..……..…….. 5

Statements of Accumulated Plan Benefits as of September 30, 2023 and 2022 and Statement of Changes in Accumulated Plan Benefits for the Year Ended September 30, 2023……..…… 6

Notes to Financial Statements…..……. 7

SUPPLEMENTAL SCHEDULES

Schedule H, Part IV, Line 4i—Schedule of Assets (Held at End of Year) as of September 30, 2023……. i

Schedule H, Part IV, Line 4j—Schedule of Reportable Transactions for the Year Ended September 30, 2023……..…….. ii

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

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

Report of Independent Auditors

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

Opinion

We have audited the financial statements of General Motors Salaried Retirement Program (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits and statements of accumulated plan benefits as of September 30, 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 SALARIED RETIREMENT PROGRAM

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

	2023	2022
Assets		
Cash	$ 67,662	$ 34,494
Investments at estimated fair value:		
Interests in Investment Trusts	1,006,336	1,121,353
Interests in Master Trusts		
GMAM I	-	350
GMAM III	8,819	10,673
GIFT	11	10
Directly held investments:		
Equity securities	405,262	605,483
Debt securities (securities loaned: 2023 - $52,234)	1,649,827	2,285,622
Investment funds (measured at NAV)	306,585	151,975
Derivatives and other investments, net	20,301	56,845
Securities lending collateral	53,346	76,167
Net assets held in 401(h) account	15,919	14,333
Receivables:		
Due from brokers for securities sold	40,102	4,633
Contribution receivable-employer	275,000	-
Accrued investment income and other	49,737	29,577
Total assets	3,898,907	4,391,515
Liabilities		
Payable to brokers for securities purchased	6,757	24,990
Accrued administrative expenses and other	29,066	3,993
Amount related to obligations of 401(h) account	15,919	14,333
Liability to return securities lending collateral	53,287	76,104
Total liabilities	105,029	119,420
Net assets available for benefits	$ 3,793,878	$ 4,272,095

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

STATEMENT OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS
FOR THE YEAR ENDED SEPTEMBER 30, 2023
(in thousands)

Additions	
Investment income (loss):	
Net investment loss from Investment Trusts	$ (26,580)
Net investment income (loss) from Master Trusts	
GMAM I	(320)
GMAM III	(446)
GIFT	1
Net realized and unrealized gains from directly held investments	14,742
Interest and dividend income	117,111
Other income, net	904
Contribution-employer	275,000
Total additions, net	380,412
Deductions	
Benefits paid to participants	824,558
Administrative expenses	34,071
Total deductions	858,629
Net decrease	(478,217)
Net assets available for benefits	
Beginning of year	4,272,095
End of year	$3,793,878

See notes to financial statements.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM

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

	2023	2022
Actuarial present value of accumulated Plan benefits		
Vested benefits:		
Participants currently receiving payments	$ 2,747,308	$ 2,606,715
Non-retired participants	1,044,510	1,732,203
Terminated vested participants	798,081	848,559
Total vested benefits	4,589,899	5,187,477
Nonvested benefits	52,161	70,496
Total	$ 4,642,060	$ 5,257,973

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

	2023
Actuarial present value of accumulated Plan benefits, beginning of year	$ 5,257,973
Increase (decrease) during the year attributable to:	
Benefits accumulated	213
Interest	273,297
Benefits paid	(824,558)
Voluntary & involuntary separation programs	110,628
Changes in actuarial assumptions	(215,810)
Experience loss	40,317
Net decrease	(615,913)
Actuarial present value of accumulated Plan benefits, end of year	$ 4,642,060

See notes to financial statements.

Note 1. Description of the Plan

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

General

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

For employees hired prior to January 1, 2001:

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

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

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

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

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

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

Note 1. Description of the Plan (continued)

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

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

401(h) Account

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

Employee Contributions

Accumulated employee contributions and interest thereon, net of applicable benefit payments, was approximately $45 million and $70.8 million at September 30, 2023 and 2022, respectively. Interest was credited to accumulated employee contributions at 3.25%.

Note 2. Significant Accounting Policies

Basis of Accounting

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

Use of Estimates

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

Contributions

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

Note 2. Significant Accounting Policies (continued)

Payment of Benefits

Benefit payments are recorded when paid.

Administrative Expenses

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

Interests in Master Trusts and Investment Trusts

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

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

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

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

Risks and Uncertainties

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

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

Note 2. Significant Accounting Policies (continued)

Fair Value Hierarchy

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

Level 1 Unadjusted quoted prices in active markets that are accessible at the measurement date for identical, unrestricted assets or liabilities;

Level 2 Quoted prices in markets that are not considered to be active or financial instruments for which all significant inputs are observable, either directly or indirectly; and

Level 3 Prices or valuations that require inputs that are both significant to the fair value measurement and unobservable.

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

Investment Valuation 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.

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.

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	$ 404,776	$ -	$ 486	$ 405,262
Debt securities				
Government and agency	-	526,388	-	526,388
Corporate debt and other	-	1,123,439	-	1,123,439
Derivatives and other investments, net	760	1,505	18,036	20,301
Net investments subject to leveling	$ 405,536	$ 1,651,332	$ 18,522	2,075,390
Investments measured at net asset value				
Investment funds				306,585
Net investments				$ 2,381,975

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

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

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

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):

	GMAM I	GMAM III	GIFT
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)	$ (402)	$ 31,082	$ 43,377

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):

	2023			
	Level 1	Level 2	Level 3	Total
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	$ 168,505	$ 3,776	$ 76	172,357
Investments measured at net asset value				
Investment funds				8,100
Net investments				$ 180,457

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

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.

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	$ -	$ 1	$ -	$ 1
Investments at fair value				
Investment funds	-	8,100	-	8,100
Other investments, net	-	720	9	729
Total investments	-	8,820	9	8,829
Receivables				
Accrued investment income and other	-	3	2	5
Total receivables	-	3	2	5
Total assets	-	8,824	11	8,835
Liabilities				
Payable for securities purchased and other	-	5	-	5
Total net assets	$ -	$ 8,819	$ 11	$ 8,830

Note 4. Investment in Master Trusts (continued)

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

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

Note 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	$ 216,607	$ 271,035
First Plaza Group Trust II	7,751	17,372
White Plaza Group Trust	781,978	832,946
Total beneficial interests in Investment Trusts	$ 1,006,336	$ 1,121,353

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):

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

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 $26.6 million.

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	-	6	1,148	1,154
Net investments subject to leveling	$ -	$ 6	$ 198,607	198,613
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				$ 9,239,964

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

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.

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.

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 ("derivatives") to hedge or protect the underlying investments from changes in the interest rate, foreign exchange, commodity and securities markets. Losses may arise if the value of derivatives decreases due to an unfavorable change in the value of the underlying assets or if the counterparty does not perform under the contract. The aggregate fair value of the derivative financial instruments held by the Plan and Master Trusts at September 30, 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 $65.1 million for the year ended September 30, 2023 and principally consisted of net losses on interest rate and equity option contracts. The net realized and unrealized loss on derivatives is included in Net realized and unrealized losses from direct investments within the *Statement of Changes In Net Assets Available For Benefits*.

The notional amount of the derivative financial instruments held by the Plan aggregated approximately $797.6 million and $475.7 million 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.

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

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

Investment Funds

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

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

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

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

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

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.

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

The following tables summarize the fair value, redemption restrictions, unfunded commitments and other provisions related to certain investment funds directly held by the Plan at September 30, 2023 and 2022 (in thousands).

	2023				
	Fair	Unfunded	Redemption Attributes		
Description	Value	Commitments	Redeemable *	Frequency	Notice Period
Multi-strategy funds	$ 79,734	-	100%	Daily, Weekly, Monthly	0 - 3 days
Other investment funds	226,851	-	100%	Daily, Monthly	5 - 6 Days
Total	$ 306,585	$ -			

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

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

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 (in thousands).

	2023				
	Fair	Unfunded	Redemption Attributes		
Description	Value	Commitments	Redeemable *	Frequency	Notice Period
Master Trusts					
Multi-strategy funds[(a)]	$ 8,100	$ -	0%	N/A	N/A
Investment Trusts					
Funds of hedge funds[(b)]	$ 14,629	$ 11,983	72%	Semi-Annually	95 Days
Fixed income funds[(c)]	41,861	3,239	88%	Quarterly, Semi-Annually, Annually	60 - 180 Days
Equity funds[(d)]	57,457	-	100%	Monthly, Quarterly, Semi-Annually	5 - 90 Days
Multi-strategy funds[(e)]	92,628	3,400	98%	Monthly, Quarterly	4 - 90 Days
Other investment funds	106,551	-	100%	Monthly, Quarterly	5 - 90 Days
Total	$ 313,126	$ 18,622			

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

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

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

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

(b) Approximately 26% (13% at September 30, 2022) of the fair value of the investment funds in this category were subject to an initial lock-up period of 3 years. These funds are now in hardlock up.

Approximately 96% (100% at September 30, 2022) of the fair value of the nonredeemable investment funds in this category were in liquidation.

(c) Approximately 14% (8% 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 5 years. These funds are now in hardlock up from 2 to 5 years.

Approximately 83% (10% at September 30, 2022) of the fair value of the nonredeemable investment funds in this category were in liquidation.

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

(e) None (22% at September 30, 2022) of the fair value of the nonredeemable investment funds in this category were in liquidation.

Private Equity and Debt Investments

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

Real Estate and Other Alternative Investments

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

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

The following tables summarize the fair value, unfunded commitments and estimated liquidation periods related to the Plan's beneficial interests of the private equity and debt investments and certain real estate investments held by the Investment Trusts as of September 30, 2023 and 2022 (dollars in thousands). Neither the Plan nor the Master Trusts held any private equity and debt investments or real estate and other alternative investments subject to disclosure at September 30, 2023 and 2022.

	2023				
			Estimated Liquidation Period		
Description	Fair Value	Unfunded Commitments	Five Years or Less	Six to Ten Years	More Than Ten Years
Investment Trusts					
Private equity and debt investments	$ 281,168	$ 79,552	93%	0%	7%
Real estate and other alternative investments	373,596	75,745	20%	47%	33%
Total	$ 654,764	$ 155,297			

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

Note 9. Securities Lending

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

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

Note 9. Securities Lending (continued)

The fair values of the loaned securities and invested collateral and the liability to return the collateral are separately disclosed in the *Statements of Net Assets Available for Plan Benefits* in accordance with *Accounting Standards Codification 860, Transfers and Servicing.* At September 30, 2023 and 2022 the aggregate fair values of the securities loaned were $52.2 million and $74.4 million, respectively. The collateral received was approximately $53.3 million and $76.2 million at September 30, 2023 and 2022, respectively. The liability to return the collateral to the Borrowers approximated $53.3 million and $76.1 million at 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. 401(h) Account

The aggregate fair value of the net assets of the Plan's 401(h) account at September 30, 2023 and 2022 was $15.9 million and $14.3 million, respectively. The principal investment underlying the 401(h)-account consisted of a publicly traded investment fund which was classified in Level 1 of the fair value hierarchy.

Note 11. Termination Priorities

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

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

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

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

Note 12. Federal Income Tax Status and Regulatory Matters

The Plan was established on August 1, 2012. The Plan received a favorable determination letter from the Internal Revenue Service ("IRS") dated May 6, 2014, stating that the Plan and related trusts were designed in accordance with the applicable provisions of the IRC; and therefore, the associated trusts are exempt from taxation. The Plan was amended and restated subsequent to receiving the IRS determination letter and is required to operate in conformity with the IRC to maintain its qualified status. Plan management believes the Plan, as amended and restated, is being operated in compliance with the applicable provisions of the IRC and the related trusts continue to be tax-exempt. Therefore, no provision for income taxes has been included in the Plan's financial statements.

The Plan's management has analyzed the tax positions taken by the Plan and has concluded that as of September 30, 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.

Note 13. Actuarial Present Value of Accumulated Plan Benefits

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

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

The following significant actuarial assumptions were used in the valuations for the years ended September 30, 2023 and 2022:

- The interest rate used to discount accumulated plan benefits was 6.03% and 5.64% at September 30, 2023 and 2022, respectively.

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

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

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

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

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

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

The decrease of $215.8 million 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 5.64% to 6.03%.

Note 14. Employer Contributions

For the year ended September 30, 2023, the Company met the minimum funding requirements under ERISA and no contributions were due. The Company made discretionary contributions to the Plan in late 2023 aggregating $275 million which were recorded as contributions receivable at September 30, 2023 in accordance with the Plan's accounting policy. Of this amount, $257.5 million was allocated toward the minimum required contribution for the plan year.

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

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

Note 16. Reconciliation of Financial Statements to the Form 5500

The following table presents a reconciliation of the net assets available for benefits per the financial statements to the Form 5500 as of September 30, 2023 and 2022 (in thousands).

	2023	2022
Net assets available for benefits per the financial statements	$ 3,793,878	$ 4,272,095
Add:		
Net assets held in 401(h) account	15,919	14,333
Net assets available for benefits per the Form 5500	$ 3,809,797	$ 4,286,428

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

The following is a reconciliation of the changes in net assets available for benefits per the financial statements to the Form 5500 for the year ended September 30, 2023 (in thousands):

	Amounts per Financial Statements	401(h) Account Activity	Amounts per Form 5500
Total additions, net	$ 380,412	1,911	$ 382,323
Benefits paid to participants	824,558	325	824,883
Administrative expenses	34,071	-	34,071

Note 17. Subsequent Events

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

Terminations and retirements under the 2023 Voluntary Separation Program ("VSP") was substantially completed by June 30, 2023. However, certain employees who accepted the VSP, withdrew payments in the months subsequent to September 30, 2023 creating an increase in lump sum benefit payments of approximately $136 million.

SUPPLEMENTAL SCHEDULES

SCHEDULE H, PART IV, LINE 4i—SCHEDULE OF ASSETS **EMPLOYER ID: 27-0383222**
(HELD AT END OF YEAR) **PLAN NUMBER: 016**
AS OF SEPTEMBER 30, 2023
(in thousands)

	(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	$ 371,562	$ 216,607
*	Investment in First Plaza Group Trust II (26-6389533)	Common/Collective Trust	86,827	7,751
*	Investment in White Plaza Group Trust (11-3317084)	Common/Collective Trust	732,429	781,978
	Total Investment Trusts		1,190,818	1,006,336
	Directly held investments:			
	Cash equivalents and other short-term investments (see attached)	Cash equivalents and other short-term investments	1,988	1,988
**	Equity securities (see attached)	Equity securities	298,831	405,262
***	Debt securities (see attached)	Debt securities	2,074,660	1,649,194
	Investment funds (see attached)	Investment funds	353,267	327,885
	Private equity and debt investments (see attached)	Private equity and debt investments	-	695
	Real estate and other alternative investments (see attached)	Real estate and other alternative investments	8,925	8,100
	Insurance contracts (see attached)	Insurance contracts	14,807	16,896
	Derivatives, net (see attached)	Derivatives	(140)	(28,045)
	Total directly held investments		2,752,338	2,381,975
	Total investments		$ 3,943,156	$ 3,388,311
	Investment held in 401 (h) account:			
	Vanguard STAR Fund		$ 13,826	$ 15,814
	Securities lending collateral			
	Cash equivalents and other short-term investments (see attached)		$ 53,346	$ 53,346

* Denotes parties-in-interest.

** Includes GM common stock with a cost of $253 and current value of $217.

*** Includes GM senior unsecured notes with a cost of $3,632 and current value of $3,137.

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 **EMPLOYER ID: 27-0383222**

FOR THE YEAR ENDED SEPTEMBER 30, 2023 **PLAN NUMBER: 016**

(in thousands, except number of transactions)

(a) Identity of Party Involved	(b) Description of Asset	Number of Transactions	(c) Purchase Price	(d) Selling Price	(g) Cost of Asset	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:

No series transactions equaled or exceeeded the 5% reporting threshold as defined in the Department of Labor's Rules and Regulation for Reporting and Disclosure.

GENERAL MOTORS SALARIED RETIREMENT PROGRAM
SCHEDULE H, PART IC, LINE 4i-SCHEDULE OF ASSETS (HELD AT END OF YEAR)
DIRECTLY HELD INVESTMENTS
AS OF SEPTEMBER 30, 2023
(in thousands)

EMPLOYER ID: 27-0383222
PLAN NUMBER: 016

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
Cash equivalents and other short-term investments				
	BNP PARIBAS SA TD - 02Oct23	Cash equivalents and other short-term investme	1,988	1,988
	Total cash equivalents and other short-term investments		**1,988**	**1,988**
Equity securities				
	3I GROUP PLC	Equity Securities	520	834
	3M CO	Equity Securities	526	244
	4IMPRINT GROUP	Equity Securities	69	75
	AAK AB	Equity Securities	83	80
	AALBERTS INDS	Equity Securities	72	68
	ABBOTT LABORATORIES	Equity Securities	794	1,288
	ABBVIE INC	Equity Securities	690	1,247
	ABC-MART INC	Equity Securities	145	162
	ACCENTURE PLC CL A	Equity Securities	418	919
	ACERINOX SA	Equity Securities	82	60
	ACTIVISION BLIZZARD INC	Equity Securities	277	621
	ADAPTIVE BIOTECHNOLOGIES	Equity Securities	83	27
	ADDTECH AB-B SH	Equity Securities	53	128
	ADDUS HOMECARE CORP	Equity Securities	248	281
	ADEKA CORP	Equity Securities	81	67
	ADIDAS AG	Equity Securities	179	188
	ADMIRAL GROUP PLC	Equity Securities	109	131
	ADOBE SYSTEMS INC	Equity Securities	678	3,455
	ADVANCED MICRO DEVICES INC	Equity Securities	197	784
	ADVANTEST CORP	Equity Securities	133	157
	ADYEN NV	Equity Securities	222	76
	AECOM	Equity Securities	585	1,410
	AENA SME SA	Equity Securities	296	290
	AES CORP	Equity Securities	37	45
	AFLAC INC	Equity Securities	107	211
	AGILENT TECHNOLOGIES INC	Equity Securities	327	810
	AGNICO EAGLE MINES LTD	Equity Securities	176	151
	AIA GROUP LTD	Equity Securities	1,140	919
	AIR LIQUIDE SA	Equity Securities	570	607
	AIR PRODUCTS + CHEMICALS INC	Equity Securities	161	298
	AIR WATER INC	Equity Securities	300	257
	AIRBNB INC-A	Equity Securities	307	268
	AIRBUS GROUP SE	Equity Securities	504	927
	AJINOMOTO CO INC	Equity Securities	383	394
	AKAMAI TECHNOLOGIES INC	Equity Securities	43	78
	ALAMOS GOLD INC	Equity Securities	63	83

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ALBEMARLE CORP	Equity Securities	217	434
	ALBERTSONS COS-A	Equity Securities	31	35
	ALCON INC	Equity Securities	22	25
	ALFA LAVAL AB	Equity Securities	74	80
	ALIBABA GROUP HOLDING SP ADR	Equity Securities	1,620	1,006
	ALIGN TECHNOLOGY INC	Equity Securities	65	105
	ALIMEN COUCHE	Equity Securities	279	446
	ALK-ABELLO A/S	Equity Securities	51	41
	ALKERMES PLC	Equity Securities	150	83
	ALLEGION PLC	Equity Securities	38	49
	ALLEGRO MICROSYS	Equity Securities	176	342
	ALLIANT ENERGY CORP	Equity Securities	48	57
	ALLIANZ SE-REG	Equity Securities	593	638
	ALLKEM LTD	Equity Securities	38	38
	ALLSTATE CORP	Equity Securities	94	138
	ALLY FINANCIAL INC	Equity Securities	30	33
	ALNYLAM PHARMACEUTICALS	Equity Securities	76	109
	ALPHABET INC CL A	Equity Securities	1,755	5,947
	ALPHABET INC CL C	Equity Securities	1,409	4,870
	ALS LTD	Equity Securities	53	72
	ALTEN	Equity Securities	133	168
	ALTRIA GROUP INC	Equity Securities	518	356
	AMADA CO LTD	Equity Securities	111	106
	AMANO CORP	Equity Securities	49	59
	AMAZON.COM INC	Equity Securities	2,650	5,560
	AMCOR PLC	Equity Securities	78	64
	AMEREN CORPORATION	Equity Securities	68	92
	AMERICAN AIRLINES GROUP INC	Equity Securities	566	169
	AMERICAN ELECTRIC POWER	Equity Securities	168	183
	AMERICAN EXPRESS CO	Equity Securities	265	447
	AMERICAN FINANCIAL GROUP INC	Equity Securities	40	43
	AMERICAN INTERNATIONAL GROUP	Equity Securities	213	210
	AMERICAN WATER WORKS CO INC	Equity Securities	77	114
	AMERIPRISE FINANCIAL INC	Equity Securities	61	164
	AMERIS BANCORP	Equity Securities	333	230
	AMETEK INC	Equity Securities	71	161
	AMGEN INC	Equity Securities	1,973	3,162
	AMP LTD	Equity Securities	42	37
	AMPHENOL CORP CL A	Equity Securities	110	236
	AMPLIFON SPA	Equity Securities	97	107
	AMPOL LTD	Equity Securities	82	78
	AMVIS HOLDINGS INC	Equity Securities	76	59
	ANALOG DEVICES INC	Equity Securities	387	853
	ANDRITZ AG	Equity Securities	185	173
	ANGLO AMERICAN PLC	Equity Securities	428	389
	ANSYS INC	Equity Securities	53	122
	ANZ GROUP HOLDINGS LTD	Equity Securities	132	115

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	AON PLC-CLASS A	Equity Securities	145	315
	APA CORP	Equity Securities	68	60
	APOLLO GLOBAL MANAGEMENT INC	Equity Securities	92	169
	APPLE INC	Equity Securities	2,871	12,775
	APPLIED MATERIALS INC	Equity Securities	231	969
	APTIV PLC	Equity Securities	101	126
	ARAMARK	Equity Securities	48	43
	ARC RESOURCES LT	Equity Securities	50	88
	ARCADIS NV	Equity Securities	82	79
	ARCELORMITTAL	Equity Securities	403	419
	ARCH CAPITAL GROUP LTD	Equity Securities	51	140
	ARCHER DANIELS MIDLAND CO	Equity Securities	112	195
	ARES MANAGEMENT CORP	Equity Securities	58	76
	ARGENX SE	Equity Securities	336	527
	ARISTA NETWORKS	Equity Securities	80	226
	ARISTOCRAT LEISURE	Equity Securities	114	108
	ARKEMA	Equity Securities	39	41
	ARLO TECHNOLOGIES INC	Equity Securities	98	123
	ARRAY TECHNOLOGIES INC	Equity Securities	311	244
	ARROW ELECTRONICS INC	Equity Securities	19	33
	ARTHUR J GALLAGHER + CO	Equity Securities	62	231
	ASAHI GROUP HOLDINGS	Equity Securities	119	135
	ASCENDIS PHARMA A/S	Equity Securities	214	262
	ASM PACIFIC	Equity Securities	69	47
	ASML HOLDING NV	Equity Securities	963	1,264
	ASML HOLDING NV NY REG SHS	Equity Securities	100	530
	ASPEN TECHNOLOGY	Equity Securities	26	24
	ASR NEDERLAND NV	Equity Securities	101	89
	ASSA ABLOY AB B	Equity Securities	524	522
	ASSURANT INC	Equity Securities	26	41
	ASTRAZENECA PLC	Equity Securities	1,763	3,238
	AT+T INC	Equity Securities	925	507
	ATLASSIAN CORP-A	Equity Securities	124	150
	ATMOS ENERGY CORP	Equity Securities	55	69
	ATS CORP	Equity Securities	220	258
	AUSTBROKERS HLDS	Equity Securities	58	55
	AUTO TRADER GROUP PLC	Equity Securities	81	121
	AUTODESK INC	Equity Securities	100	210
	AUTOMATIC DATA PROCESSING	Equity Securities	209	472
	AUTOZONE INC	Equity Securities	59	221
	AVANTOR INC	Equity Securities	67	67
	AVEANNA HEALTHCA	Equity Securities	197	24
	AVERY DENNISON CORP	Equity Securities	35	69
	AXA SA	Equity Securities	391	418
	AXON ENTERPRISE INC	Equity Securities	62	62
	AZBIL CORP	Equity Securities	109	120
	AZELIS GROUP NV	Equity Securities	127	103

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	B&M EUROPEAN	Equity Securities	205	270
	BAE SYSTEMS PLC	Equity Securities	582	803
	BAIDU INC-SP ADR	Equity Securities	1,169	1,303
	BAKER HUGHES	Equity Securities	167	169
	BALFOUR BEATTY	Equity Securities	55	68
	BALL CORP	Equity Securities	61	73
	BANCA MEDIOLANUM	Equity Securities	84	95
	BANCO SABADELL	Equity Securities	87	110
	BANCO SANTANDER	Equity Securities	302	294
	BANDAI NAMCO HOLDINGS INC	Equity Securities	211	194
	BANK OF AMERICA CORP	Equity Securities	1,248	1,354
	BANK OF IRELAND	Equity Securities	517	747
	BANK OF KYOTO	Equity Securities	347	348
	BANK OF MONTREAL	Equity Securities	284	229
	BANK OF NEW YORK MELLON CORP	Equity Securities	192	162
	BANKINTER	Equity Securities	139	152
*	BARCLAYS PLC	Equity Securities	543	473
	BARRATT DEVELOPMENTS PLC	Equity Securities	182	176
	BASF SE	Equity Securities	518	344
	BATH & BODY WORK	Equity Securities	461	234
	BAVARIAN NORDIC	Equity Securities	67	41
	BAWAG GROUP AG	Equity Securities	92	98
	BAXTER INTERNATIONAL INC	Equity Securities	134	90
	BAYCURRENT CONSULTING	Equity Securities	108	100
	BAYERISCHE MOTOREN WERKE AG	Equity Securities	217	226
	BEACH ENERGY LTD	Equity Securities	49	46
	BEAZLEY PLC	Equity Securities	72	80
	BECTON DICKINSON AND CO	Equity Securities	264	347
	BEFESA SA	Equity Securities	91	52
	BEIGENE LTD-ADR	Equity Securities	450	504
	BELLEVUE GOLD LTD	Equity Securities	43	45
	BENTLEY SYSTEM-B	Equity Securities	55	49
	BERKELEY GROUP	Equity Securities	183	186
	BERKSHIRE HATHAWAY INC CL B	Equity Securities	1,133	2,157
	BEST BUY CO INC	Equity Securities	48	64
	BEZEQ THE ISRAEL	Equity Securities	36	61
	BFF BANK SPA	Equity Securities	67	71
	BHP BILLITON LIMITED	Equity Securities	445	406
	BILL HOLDINGS INC	Equity Securities	124	54
	BIOGEN INC	Equity Securities	3,854	2,892
	BIOMARIN PHARMACEUTICAL INC	Equity Securities	1,627	1,498
	BIONTECH SE-ADR	Equity Securities	619	693
	BIO-RAD LABS-A	Equity Securities	44	43
	BIO-TECHNE CORP	Equity Securities	72	48
	BIPROGY INC	Equity Securities	91	83
	BJ'S WHOLESALE CLUB HOLDINGS	Equity Securities	376	400
	BKW AG	Equity Securities	65	91

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BLACKBERRY LTD	Equity Securities	311	157
*	BLACKROCK INC	Equity Securities	326	459
	BLACKSTONE GROUP INC	Equity Securities	187	358
	BLOCK INC	Equity Securities	199	113
	BLOOMIN' BRANDS	Equity Securities	205	290
	BLUESCOPE STEEL LTD	Equity Securities	56	85
	BNP PARIBAS	Equity Securities	986	1,182
*	BOEING CO/THE	Equity Securities	522	517
	BOOKING HOLDINGS	Equity Securities	291	549
	BOOZ ALLEN HAMILTON	Equity Securities	46	68
	BORGWARNER INC	Equity Securities	43	41
	BOSTON SCIENTIFIC CORP	Equity Securities	371	914
	BOYD GROUP SERVICE INC	Equity Securities	332	357
	BP PLC	Equity Securities	787	1,081
	BRAMBLES LTD	Equity Securities	63	79
	BRENNTAG AG	Equity Securities	210	277
	BRIDGEBIO PHARMA INC	Equity Securities	79	76
	BRIDGESTONE CORP	Equity Securities	261	266
	BRISTOL MYERS SQUIBB CO	Equity Securities	1,676	1,665
	BROADCOM INC	Equity Securities	497	1,626
	BROADRIDGE FINANCIAL SOLUTIONS	Equity Securities	43	99
	BROOKFIELD-A	Equity Securities	326	205
	BROWN & BROWN	Equity Securities	43	79
	BROWN FORMAN CORP CLASS B	Equity Securities	69	84
	BRP INC/CA-SUB V	Equity Securities	89	83
	BRUNELLO CUCINELLI	Equity Securities	47	48
	BUILDERS FIRSTSOURCE INC	Equity Securities	75	81
	BUNGE LTD	Equity Securities	52	76
	BUNZL PLC	Equity Securities	554	592
	BURLINGTON STORE	Equity Securities	47	39
	C.H. ROBINSON WORLDWIDE INC	Equity Securities	41	47
	CADENCE DESIGN SYSTEMS INC	Equity Securities	47	303
	CAESARS ENTERTAIMENT	Equity Securities	481	433
	CAIRN HOMES	Equity Securities	162	183
	CAIXABANK SA	Equity Securities	795	858
	CALERES INC	Equity Securities	411	483
	CALIFORNIA RESOURCE CROP	Equity Securities	177	230
	CAMECO CORP	Equity Securities	315	419
	CAMPBELL SOUP CO	Equity Securities	42	34
	CANADIAN NATIONAL RAILWAY	Equity Securities	241	201
	CANADIAN NATURAL RESOURCES	Equity Securities	276	611
	CANON MARKETING	Equity Securities	70	83
	CAPCOM CO LTD	Equity Securities	165	235
	CAPGEMINI	Equity Securities	227	294
	CAPITA PLC	Equity Securities	201	22
	CAPITAL ONE FINANCIAL CORP	Equity Securities	155	175
	CAPITAL POWER CORP	Equity Securities	85	94

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CAPRI HOLDINGS LTD	Equity Securities	28	42
	CAPSTONE COPPER	Equity Securities	38	35
	CARDINAL HEALTH INC	Equity Securities	84	105
	CARLISLE COS INC	Equity Securities	71	62
	CARLSBERG AS B	Equity Securities	462	457
	CARLYLE GROUP INC	Equity Securities	28	31
	CARMAX INC	Equity Securities	616	721
	CARNIVAL CORP	Equity Securities	883	276
	CARRIER GLOBAL	Equity Securities	112	345
	CARSALES.COM LTD	Equity Securities	508	665
	CASTLE BIOSCIENCES INC	Equity Securities	209	157
	CATALENT INC	Equity Securities	71	41
	CATERPILLAR INC	Equity Securities	490	1,312
	CBOE GLOBAL MARK	Equity Securities	92	139
	CBRE GROUP INC A	Equity Securities	60	108
	CDW CORP/DE	Equity Securities	39	129
	CELANESE CORP SERIES A	Equity Securities	46	62
	CELLNEX TELECOM	Equity Securities	370	312
	CENCORA INC	Equity Securities	79	146
	CENOVUS ENERGY INC	Equity Securities	63	75
	CENTENE CORP	Equity Securities	130	179
	CENTERPOINT ENERGY INC	Equity Securities	73	79
	CENTRICA PLC	Equity Securities	65	94
	CERIDIAN HCM HOLDING INC	Equity Securities	71	50
	CF INDUSTRIES HOLDINGS INC	Equity Securities	37	76
	CHAMPIONX CORP	Equity Securities	112	299
	CHARLES RIVER LA	Equity Securities	90	53
	CHART INDUSTRIES INC	Equity Securities	318	440
	CHARTER COMMUNICATIONS INC	Equity Securities	142	204
	CHENIERE ENERGY INC	Equity Securities	69	191
	CHESAPEAKE ENERGY CORP	Equity Securities	60	52
	CHEVRON CORP	Equity Securities	964	1,451
	CHEWY INC- CL A	Equity Securities	38	9
	CHIBA BANK LTD	Equity Securities	142	163
	CHIPOTLE MEXICAN GRILL INC	Equity Securities	60	240
	CHORD ENERGY CORP	Equity Securities	207	227
	CHUBB LTD	Equity Securities	274	408
	CHURCH + DWIGHT CO INC	Equity Securities	55	105
	CIE AUTOMOTIVE	Equity Securities	59	56
	CIE FINANCIERE RICHEMONT REG	Equity Securities	1,078	1,073
	CIGNA CORP	Equity Securities	260	402
	CINCINNATI FINANCIAL CORP	Equity Securities	50	73
	CINTAS CORP	Equity Securities	64	214
	CISCO SYSTEMS INC	Equity Securities	882	1,442
*	CITIGROUP INC	Equity Securities	828	572
	CITIZENS FINANCIAL GROUP	Equity Securities	79	61
	CK ASSET HOLDINGS	Equity Securities	318	292

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CK HUTCHISON HOLDINGS LTD	Equity Securities	139	102
	CLARIVATE PLC	Equity Securities	48	11
	CLEANAWAY WASTE MANAGEMENT LTD	Equity Securities	60	89
	CLEVELAND-CLIFFS	Equity Securities	64	43
	CLOROX COMPANY	Equity Securities	74	76
	CLOSE BROTHERS GROUP PLC	Equity Securities	76	55
	CLOUDFLARE INC-A	Equity Securities	99	81
	CME GROUP INC	Equity Securities	229	341
	CMS ENERGY CORP	Equity Securities	61	73
	CNH INDUSTRIAL NV	Equity Securities	216	298
	CNO FINANCIAL GROUP	Equity Securities	228	294
	COCA COLA CO/THE	Equity Securities	869	1,091
	COCA-COLA EUROPE	Equity Securities	118	142
	COCA-COLA HBC AG	Equity Securities	181	204
	COGNEX CORP	Equity Securities	62	39
	COGNIZANT TECH SOLUTIONS A	Equity Securities	163	163
	COINBASE GLOBAL-A	Equity Securities	110	58
	COLGATE PALMOLIVE CO	Equity Securities	264	266
	COLLEGIUM PHARMACEUTICAL INC	Equity Securities	160	148
	COLOPLAST B	Equity Securities	243	327
	COMCAST CORP CLASS A	Equity Securities	725	884
	COMET HOLDING-R	Equity Securities	82	69
	COMMERCIAL METAL	Equity Securities	243	296
	COMPASS GROUP	Equity Securities	494	627
	COMPUGROUP MEDIC	Equity Securities	92	69
	COMPUTACENTER PLC	Equity Securities	41	76
	CONAGRA FOODS INC	Equity Securities	79	61
	CONCENTRIX CORP	Equity Securities	187	232
	CONCORDIA FINANCIAL GROUP	Equity Securities	67	69
	CONFLUENT INC-A	Equity Securities	26	23
	CONOCOPHILLIPS	Equity Securities	351	688
	CONSOLIDATED EDISON INC	Equity Securities	129	140
	CONSTELLATION BRANDS INC A	Equity Securities	144	197
	CONSTELLATION ENERGY	Equity Securities	54	169
	CONSTELLATION SOFTWARE	Equity Securities	243	259
	CONSTELLIUM SE	Equity Securities	64	67
	CONTACT ENERGY	Equity Securities	345	338
	CONVATEC GROUP PLC	Equity Securities	300	288
	COOPER COS INC/THE	Equity Securities	52	74
	COPART INC	Equity Securities	63	180
	CORNING INC	Equity Securities	173	204
	CORTEVA INC	Equity Securities	137	191
	COSTAR GROUP INC	Equity Securities	74	153
	COSTCO WHOLESALE CORP	Equity Securities	383	1,188
	COTERRA ENERGY INC	Equity Securities	182	244
	CRANSWICK PLC	Equity Securities	68	55
	CREDIT SAISON CO	Equity Securities	79	98

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CREDO TECHNOLOGY	Equity Securities	83	122
	CRESCENT POINT	Equity Securities	82	105
	CRH PLC	Equity Securities	490	608
	CROSS COUNTRY HEALTHCARE	Equity Securities	353	305
	CROWDSTRIKE HOLDINGS	Equity Securities	143	176
	CROWN HOLDINGS INC	Equity Securities	30	47
	CSL LTD	Equity Securities	370	313
	CSX CORP	Equity Securities	161	298
	CTS EVENTIM AG + CO KGAA	Equity Securities	126	139
	CUMMINS INC	Equity Securities	104	153
	CURTISS-WRIGHT	Equity Securities	80	176
	CVB FINANCIAL	Equity Securities	169	106
	CVS HEALTH CORP	Equity Securities	627	551
	CYBERARK SOFTWARE	Equity Securities	45	69
	DAI ICHI LIFE INSURANCE	Equity Securities	267	305
	DAIEI KANKYO CO	Equity Securities	41	47
	DAIFUKU CO LTD	Equity Securities	112	100
	DAIICHI SANKYO	Equity Securities	405	440
	DAIICHIKOSHO CO	Equity Securities	173	166
	DAIMLER AG	Equity Securities	457	492
	DAITO TRUST CONSTRUCTION CO	Equity Securities	72	74
	DAIWA HOUSE INDUSTRY CO LTD	Equity Securities	288	301
	DALATA HOTEL GRO	Equity Securities	167	183
	DANAHER CORP	Equity Securities	350	825
	DARDEN RESTAURANTS INC	Equity Securities	46	81
	DARLING INGREDIENTS INC	Equity Securities	354	368
	DASSAULT AVIATION	Equity Securities	225	283
	DATADOG INC-A	Equity Securities	107	107
	DAVIDE CAMPARI-MILANO	Equity Securities	399	409
	DAVITA INC	Equity Securities	21	29
	DB SMITH PLC	Equity Securities	224	169
	DBS GROUP HOLDINGS LTD	Equity Securities	253	293
	DCC PLC	Equity Securities	220	155
	DE GREY MINING	Equity Securities	54	39
	DECKERS OUTDOOR CORP	Equity Securities	58	63
	DEERE + COMPANY	Equity Securities	176	503
	DEFINITY FINANCIAL CORP	Equity Securities	62	58
	DELIVEROO PLC	Equity Securities	85	103
	DELL TECHNOLOGIES INC	Equity Securities	40	117
	DELTA AIR LINES INC	Equity Securities	965	868
	DEMANT A/S	Equity Securities	90	187
	DENALI THERAPEUTICS INC	Equity Securities	103	66
	DENSO CORP	Equity Securities	385	412
	DENTSPLY SIRONA INC	Equity Securities	66	38
	DESCARTES SYSTEMS	Equity Securities	41	73
	DESIGN THERAPEUTICS INC	Equity Securities	40	7
	DETERRA ROYALTIE	Equity Securities	60	59

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	DEUTSCHE POST AG REG	Equity Securities	726	664
	DEUTSCHE TELEKOM AG REG	Equity Securities	528	545
	DEVON ENERGY CORP	Equity Securities	63	147
	DEXCOM	Equity Securities	63	171
	DIAGEO PLC	Equity Securities	1,029	1,001
	DIAMONDBACK ENERGY INC	Equity Securities	88	126
	DICK'S SPORTING GOODS INC	Equity Securities	43	36
	DIGITALOCEAN HOLDINGS	Equity Securities	213	111
	DIP CORP	Equity Securities	85	69
	DIPLOMA PLC	Equity Securities	91	84
	DIRECT LINE INSURANCE GROUP PLC	Equity Securities	122	120
	DISCOVER FINANCIAL SERVICES	Equity Securities	84	106
	DNB BANK ASA	Equity Securities	204	236
	DOCUSIGN INC	Equity Securities	105	44
	DOLLAR GENERAL CORP	Equity Securities	90	113
	DOLLAR TREE INC	Equity Securities	228	260
	DOLLARAMA INC	Equity Securities	147	152
	DOMINION ENERGY	Equity Securities	298	176
	DOMINO S PIZZA INC	Equity Securities	28	63
	DOORDASH INC-A	Equity Securities	144	95
	DOUBLEVERIFY HOLDINGS	Equity Securities	251	252
	DOVER CORP	Equity Securities	45	92
	DOW INC	Equity Securities	279	250
	DOWA HOLDINGS CO	Equity Securities	100	81
	DOWLAIS GROUP PLC	Equity Securities	8	9
	DR HORTON INC	Equity Securities	57	157
	DRAFTKINGS INC	Equity Securities	59	58
	DROPBOX INC-A	Equity Securities	26	33
	DSV A/S	Equity Securities	229	253
	DTE ENERGY COMPANY	Equity Securities	87	96
	DUKE ENERGY CORP	Equity Securities	300	322
	DUPONT DE NEMOURS INC	Equity Securities	323	282
	DYCOM INDUSTIES	Equity Securities	411	543
	DYNATRACE INC	Equity Securities	42	52
	EAGERS AUTO	Equity Securities	77	72
	EAST JAPAN RAILWAY CO	Equity Securities	97	75
	EASTMAN CHEMICAL CO	Equity Securities	48	43
	EASYJET PLC	Equity Securities	178	110
	EATON CORP PLC	Equity Securities	145	408
	EBAY INC	Equity Securities	84	111
	ECN CAPITAL	Equity Securities	417	119
	ECOLAB INC	Equity Securities	162	205
	EDENRED	Equity Securities	392	582
	EDISON INTERNATIONAL	Equity Securities	129	119
	EDWARDS LIFESCIENCES CORP	Equity Securities	102	198
	EISAI CO LTD	Equity Securities	358	300
	ELANCO ANIMAL HEALTH INC	Equity Securities	724	601

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ELECTRONIC ARTS INC	Equity Securities	132	156
	ELEMENT FLEET MANAGEMENT CORP	Equity Securities	72	78
	ELEVANCE HEALTH INC	Equity Securities	220	489
	ELI LILLY & CO	Equity Securities	1,465	9,701
	ELIS SA	Equity Securities	195	176
	EMERSON ELECTRIC CO	Equity Securities	166	261
	EMPIRE CO LTD A	Equity Securities	62	67
	ENCORE CAPITAL G	Equity Securities	150	145
	ENERSYS	Equity Securities	265	398
	ENPHASE ENERGY	Equity Securities	95	77
	ENTAIN PLC	Equity Securities	250	278
	ENTEGRIS INC	Equity Securities	219	433
	ENTERGY CORP	Equity Securities	80	89
	EOG RESOURCES INC	Equity Securities	262	353
	EPAM SYSTEMS INC	Equity Securities	46	66
	EQT CORP	Equity Securities	84	72
	EQUIFAX INC	Equity Securities	68	106
	EQUINOR ASA	Equity Securities	574	775
	EQUITABLE HOLDINGS	Equity Securities	35	47
	ERICSSON (LM) TEL SP ADR	Equity Securities	232	115
	ERIE INDEMNITY-A	Equity Securities	27	40
	ESPRIT HOLDINGS LTD	Equity Securities	70	4
	ESSENT GROUP LTD	Equity Securities	187	189
	ESSENTIAL UTILITIES	Equity Securities	58	45
	ESSILORLUXOTTICA	Equity Securities	552	638
	ESTEE LAUDER COMPANIES CL A	Equity Securities	119	158
	ETSY INC	Equity Securities	90	35
	EUROFINS SCIENTIFIC	Equity Securities	120	147
	EVEREST RE GROUP LTD	Equity Securities	45	78
	EVERGY INC	Equity Securities	58	54
	EVERSOURCE ENERGY	Equity Securities	100	95
	EVOLUTION MINING	Equity Securities	105	81
	EXACT SCIENCES	Equity Securities	287	300
	EXCLUSIVE NETWORK SA	Equity Securities	129	137
	EXELON CORP	Equity Securities	128	177
	EXLSERVICE HOLDINGS INC	Equity Securities	422	401
	EXPEDIA INC	Equity Securities	88	71
	EXPEDITORS INTL WASHINGTON INC	Equity Securities	41	83
	EXPERIAN PLC	Equity Securities	175	219
	EXXON MOBIL CORPORATION	Equity Securities	1,573	2,264
	F5 INC	Equity Securities	40	52
	FACEBOOK INC A	Equity Securities	1,525	3,154
*	FACTSET RESEARCH	Equity Securities	50	79
	FAGRON	Equity Securities	190	153
	FAIR ISAAC CORP	Equity Securities	48	102
	FAIRFAX FINL HLD	Equity Securities	213	394
	FAST RETAILING	Equity Securities	303	328

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	FASTENAL CO	Equity Securities	66	147
	FAURECIA	Equity Securities	136	97
	FEDEX CORP	Equity Securities	1,608	2,498
	FERGUSON PLC	Equity Securities	113	159
	FERROTEC HOLDINGS	Equity Securities	75	63
	FERROVIAL SE	Equity Securities	153	160
	FIBROGEN INC	Equity Securities	690	17
	FIDELITY NATIONAL INFORMATION SERVICES	Equity Securities	235	154
	FIFTH THIRD BANCORP	Equity Securities	84	81
	FILO CORP	Equity Securities	72	62
	FINECOBANK SPA	Equity Securities	149	108
	FIRST CITIZENS-A	Equity Securities	44	70
	FIRST HORIZON CORP	Equity Securities	56	25
	FIRST MERCHANTS	Equity Securities	192	136
	FIRST PACIFIC CO	Equity Securities	39	25
	FIRST QUANTUM	Equity Securities	131	292
	FIRST SOLAR INC	Equity Securities	84	77
	FIRSTENERGY CORP	Equity Securities	87	87
	FISERV INC	Equity Securities	190	333
	FLEETCOR TECHNOLOGIES INC	Equity Securities	54	84
	FLETCHER BUILDING	Equity Securities	87	72
	FLEX LTD	Equity Securities	782	1,665
	FLIGHT CENTRE TRAVEL	Equity Securities	334	327
	FLUIDRA SA	Equity Securities	238	248
	FLUTTER ENTERTAINMENT PLC	Equity Securities	432	679
	FLYWIRE CORP	Equity Securities	154	163
	FMC CORP	Equity Securities	36	37
	FNB CORP	Equity Securities	169	128
	FNF GROUP	Equity Securities	41	50
*	FORD MOTOR CO	Equity Securities	231	231
	FORTINET INC	Equity Securities	28	185
	FORTIVE CORP	Equity Securities	88	123
	FORTUNE BRANDS HOME + SECURITY	Equity Securities	29	34
	FOX CORP - A	Equity Securities	64	48
	FOX CORP - B	Equity Securities	24	19
	FRANCO-NEVADA CO	Equity Securities	263	400
*	FRANKLIN RESOURCES INC	Equity Securities	71	39
	FREEPORT MCMORAN INC	Equity Securities	161	330
	FRESENIUS MEDICAL CARE AG	Equity Securities	423	257
	FRESENIUS SE & C	Equity Securities	328	364
	FUJI ELECTRIC CO	Equity Securities	208	203
	FUJI MEDIA HOLDINGS INC	Equity Securities	168	146
	FUJIFILM HOLDING	Equity Securities	684	638
	FUJITSU LTD	Equity Securities	380	330
	FUKUOKA FINANCIAL GROUP INC	Equity Securities	78	91
	FUSO CHEMICAL CO	Equity Securities	33	32
	FUTURE PLC	Equity Securities	185	82

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	GALAXY ENTERTAINMENT GROUP LTD	Equity Securities	180	144
	GAMES WORKSHOP GROUP PLC	Equity Securities	130	176
	GARMIN LTD	Equity Securities	46	75
	GARTNER INC	Equity Securities	42	128
	GAZPROM-ADR	Equity Securities	2,279	268
	GB GROUP PLC	Equity Securities	63	23
	GE HEALTHCARE TECHNOLOGIES INC	Equity Securities	231	131
	GEA GROUP AG	Equity Securities	81	73
	GEBERIT AG REG	Equity Securities	177	222
	GEN DIGITAL INC	Equity Securities	73	47
	GENERAC HOLDINGS	Equity Securities	71	36
	GENERAL DYNAMICS CORP	Equity Securities	230	277
	GENERAL ELECTRIC	Equity Securities	720	571
	GENERAL MILLS INC	Equity Securities	154	178
*	GENERAL MOTORS CO	Equity Securities	253	217
	GENUINE PARTS CO	Equity Securities	61	96
	GERRESHEIMER AG	Equity Securities	131	141
	GESTAMP AUTOMOCION	Equity Securities	102	68
	GETINGE AB-B SHS	Equity Securities	50	47
	GFL ENVIRONMENTAL INC	Equity Securities	310	284
	GILDAN ACTIVEWEAR	Equity Securities	75	70
	GILEAD SCIENCES INC	Equity Securities	524	443
	GLENCORE PLC	Equity Securities	992	1,208
	GLOBAL PAYMENTS INC	Equity Securities	111	144
	GLOBE LIFE INC	Equity Securities	31	44
	GN STORE NORD A/S	Equity Securities	90	64
	GODADDY INC-A	Equity Securities	49	51
*	GOLDMAN SACHS GROUP INC	Equity Securities	382	512
	GRACO INC	Equity Securities	55	57
	GRAINCORP LTD-A	Equity Securities	81	55
	GRAPHIC PACKAGING HOLDING CO	Equity Securities	278	481
	GREAT EASTERN HOLDINGS LTD	Equity Securities	90	67
	GROUPE EUROTUNNEL SE REGR	Equity Securities	54	70
	GSK PLC-ADR	Equity Securities	232	240
	H2O RETAILING CORP	Equity Securities	62	88
	HAKUHODO DY HOLDINGS	Equity Securities	80	45
	HALEON PLC	Equity Securities	260	266
	HALLIBURTON CO	Equity Securities	192	173
	HANG LUNG PPT	Equity Securities	42	37
	HANNOVER RUECK SE	Equity Securities	125	164
	HANOVER INSURANCE GROUP	Equity Securities	353	319
	HANWA CO LTD	Equity Securities	54	57
*	HARTFORD FINANCIAL SVCS GRP	Equity Securities	76	104
	HASBRO INC	Equity Securities	64	47
	HAYS PLC	Equity Securities	85	59
	HCA HOLDINGS INC	Equity Securities	84	242
	HEICO CORP	Equity Securities	24	33

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	HEICO CORP-A	Equity Securities	33	44
	HEINEKEN NV	Equity Securities	561	551
	HELLOFRESH SE	Equity Securities	45	142
	HENRY SCHEIN INC	Equity Securities	35	45
	HERMES INTL	Equity Securities	162	269
	HERSHEY CO/THE	Equity Securities	82	144
	HESS CORP	Equity Securities	140	333
	HEWLETT PACKARD ENTERPRISE CO	Equity Securities	418	586
	HF SINCLAIR CORP	Equity Securities	50	46
	HIKMA PHARMACEUTICALS PLC	Equity Securities	76	82
	HILTON WORLDWIDE	Equity Securities	88	188
	HISCOX LTD	Equity Securities	375	365
	HITACHI CONST MACHINERY CO	Equity Securities	78	73
	HITACHI LTD	Equity Securities	716	1,175
	HKEX	Equity Securities	216	202
	HOLCIM LTD	Equity Securities	591	596
	HOLOGIC INC	Equity Securities	47	80
	HOME DEPOT INC	Equity Securities	751	1,441
	HONEYWELL INTERNATIONAL INC	Equity Securities	419	583
	HORIZON THERAPEUTICS	Equity Securities	72	118
	HORMEL FOODS CORP	Equity Securities	45	51
	HOWMET AEROSPACE	Equity Securities	35	82
	HOYA CORP	Equity Securities	313	408
	HP INC	Equity Securities	339	576
	HSBC HOLDINGS	Equity Securities	65	72
	HUBBELL INC	Equity Securities	64	79
	HUBSPOT INC	Equity Securities	87	109
	HUHTAMAKI OYJ	Equity Securities	175	160
	HUMANA INC	Equity Securities	137	288
	HUNT (JB) TRANSPRT SVCS INC	Equity Securities	39	73
	HUNTINGTON BANCSHARES INC	Equity Securities	91	70
	HUNTINGTON INGALLS INDUSTRIES	Equity Securities	43	44
	HURON CONSULTING GROUP INC	Equity Securities	208	260
	HYATT HOTELS-A	Equity Securities	27	27
	IBERDROLA SA	Equity Securities	179	175
	ICF INTERNATIONAL INC	Equity Securities	270	348
	IDEX CORP	Equity Securities	105	247
	IDEXX LABORATORIES INC	Equity Securities	58	171
	IG GROUP HOLDINGS PLC	Equity Securities	62	51
	IINO KAIUN KAISHA LTD	Equity Securities	29	28
	ILLINOIS TOOL WORKS	Equity Securities	200	332
	ILLUMINA INC	Equity Securities	222	150
	IMCD NV	Equity Securities	366	316
	IMI PLC	Equity Securities	83	89
	IMMUNOCORE HOLDINGS PLC	Equity Securities	107	122
	IMMUNOGEN INC	Equity Securities	49	60
	IMMUNOVANT INC	Equity Securities	63	64

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	IMPERIAL OIL	Equity Securities	217	397
	INCHCAPE PLC	Equity Securities	196	198
	INCYTE CORP	Equity Securities	87	49
	INDIVIOR PLC	Equity Securities	91	89
	INDUTRADE AB	Equity Securities	89	222
	INFINEON TECHNOLOGIES	Equity Securities	246	239
	INFRONEER HOLDINGS	Equity Securities	188	238
	ING GROEP NV	Equity Securities	212	216
	INGERSOLL-RAND INC	Equity Securities	45	122
	INPEX CORP	Equity Securities	585	777
	INSMED INC	Equity Securities	135	146
	INSULET CORP	Equity Securities	63	52
	INTEL CORP	Equity Securities	4,184	3,659
	INTERCONTINENTAL EXCHANGE	Equity Securities	174	291
	INTERCONTINENTAL HOTELS GROUP	Equity Securities	97	119
	INTERFOR CORP	Equity Securities	47	43
	INTERNATIONAL FLAVORS & FRAGRANCES IN	Equity Securities	156	82
	INTERNATIONAL PAPER CO	Equity Securities	79	55
	INTERNATIONAL PERSONAL FINANCE	Equity Securities	91	33
	INTERNATIONAL PETROLEUM CORP	Equity Securities	41	37
	INTERNET INITIATIVE JAPAN INC	Equity Securities	77	75
	INTERPUBLIC GROUP OF COS INC	Equity Securities	38	52
	INTERTEK GROUP PLC	Equity Securities	308	317
	INTL BUSINESS MACHINES CORP	Equity Securities	626	603
	INTRA-CELLULAR THERAPIES INC	Equity Securities	93	78
	INTUIT INC	Equity Securities	356	1,292
	INTUITIVE SURGICAL INC	Equity Securities	186	485
*	INVESCO LTD	Equity Securities	63	25
	INVESTOR AB-B	Equity Securities	352	426
	IOVANCE BIOTHERAPEUTICS	Equity Securities	147	57
	IPH LTD	Equity Securities	27	33
	IQVIA HOLDINGS I	Equity Securities	100	193
	IRISH CONTINENTAL GROUP PLC	Equity Securities	72	65
	ITOCHU CORP	Equity Securities	332	464
	ITV PLC	Equity Securities	262	121
	IVECO GROUP NV	Equity Securities	53	69
	J FRONT RETAILING	Equity Securities	66	81
	JABIL CIRCUIT INC	Equity Securities	252	866
	JACK HENRY	Equity Securities	35	49
	JACOBS SOLUTIONS INC	Equity Securities	372	1,118
	JAMF HOLDING CORP	Equity Securities	192	102
	JANUS HENDERSON	Equity Securities	324	284
	JAPAN ELEVATOR SERVICE HOLDINGS CO	Equity Securities	107	106
	JAPAN POST HOLDINGS CO LTD	Equity Securities	121	111
	JARDINE MATHESON HLDGS LTD	Equity Securities	199	158
	JAZZ PHARMACEUTICALS PLC	Equity Securities	47	43
	JCDECAUX SE	Equity Securities	105	71

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	JD SPORTS FASHION	Equity Securities	297	288
	JET2 PLC	Equity Securities	88	74
	JM AB	Equity Securities	184	163
	JM SMUCKER CO/THE	Equity Securities	57	61
	JOHN WOOD GROUP	Equity Securities	253	134
	JOHNSON + JOHNSON	Equity Securities	1,444	1,779
	JOHNSON CONTROLS INTERNATIONAL	Equity Securities	133	173
	JOHNSON ELECTRIC HOLDINGS	Equity Securities	53	34
*	JPMORGAN CHASE	Equity Securities	1,632	2,800
	JTOWER INC	Equity Securities	195	173
	JUNIPER NETWORKS INC	Equity Securities	48	48
	JUPITER FUND MANAGEMENT	Equity Securities	138	35
	KAJIMA CORP	Equity Securities	72	78
	KAMIGUMI CO LTD	Equity Securities	379	376
	KANSAI ELECTRIC POWER	Equity Securities	484	679
	KAWASAKI HVY INDUSTRIES	Equity Securities	274	335
	KBC GROEP NV	Equity Securities	339	335
	KDDI CORP	Equity Securities	61	64
	KELLOGG CO	Equity Securities	85	77
	KENVUE INC	Equity Securities	114	146
	KERRY PPT	Equity Securities	73	41
	KEURIG DR PEPPER	Equity Securities	135	136
	KEYCORP	Equity Securities	72	44
	KEYENCE CORP	Equity Securities	384	372
	KEYERA CORP	Equity Securities	68	66
	KEYSIGHT TECHNOLOGIES IN	Equity Securities	100	272
	KEYWORDS STUDIOS	Equity Securities	59	60
	KIMBERLY CLARK CORP	Equity Securities	186	193
	KINDER MORGAN INC W/I	Equity Securities	213	158
	KINGSPAN GROUP	Equity Securities	184	183
	KIRIN HOLDINGS CO LTD	Equity Securities	524	421
	KKR & CO INC	Equity Securities	79	175
	KLA TENCOR CORP	Equity Securities	170	1,093
	KNIGHT-SWIFT TRANSPORTATION	Equity Securities	35	42
	KOBE BUSSAN CO LTD	Equity Securities	178	143
	KOMATSU LTD	Equity Securities	54	60
	KOMEDA HOLDINGS	Equity Securities	69	78
	KONINKLIJKE AHOLD DELHAIZE NV	Equity Securities	196	255
	KONINKLIJKE KPN NV	Equity Securities	244	234
	KONINKLIJKE PHILIPS NV	Equity Securities	128	87
	KRAFT HEINZ CO/THE	Equity Securities	261	142
	KROGER CO	Equity Securities	89	144
	KUBOTA CORP	Equity Securities	74	71
	KYOCERA CORP	Equity Securities	94	86
	L3HARRIS TECHNOLOGIES	Equity Securities	115	156
	LABORATORY CORP OF AMER HLDGS	Equity Securities	52	84
	LAGERCRANTZ-B	Equity Securities	180	140

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	LAM RESEARCH CORP	Equity Securities	95	401
	LAMB WESTON HOLDINGS INC	Equity Securities	61	63
	LANCASHIRE HOLDINGS LTD	Equity Securities	74	97
	LAS VEGAS SANDS CORP	Equity Securities	102	74
	LATTICE SEMICONDUCTOR CORP	Equity Securities	49	52
	LEAR CORP	Equity Securities	42	88
	LEGRAND SA	Equity Securities	365	454
	LEIDOS HOLDINGS INC	Equity Securities	35	53
	LENNAR CORP A	Equity Securities	66	134
	LENNOX INTL INC	Equity Securities	28	56
	LIBERTY BROADBAND CORP	Equity Securities	61	51
	LIBERTY GLOBAL PLC SERIES C	Equity Securities	33	21
	LIBERTY MEDIA CORP	Equity Securities	57	78
	LIFE TIME GROUP HOLDINGS INC	Equity Securities	642	563
	LIFESTANCE HEALTH GROUP	Equity Securities	403	168
	LIGHTSPEED COMMERCE	Equity Securities	44	48
	LINCOLN NATIONAL CORP	Equity Securities	282	207
	LINDBLAD EXPEDITIONS	Equity Securities	201	95
	LINDE PLC	Equity Securities	378	865
	LIVANOVA PLC	Equity Securities	49	54
	LIVE NATION ENTERTAINMENT	Equity Securities	62	100
	LIVENT CORP	Equity Securities	303	223
	LKQ CORP	Equity Securities	45	62
	LLOYDS BANKING GROUP PLC	Equity Securities	585	491
	L'OCCITANE INTL	Equity Securities	39	59
	LOCKHEED MARTIN CORP	Equity Securities	305	442
	LOEWS CORP	Equity Securities	43	58
	LOGITECH INTERNATIONAL REG	Equity Securities	32	78
*	LONDON STOCK EX	Equity Securities	170	156
	LOOMIS AB	Equity Securities	81	69
	L'OREAL	Equity Securities	616	583
	LOWE'S COS INC	Equity Securities	218	578
	LPL FINANCIAL HODINGS INC	Equity Securities	72	88
	LUCID GROUP INC	Equity Securities	122	19
	LUKOIL PJSC-ADR	Equity Securities	1,975	218
	LULULEMON ATHLETICA INC	Equity Securities	57	211
	LULU'S FASHION LOUNGE HOLDINGS INC	Equity Securities	242	34
	LVMH MOET HENNESSY	Equity Securities	445	855
	LY CORP	Equity Securities	301	295
	LYFT INC-A	Equity Securities	318	80
	LYONDELLBASELL INDUSTRIES CL A	Equity Securities	122	119
	M + T BANK CORP	Equity Securities	125	100
	MACQUARIE GROUP LTD	Equity Securities	845	731
	MAGNA INTERNATIONAL	Equity Securities	179	194
*	MAN GROUP PLC	Equity Securities	89	84
	MAN WAH HOLDINGS	Equity Securities	22	13
	MANHATTAN ASSOCIATES INC	Equity Securities	60	58

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MARATHON OIL	Equity Securities	92	78
	MARATHON PETROLEUM CORP	Equity Securities	120	305
	MARKEL CORP	Equity Securities	62	88
	MARKETAXESS	Equity Securities	59	43
	MARRIOTT INTERNATIONAL CL A	Equity Securities	127	244
	MARSH & MCLENNAN COS INC	Equity Securities	247	674
	MARTIN MARIETTA MATERIALS	Equity Securities	57	120
	MARUI GROUP CO LTD	Equity Securities	111	101
	MARVELL TECHNOLONGY	Equity Securities	115	235
	MASCO CORP	Equity Securities	40	56
	MASTERCARD INC CLASS A	Equity Securities	547	1,598
	MATCH GROUP INC	Equity Securities	70	51
	MATSON INC	Equity Securities	19	44
	MATSUMOTOKIYOSHI HOLDINGS	Equity Securities	96	124
	MATTEL INC	Equity Securities	385	463
	MAXLINEAR	Equity Securities	39	42
	MAYTRONICS	Equity Securities	262	180
	MAZDA MOTOR	Equity Securities	33	45
	MCCORMICK + CO	Equity Securities	60	89
	MCDONALD'S CORP	Equity Securities	513	912
	MCKESSON CORP	Equity Securities	113	282
	MEBUKI FINANCIAL	Equity Securities	76	77
	MEDIPAL HD	Equity Securities	136	117
	MEDTRONIC PLC	Equity Securities	512	494
	MEGMILK SNOW	Equity Securities	87	63
	MELROSE INDUSTRIES PLC	Equity Securities	20	41
	MERCADOLIBRE INC	Equity Securities	66	271
	MERCK & CO INC	Equity Securities	710	1,239
	MERCK KGAA	Equity Securities	463	390
	METCASH LTD	Equity Securities	40	43
*	METLIFE INC	Equity Securities	159	196
	METTLER TOLEDO INTERNATIONAL	Equity Securities	56	115
	MGM CHINA HOLDINGS	Equity Securities	63	67
	MGM RESORTS INTERNATIONAL	Equity Securities	41	51
	MICROCHIP TECHNOLOGY INC	Equity Securities	111	202
	MICRON TECHNOLOGY INC	Equity Securities	500	1,175
	MICROSOFT CORP	Equity Securities	2,916	12,837
	MINEBEA CO LTD	Equity Securities	264	213
	MIPS AB	Equity Securities	32	21
	MISUMI GROUP INC	Equity Securities	256	132
	MITSUB ELEC CORP	Equity Securities	264	256
	MITSUBISHI CORP	Equity Securities	489	468
	MITSUBISHI ESTATE	Equity Securities	253	241
	MITSUBISHI HEAVY INDUSTRIES	Equity Securities	414	660
	MITSUBISHI LOGISTICS CORP	Equity Securities	96	101
	MIURA CO LTD	Equity Securities	68	63
	MIZUHO FINANCIAL GROUP	Equity Securities	563	659

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MOBILEYE GLOBAL INC	Equity Securities	311	615
	MODERNA INC	Equity Securities	158	160
	MODINE MFG CO	Equity Securities	298	773
	MOELIS & CO-CL A	Equity Securities	107	122
	MOHAWK INDUSTRIES INC	Equity Securities	65	23
	MOLINA HEALTHCARE	Equity Securities	51	89
	MOLSON COORS BREWING CO B	Equity Securities	71	56
	MONDELEZ INTERNATIONAL INC A	Equity Securities	275	448
	MONGODB INC	Equity Securities	65	114
	MONOGATARI CORP	Equity Securities	63	77
	MONOLITHIC POWER	Equity Securities	68	97
	MONSTER BEVERAGE CORP	Equity Securities	101	196
	MOODY'S CORP	Equity Securities	105	247
*	MORGAN STANLEY	Equity Securities	421	898
	MORI SEIKI CO LTD	Equity Securities	90	87
	MOSAIC CO/THE	Equity Securities	48	55
	MOTOROLA SOLUTIONS INC	Equity Securities	75	215
*	MSCI INC	Equity Securities	40	194
	MUENCHENER RUECKVERSICHERUN AG	Equity Securities	393	576
	MYR GROUP INC	Equity Securities	244	553
	NASDAQ INC	Equity Securities	37	78
	NATERA INC	Equity Securities	292	310
	NATIONAL EXPRESS GROUP PLC	Equity Securities	99	47
	NATIONAL GRID PLC	Equity Securities	439	385
	NEC CORP	Equity Securities	223	288
	NEKTAR THERAPEUTICS	Equity Securities	40	2
	NESTLE SA REG	Equity Securities	1,397	1,508
	NET ONE SYSTEMS CO	Equity Securities	260	233
	NETAPP INC	Equity Securities	299	622
	NETFLIX INC	Equity Securities	423	873
	NEUROCRINE BIOSCIENCES INC	Equity Securities	113	119
	NEVRO CORP	Equity Securities	150	77
	NEWCREST MINING LTD	Equity Securities	422	412
	NEWELL BRANDS INC	Equity Securities	280	158
	NEWMONT MINING CORP	Equity Securities	126	138
	NEWS CORP CLASS A	Equity Securities	29	41
	NEXANS SA	Equity Securities	53	52
	NEXTERA ENERGY INC	Equity Securities	375	549
	NH FOODS	Equity Securities	145	117
	NIB HOLDINGS LTD	Equity Securities	38	40
	NIFCO INC	Equity Securities	85	78
	NIKE INC CL B	Equity Securities	352	558
	NINE ENTERTAINMENT	Equity Securities	60	57
	NIPPON GAS CO LTD	Equity Securities	88	95
	NIPPON TELEGRAPH + TELEPHONE	Equity Securities	506	605
	NIPPON TELEVISION HOLDINGS INC	Equity Securities	144	97
	NISOURCE INC	Equity Securities	55	53

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	NISSAN CHEMICAL INDUSTRIES LTD	Equity Securities	115	115
	NISSHINBO HOLDINGS	Equity Securities	93	88
	NKT HOLDING A/S	Equity Securities	63	67
	NOF CORP	Equity Securities	242	220
	NOMURA HOLDINGS INC	Equity Securities	228	194
	NORDEA BANK ABP	Equity Securities	313	341
	NORDNET AB PUBL	Equity Securities	134	118
	NORDSON CORP	Equity Securities	43	51
	NORFOLK SOUTHERN CORP	Equity Securities	129	212
	NORTHERN OIL AND GAS INC	Equity Securities	176	221
	NORTHERN TRUST CORP	Equity Securities	600	482
	NORTHROP GRUMMAN CORP	Equity Securities	177	301
	NORWEGIAN CRUISE LINE HOLDINGS LTD	Equity Securities	194	69
	NOVA LTD	Equity Securities	96	87
	NOVARTIS AG SPONSORED ADR	Equity Securities	657	801
	NOVO NORDISK-B	Equity Securities	1,562	2,878
	NRG ENERGY	Equity Securities	50	49
	NS SOLUTIONS CORP	Equity Securities	81	80
	NSD CO LTD	Equity Securities	69	70
	NSK LTD	Equity Securities	63	47
	NTT DATA CORP	Equity Securities	21	21
	NUCOR CORP	Equity Securities	67	186
	NUTANIX INC - A	Equity Securities	94	230
	NVIDIA CORP	Equity Securities	558	5,533
	NVR INC	Equity Securities	46	89
	NXP SEMICONDUCTORS	Equity Securities	118	246
	O REILLY AUTOMOTIVE INC	Equity Securities	68	264
	OBAYASHI CORP	Equity Securities	243	237
	OCCIDENTAL PETROLEUM CORP	Equity Securities	200	206
	OESTERREICHISCHE POST AG	Equity Securities	83	68
	OJI HOLDINGS CORP	Equity Securities	138	110
	OKTA INC	Equity Securities	262	324
	OKUMA CORP	Equity Securities	77	75
	OLD DOMINION FREIGHT LINE	Equity Securities	42	191
	OLINK HOLDING AB	Equity Securities	80	64
	OMNICOM GROUP	Equity Securities	71	70
	ON SEMICONDUCTOR CORP	Equity Securities	51	189
	ONEOK INC	Equity Securities	147	169
	ONEX CORP	Equity Securities	287	364
	ORACLE CORP	Equity Securities	824	1,639
	ORACLE CORP JAPAN	Equity Securities	78	104
	ORORA LTD	Equity Securities	58	39
	ORSTED A/S	Equity Securities	121	72
	OSISKO GOLD ROYA	Equity Securities	74	64
	OTIS WORLDWIDE	Equity Securities	150	213
	OUTSOURCING	Equity Securities	195	78
	OVINTIV INC	Equity Securities	60	51

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	OWENS CORNING	Equity Securities	34	58
	PACCAR INC	Equity Securities	112	210
	PACKAGING CORP OF AMERICA	Equity Securities	42	64
	PAGEGROUP PLC	Equity Securities	144	133
	PALANTIR TECHNOLOGIES	Equity Securities	205	136
	PALO ALTO NETWORKS INC	Equity Securities	113	404
	PAN PACIFIC INTERNATIONAL	Equity Securities	169	196
	PARKER HANNIFIN CORP	Equity Securities	98	236
	PARKLAND CORP	Equity Securities	357	432
	PARTNERS GROUP J	Equity Securities	256	304
	PATTERSON-UTI ENERGY INC	Equity Securities	213	240
	PAYCHEX INC	Equity Securities	93	177
	PAYCOM SOFTWARE	Equity Securities	57	71
	PAYLOCITY HOLDING CORP	Equity Securities	44	36
	PAYPAL HOLDINGS INC	Equity Securities	342	342
	PENTAIR PLC	Equity Securities	33	47
	PENTA-OCEAN CONSTRUCTION	Equity Securities	90	93
	PEPSICO INC	Equity Securities	711	1,107
	PERFORMANCE FOOD GROUP CO	Equity Securities	305	400
	PERKINELMER INC	Equity Securities	152	273
	PERNOD RICARD SA	Equity Securities	250	235
	PERSOL HOLDINGS CO LTD	Equity Securities	145	113
	PETCO HEALTH AND WELLNESS	Equity Securities	380	85
	PETS AT HOME GROUP PLC	Equity Securities	70	81
	PFIZER INC	Equity Securities	905	888
	PG&E CORP	Equity Securities	110	150
	PHILIP MORRIS INTERNATIONAL	Equity Securities	738	681
	PHILLIPS 66	Equity Securities	195	262
	PIEDMONT LITHIUM	Equity Securities	51	79
	PILBARA MINERALS	Equity Securities	45	44
	PINTEREST INC -A	Equity Securities	111	83
	PIONEER NATURAL RESOURCES CO	Equity Securities	596	989
	PLAYTECH PLC	Equity Securities	71	52
	PMV PHARMACEUTICALS	Equity Securities	69	35
	PNC FINANCIAL SERVICES GROUP	Equity Securities	237	232
	POLA ORBIS HD	Equity Securities	59	59
	POOL CORP	Equity Securities	63	65
	POPULAR INC	Equity Securities	222	189
	PORSCHE AUTO-PRF	Equity Securities	376	315
	PORTILLO'S-CL A	Equity Securities	190	131
	PORTLAND GENERAL ELECTRIC CO	Equity Securities	400	320
	PPG INDUSTRIES INC	Equity Securities	123	144
	PPL CORP	Equity Securities	116	82
	PRADA	Equity Securities	134	124
*	PRINCIPAL FINANCIAL GROUP	Equity Securities	72	82
	PRIVIA HEALTH GROUP	Equity Securities	520	471
	PRO MEDICUS LTD	Equity Securities	49	73

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PROCTER + GAMBLE CO/THE	Equity Securities	1,022	1,632
	PROGRESS SOFTWARE	Equity Securities	275	252
	PROGRESSIVE CORP	Equity Securities	130	386
	PROGYNY INC	Equity Securities	220	197
	PROSUS NV	Equity Securities	176	168
	PROVIDENT FINANCIAL PLC	Equity Securities	159	18
	PROVIDENT FINANCIAL SERVICES INC	Equity Securities	109	98
*	PRUDENTIAL FINANCIAL INC	Equity Securities	179	164
*	PRUDENTIAL PLC	Equity Securities	524	382
	PRYSMIAN SPA	Equity Securities	292	296
	PSP SWISS PR-REG	Equity Securities	112	106
	PTC INC	Equity Securities	46	75
	PUBLIC SERVICE ENTERPRISE GP	Equity Securities	110	134
	PULMONX CORP	Equity Securities	380	133
	PULTEGROUP INC	Equity Securities	27	78
	QANTAS AIRWAYS	Equity Securities	102	96
	QBE INSURANCE	Equity Securities	184	235
	QINETIQ GROUP PL	Equity Securities	48	47
	QORVO INC	Equity Securities	33	44
	QUADIENT SA	Equity Securities	32	18
	QUALCOMM INC	Equity Securities	580	1,008
	QUANTA SERVICES	Equity Securities	81	128
	QUEBECOR INC-B	Equity Securities	74	63
	QUEST DIAGNOSTICS INC	Equity Securities	47	64
	RADNET INC	Equity Securities	168	155
	RANDSTAD HOLDING NV	Equity Securities	128	133
	RATHBONE BROS	Equity Securities	71	56
	RAYMOND JAMES FINANCIAL INC	Equity Securities	862	1,146
	RAYTHEON TECHNOLOGY	Equity Securities	479	499
	RECKITT BENCKISER GROUP PLC	Equity Securities	447	365
	RECORDATI SPA	Equity Securities	157	157
	RECRUIT HOLDINGS CO LTD	Equity Securities	109	111
	REGAL REXNORD CO	Equity Securities	193	300
	REGENERON PHARMACEUTICALS	Equity Securities	234	419
	REGIONS FINANCIAL CORP	Equity Securities	61	76
	RELIANCE STEEL	Equity Securities	74	79
	RELO HOLDINGS	Equity Securities	205	97
	RELX PLC	Equity Securities	548	748
	RENESAS ELECTRONICS	Equity Securities	513	729
	RENGO CO LTD	Equity Securities	47	56
	RENTOKIL INITIAL	Equity Securities	260	341
	REPLIGEN CORP	Equity Securities	44	39
	REPLY SPA	Equity Securities	33	27
	REPUBLIC SERVICES INC	Equity Securities	60	149
	RESMED INC	Equity Securities	55	102
	RESONA HOLDINGS INC	Equity Securities	355	463
	REVANCE THERAPEUTICS INC	Equity Securities	115	55

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	REXEL SA	Equity Securities	153	171
	RHEINMETALL AG	Equity Securities	271	347
	RIGHTMOVE	Equity Securities	190	251
	RIO TINTO PLC	Equity Securities	229	291
	RIVIAN AUTOMOTIVE INC-A	Equity Securities	154	73
	ROBERT HALF INC	Equity Securities	30	43
	ROBINHOOD MARKETS INC -A	Equity Securities	22	20
	ROBLOX CORP - A	Equity Securities	63	57
	ROCHE HOLDING AG	Equity Securities	1,467	1,456
	ROCKWELL AUTOMATION INC	Equity Securities	106	198
	ROHTO PHARMECEUTICAL	Equity Securities	51	65
	ROKU INC	Equity Securities	99	43
	ROLLINS INC	Equity Securities	23	44
	ROLLS ROYCE HOLDINGS PLC	Equity Securities	186	216
	ROPER TECHNOLOGIES INC	Equity Securities	117	243
	ROSS STORES INC	Equity Securities	468	938
	ROTORK PLC	Equity Securities	131	131
	ROYAL BANK OF CANADA	Equity Securities	510	579
	ROYAL CARIBBEAN CRUISES LTD	Equity Securities	331	367
	ROYAL UNIBREW	Equity Securities	74	71
	ROYALTY PHARMA PLC	Equity Securities	69	45
	RPM INTERNATIONAL INC	Equity Securities	45	57
	RUBIS	Equity Securities	58	45
	RWE AG	Equity Securities	364	405
	RWS HOLDINGS PLC	Equity Securities	43	22
*	S&P GLOBAL INC	Equity Securities	239	568
	SAAB AB-B	Equity Securities	70	87
	SAFRAN SA	Equity Securities	243	241
	SAGE GROUP	Equity Securities	283	291
	SAINSBURY PLC	Equity Securities	32	38
	SALESFORCE INC	Equity Securities	577	937
	SAMPO OYJ A SHS	Equity Securities	317	289
	SAMSONITE INTERNATIONAL	Equity Securities	60	93
	SANDVIK AB	Equity Securities	341	325
	SANKYO CO LTD	Equity Securities	81	87
	SANKYU INC	Equity Securities	104	76
	SANOFI	Equity Securities	858	994
	SANTOS LTD	Equity Securities	771	799
	SAP SE	Equity Securities	273	261
	SBERBANK-SP ADR	Equity Securities	1,250	-
	SCHIBSTED ASA - A	Equity Securities	32	26
	SCHIBSTED ASA - B	Equity Securities	14	11
	SCHLUMBERGER LTD	Equity Securities	466	392
	SCHNEIDER ELECTRIC	Equity Securities	178	310
	SCHWAB (CHARLES) CORP	Equity Securities	337	443
	SCOR SE	Equity Securities	82	85
	SCOUT24 AG	Equity Securities	64	80

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SCREEN HOLDINGS	Equity Securities	85	98
	SCSK CORP	Equity Securities	117	129
	SEA LTD-ADR	Equity Securities	348	182
	SEADRILL LIMITED	Equity Securities	54	52
	SEAGATE TECHNOLOGY HOLDINGS	Equity Securities	36	57
	SEAGEN INC	Equity Securities	203	543
	SEALED AIR CORP	Equity Securities	37	25
	SECOM CO LTD	Equity Securities	71	75
	SECURITAS AB-B	Equity Securities	98	88
	SEGA SAMMY HOLDINGS	Equity Securities	200	254
	SEI INVESTMENTS COMPANY	Equity Securities	37	37
	SEKISUI CHEMICAL CO LTD	Equity Securities	62	55
	SEMBCORP INDUSTRIES	Equity Securities	48	85
	SEMPRA ENERGY	Equity Securities	168	202
	SENKO GROUP HOLDINGS CO LTD	Equity Securities	68	63
	SENSATA TECHNOLOGIES HOLDING	Equity Securities	40	31
	SERCO GROUP PLC	Equity Securities	212	218
	SERVICENOW INC	Equity Securities	157	539
	SEVEN + I HOLDINGS CO LTD	Equity Securities	93	90
	SEVEN GROUP HOLDINGS	Equity Securities	64	93
	SHELL PLC	Equity Securities	940	976
	SHERWIN WILLIAMS CO/THE	Equity Securities	138	296
	SHIFT INC	Equity Securities	81	92
	SHIMAMURA CO	Equity Securities	46	49
	SHIN NIPPON BIOMEDICAL LABORATORIES	Equity Securities	70	45
	SHIN-ETSU CHEMICAL	Equity Securities	608	626
	SHIP HEALTHCARE	Equity Securities	64	52
	SHOPIFY INC - A	Equity Securities	410	280
	SIEMENS AG-REG	Equity Securities	515	533
	SIEMENS HEALTHINEERS	Equity Securities	128	119
	SIG GROUP	Equity Securities	52	70
	SIGMA LITHIUM CO	Equity Securities	44	37
	SIKA AG-REG	Equity Securities	398	451
	SINO LAND	Equity Securities	274	245
	SIRIUS XM HOLDINGS INC	Equity Securities	21	19
	SITIME CORP	Equity Securities	48	160
	SIXT SE	Equity Securities	67	48
	SKYWORKS SOLUTIONS INC	Equity Securities	73	74
	SMITH (A.O.) CORP	Equity Securities	29	36
	SMITH + NEPHEW PLC	Equity Securities	77	58
	SNAP INC - A	Equity Securities	91	41
	SNAP ON INC	Equity Securities	40	64
	SNOWFLAKE INC-A	Equity Securities	336	188
	SOCIONEXT INC	Equity Securities	80	59
	SOFTBANK GROUP CORP	Equity Securities	194	170
	SOFTCAT PLC	Equity Securities	254	281
	SOITEC	Equity Securities	94	97

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SOJITZ CORP	Equity Securities	103	110
	SOLAREDGE TECHNOLOGIES	Equity Securities	81	38
	SONAE	Equity Securities	68	65
	SONDER HOLDINGS	Equity Securities	34	7
	SONOVA HOLDING AG REG	Equity Securities	154	189
	SONY GROUP CORP	Equity Securities	378	484
	SONY GROUP CORP ADR	Equity Securities	421	1,244
	SOPHIA GENETICS	Equity Securities	79	18
	SOPRA STERIA GROUP	Equity Securities	55	84
	SOUTHERN CO/THE	Equity Securities	254	334
	SOUTHWEST AIRLINES CO	Equity Securities	1,276	754
	SOUTHWEST GAS HOLDINGS	Equity Securities	383	284
	SOUTHWESTERN ENERGY CO	Equity Securities	147	91
	SPAR NORD BANK	Equity Securities	126	168
	SPIE SA	Equity Securities	60	89
	SPLUNK INC	Equity Securities	892	1,132
	SPROUT SOCIAL INC-A	Equity Securities	157	269
*	SS&C TECHNOLOGIES	Equity Securities	46	55
	SSP GROUP PLC	Equity Securities	341	242
	SSR MINING INC	Equity Securities	51	42
	ST JAMES S PLACE PLC	Equity Securities	86	63
	STABILUS SE	Equity Securities	98	87
	STANDARD CHARTERED PLC	Equity Securities	668	792
	STANLEY BLACK + DECKER INC	Equity Securities	100	57
	STANTEC INC	Equity Securities	44	97
	STARBUCKS CORP	Equity Securities	317	497
*	STATE STREET CORP	Equity Securities	138	106
	STEADFAST GROUP	Equity Securities	243	243
	STEEL DYNAMICS INC	Equity Securities	28	82
	STELLA INTERNATIONAL	Equity Securities	41	31
	STELLA-JONES INC	Equity Securities	68	90
	STERIS PLC	Equity Securities	63	102
	STIFEL FINANCIAL	Equity Securities	393	369
	STONEX GROUP INC	Equity Securities	103	128
	STROEER SE & CO	Equity Securities	64	51
	STRYKER CORP	Equity Securities	225	442
	SUMCO CORP	Equity Securities	184	131
	SUMITOMO BAKELITE	Equity Securities	84	92
	SUMITOMO METAL MINING	Equity Securities	137	124
	SUMITOMO MITSUI FINANCIAL GROUP	Equity Securities	569	886
	SUMITOMO MITSUI TRUST HOLDING	Equity Securities	313	343
	SUMITOMO OSAKA	Equity Securities	68	66
	SUMMIT MATERIALS-A	Equity Securities	377	399
	SUN COUNTRY HOLD	Equity Securities	160	88
	SUPER MICRO COMP	Equity Securities	240	226
	SUPER RETAIL GROUP	Equity Securities	1	2
	SUZUKEN CO LTD	Equity Securities	76	77

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SUZUKI MOTOR	Equity Securities	384	468
	SVENSKA HANDELSBANKEN	Equity Securities	311	221
	SWIRE PACIFIC-A	Equity Securities	119	118
	SYDBANK	Equity Securities	67	69
	SYNCHRONY FINANCIAL	Equity Securities	66	61
	SYNNEX CORP	Equity Securities	287	389
	SYNOPSYS INC	Equity Securities	57	331
	SYSCO CORP	Equity Securities	212	231
	T MOBILE US INC	Equity Securities	195	359
	T ROWE PRICE GROUP INC	Equity Securities	95	111
	TAG IMMOBILIEN	Equity Securities	64	80
	TAIHEIYO CEMENT	Equity Securities	240	185
	TAISEI CORP	Equity Securities	106	108
	TAKE-TWO INTERACTIVE SOFTWARE	Equity Securities	92	111
	TARGA RESOURCES	Equity Securities	73	86
	TARGET CORP	Equity Securities	147	241
	TATE & LYLE	Equity Securities	441	326
	TAYLOR MORRISON HOME CORP	Equity Securities	193	341
	TAYLOR WIMPEY PLC	Equity Securities	75	48
	TBS HOLDINGS INC	Equity Securities	95	103
	TDK CORP	Equity Securities	129	152
	TE CONNECTIVITY LTD	Equity Securities	121	185
	TECAN GROUP AG-R	Equity Securities	110	63
	TECHNIP ENERGIES	Equity Securities	108	147
	TECHNOPRO HOLDINGS	Equity Securities	161	148
	TECHTRONIC INDUSTRIES CO LTD	Equity Securities	244	267
	TEEKAY TANK-CL A	Equity Securities	86	87
	TELEDYNE TECHNOLOGIES	Equity Securities	79	90
	TELEFLEX INC	Equity Securities	46	40
	TELEPERFORMANCE	Equity Securities	65	51
	TERADYNE INC	Equity Securities	67	165
	TESCO PLC	Equity Securities	54	47
	TESLA MOTORS INC	Equity Securities	1,089	4,162
	TEXAS INSTRUMENTS INC	Equity Securities	1,066	2,559
	TEXAS PACIFIC LA	Equity Securities	50	49
	TEXTRON INC	Equity Securities	153	235
	TFI INTERNATIONAL INC	Equity Securities	16	48
	THALES SA	Equity Securities	134	121
	THERMO FISHER SCIENTIFIC INC	Equity Securities	480	1,442
	TIS INC	Equity Securities	54	66
	TITAN MACHINERY	Equity Securities	87	90
	TJX COMPANIES INC	Equity Securities	367	912
	TKO GROUP HOLDINGS	Equity Securities	407	496
	TOAST INC-A	Equity Securities	26	26
	TOKIO MARINE HOLDINGS INC	Equity Securities	232	311
	TOKYO ELECTRON LTD	Equity Securities	209	219
	TOKYU FUDOSAN HD	Equity Securities	71	75

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	TOPCON CORP	Equity Securities	47	43
	TORO CO	Equity Securities	54	40
	TOROMONT INDUSTRIES	Equity Securities	39	59
	TORONTO DOMINION BANK	Equity Securities	720	756
	TOTALENERGIES SE	Equity Securities	477	663
	TOYO SEIKAN GROUP HOLDINGS	Equity Securities	144	175
	TOYO SUISAN KAISHA LTD	Equity Securities	254	247
	TOYOTA BOSHOKU	Equity Securities	54	51
	TOYOTA INDUSTRIES	Equity Securities	103	126
	TOYOTA MOTOR CORP	Equity Securities	668	845
	TRACTOR SUPPLY COMPANY	Equity Securities	37	105
	TRADE DESK INC-A	Equity Securities	68	164
	TRADEWEB MARKETS-A	Equity Securities	93	137
	TRANE TECHNOLOGIES	Equity Securities	69	220
	TRANSDIGM GROUP INC	Equity Securities	89	224
	TRANSOCEAN LTD	Equity Securities	446	344
	TRANSUNION	Equity Securities	51	65
	TRAVELERS COS INC/THE	Equity Securities	132	178
	TRELLEBORG-B	Equity Securities	67	98
	TRIMBLE NAVIGATION LTD	Equity Securities	223	439
	TRUIST FINANCIAL	Equity Securities	281	179
	TSUMURA & CO	Equity Securities	122	86
	TUI AG	Equity Securities	274	82
	TWILIO INC - A	Equity Securities	162	52
	TYLER TECHNOLOGIES	Equity Securities	59	76
	TYSON FOODS INC CL A	Equity Securities	80	68
	UBER TECHNOLOGIES	Equity Securities	377	462
*	UBS GROUP AG REG	Equity Securities	502	731
	UCB SA	Equity Securities	535	390
	U-HAUL HOLDING CO	Equity Securities	17	24
	UIPATH INC -CL A	Equity Securities	34	33
	ULTA BEAUTY INC	Equity Securities	50	94
	UNICREDIT SPA	Equity Securities	880	1,190
	UNILEVER PLC	Equity Securities	378	385
	UNION PACIFIC CORP	Equity Securities	334	589
	UNITED AIRLINES	Equity Securities	471	294
	UNITED COMMUNITY BANKS INC/GA	Equity Securities	226	196
	UNITED OVERSEAS BANK LTD	Equity Securities	265	306
	UNITED PARCEL SERVICE CL B	Equity Securities	563	783
	UNITED RENTALS INC	Equity Securities	41	145
	UNITED THERAPEUTICS	Equity Securities	50	46
	UNITEDHEALTH GROUP INC	Equity Securities	859	2,231
	UNITY SOFTWARE INC	Equity Securities	396	238
	UNIVERSAL DISPLAY CORP	Equity Securities	75	251
	UNIVERSAL HEALTH SERVICES B	Equity Securities	35	37
	US BANCORP	Equity Securities	363	240
	USS CO LTD	Equity Securities	87	81

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value	
	VAIL RESORTS	Equity Securities	48	48	
	VALARIS LTD	Equity Securities	98	97	
	VALERO ENERGY CORP	Equity Securities	323	728	
	VALLOUREC	Equity Securities	56	67	
	VAT GROUP AG	Equity Securities	51	63	
	VEEVA SYSTEMS-A	Equity Securities	59	146	
	VENTIA SERVICES	Equity Securities	50	51	
	VERALLIA	Equity Securities	54	58	
	VERISIGN INC	Equity Securities	48	89	
	VERISK ANALYTICS INC	Equity Securities	66	167	
	VERIZON COMMUNICATIONS INC	Equity Securities	975	645	
	VERRA MOBILITY CORP	Equity Securities	127	125	
	VERTEX PHARMACEUTICALS INC	Equity Securities	177	424	
	VESTAS WIND SYSTEMS	Equity Securities	278	396	
	VF CORP	Equity Securities	113	31	
	VIACOMCBS INC-B	Equity Securities	155	34	
	VIAPLAY GROUP AB	Equity Securities	98	14	
	VIATRIS INC	Equity Securities	85	55	
	VICTORIA'S SECRE	Equity Securities	113	37	
	VINCI SA	Equity Securities	202	217	
	VISA INC CLASS A SHARES	Equity Securities	950	2,360	
	VISCOFAN SA	Equity Securities	90	93	
	VISHAY INTERTECH	Equity Securities	454	455	
	VISTRA ENERGY CO	Equity Securities	32	53	
	VMWARE INC CLASS A	Equity Securities	95	215	
	VOLKSWAGEN AG PREFERENCE	Equity Securities	219	150	
	VULCAN MATERIALS CO	Equity Securities	74	127	
	VZ HOLDING AG	Equity Securities	142	163	
	WABTEC CORP	Equity Securities	66	90	
	WALGREENS BOOTS ALLIANCE INC	Equity Securities	263	77	
	WALMART INC	Equity Securities	628	1,124	
	WALT DISNEY CO/THE	Equity Securities	1,180	994	
	WARNER BROS DISC	Equity Securities	342	119	
	WARTSILA OYJ ABP	Equity Securities	100	73	
	WASTE CONNECTIONS INC	Equity Securities	76	163	
	WASTE MANAGEMENT INC	Equity Securities	141	293	
	WATERS CORP	Equity Securities	47	76	
	WATSCO INC	Equity Securities	48	56	
	WEBSTER FINANCIAL CORP	Equity Securities	487	435	
	WEC ENERGY GROUP INC	Equity Securities	91	120	
	WEIR GROUP PLC	Equity Securities	97	94	
	WELLS FARGO & COMPANY	Equity Securities	2,327	1,850	[1]
	WESCO INTERNATIONAL	Equity Securities	429	518	
	WEST PHARMACEUTICAL	Equity Securities	52	131	
	WESTERN DIGITAL CORP	Equity Securities	193	167	
	WESTLAKE CORP	Equity Securities	20	19	
	WESTPAC BANKING	Equity Securities	244	227	

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value	
	WESTROCK CO	Equity Securities	80	48	
	WH SMITH PLC	Equity Securities	122	96	
	WHEATON PRECIOUS METALS CORP	Equity Securities	95	86	
	WHIRLPOOL CORP	Equity Securities	686	638	
	WHITBREAD PLC	Equity Securities	73	80	
	WHITECAP RESOURCES	Equity Securities	77	102	
	WIENERBERGER AG	Equity Securities	205	224	
	WILLIAMS COMPANIES	Equity Securities	190	194	
*	WILLIS TOWERS WATSON PLC	Equity Securities	82	105	
	WOLFSPEED INC	Equity Securities	195	157	
	WOODSIDE ENERGY GROUP	Equity Securities	605	626	
	WORKDAY INC CLASS A	Equity Securities	135	214	
	WORLD KINECT CORP	Equity Securities	189	150	
	WPP PLC	Equity Securities	582	445	
	WR BERKLEY CORP	Equity Securities	28	63	
	WW GRAINGER INC	Equity Securities	51	147	
	WYNN RESORTS LTD	Equity Securities	60	41	
	XCEL ENERGY INC	Equity Securities	119	148	
	XOMETRY INC-A	Equity Securities	656	567	
	XPENG INC-ADR	Equity Securities	316	283	
	XYLEM INC	Equity Securities	78	103	
	YAMAZAKI BAKING CO	Equity Securities	60	61	
	YOKOHAMA RUBBER	Equity Securities	29	38	
	YUE YUEN IND	Equity Securities	28	14	
	YUM BRANDS INC	Equity Securities	98	165	
	ZALANDO SE	Equity Securities	44	30	
	ZEBRA TECH CORP	Equity Securities	42	57	
	ZILLOW GROUP INC C	Equity Securities	34	31	
	ZIMMER BIOMET HOLDINGS INC	Equity Securities	723	702	
	ZOETIS INC	Equity Securities	138	381	
	ZOOM VIDEO COM-A	Equity Securities	275	74	
	ZOOMINFO TECHNOLOGIES INC	Equity Securities	84	23	
	ZOZO INC	Equity Securities	206	176	
	ZSCALER INC	Equity Securities	65	70	
	ZURICH INSURANCE GROUP AG	Equity Securities	246	270	
	ZURN ELKAY WATER SOLUTIONS CORP	Equity Securities	122	153	[1]
		Total equity securities	**298,831**	**405,262**	
Debt securities					
#	3M COMPANY	Debt Securities	648	415	
	ABBOTT LABORATORIES	Debt Securities	4,484	3,740	
	ABBVIE INC	Debt Securities	13,825	11,191	
	ABU DHABI GOVT	Debt Securities	385	300	
	ACE CAPITAL TRUST II	Debt Securities	425	328	
	ACTIVISION BLIZZARD INC	Debt Securities	62	37	
	ADVANCED MICRO DEVICES INC	Debt Securities	110	89	
#	ADVENT HEALTH SYSTEM	Debt Securities	395	352	

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	ADVOCATE HEALTH CORP	Debt Securities	846	596
	AEP TEXAS	Debt Securities	1,541	1,011
	AEP TRANSMISSION	Debt Securities	4,703	3,589
	AERCAP IRELAND CAPITAL	Debt Securities	630	502
*	AETNA INC	Debt Securities	3,023	2,414
	AFLAC INC	Debt Securities	768	542
	AHS HOSPITAL CORP	Debt Securities	1,084	792
	AIA GROUP	Debt Securities	200	135
	AIR PRODUCTS & CHEMICALS	Debt Securities	235	187
	AIRCASTLE LTD	Debt Securities	197	170
	AKER BP ASA	Debt Securities	1,993	1,925
	ALABAMA POWER CO	Debt Securities	6,674	5,114
	ALAMEDA COUNTY JOINT POWERS AUTHORI	Debt Securities	259	225
	ALBEMARLE CORP	Debt Securities	308	260
	ALCON FINANCE CO	Debt Securities	1,419	1,239
	ALEXANDRIA REAL ESTATE EQUITIES	Debt Securities	1,987	1,620
	ALIBABA GROUP	Debt Securities	3,238	2,457
	ALIMENTATION COUCHE-TARD	Debt Securities	1,263	947
	ALLEGHANY CORP	Debt Securities	365	275
	ALLINA HEALTH SYSTEM	Debt Securities	105	63
	ALLSTATE CORP	Debt Securities	1,076	808
	ALLY FINANCIAL INC	Debt Securities	1,746	1,407
	ALPHABET INC	Debt Securities	1,447	963
#	ALTRIA GROUP INC	Debt Securities	2,515	1,770
#	AMAZON.COM INC	Debt Securities	9,097	6,215
	AMC NETWORKS INC	Debt Securities	400	249
	AMEREN ILLINOIS	Debt Securities	3,676	2,796
	AMERICA MOVIL SA	Debt Securities	1,909	1,528
	AMERICAN AIRLINE 14 1 A PTT	Debt Securities	499	449
	AMERICAN ELECTRIC POWER	Debt Securities	44	43
	AMERICAN EXPRESS	Debt Securities	378	366
	AMERICAN FINANCIAL GROUP	Debt Securities	1,117	816
	AMERICAN HOMES 4	Debt Securities	486	360
	AMERICAN INTL GROUP	Debt Securities	1,282	1,008
	AMERICAN TOWER	Debt Securities	2,668	2,127
	AMERICAN TRANSMISSION SYSTEMS	Debt Securities	630	488
	AMERICAN UNIVERSITY	Debt Securities	64	47
	AMERICAN WATER	Debt Securities	2,809	2,055
	AMFAM HOLDINGS	Debt Securities	500	361
	AMGEN INC	Debt Securities	16,724	13,592
	ANALOG DEVICES	Debt Securities	905	641
	ANHEUSER BUSCH INBEV CO	Debt Securities	8,848	7,755
	ANHEUSER-BUSCH	Debt Securities	6,987	5,752
	ANTHEM INC	Debt Securities	5,816	4,877
	AON CORP/AON GLO	Debt Securities	878	607
	AON PLC	Debt Securities	1,283	997
	APACHE CORP	Debt Securities	176	174

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	APPALACHIAN PWR	Debt Securities	1,786	1,355
#	APPLE INC	Debt Securities	10,378	8,185
	APPLIED MATERIAL	Debt Securities	181	121
	APTIV PLC	Debt Securities	794	686
	ARCELORMITTAL	Debt Securities	112	86
	ARCH CAPITAL FINANCE	Debt Securities	1,700	1,418
	ARCH CAPITAL GROUP LTD	Debt Securities	582	498
	ARCHER-DANIELS	Debt Securities	1,659	1,279
	ARES FINANCE CO II	Debt Securities	100	81
	ARES FINANCE CO IV	Debt Securities	293	179
	ARGNT BONAR	Debt Securities	-	-
	ARIZONA PUBLIC SERVICE	Debt Securities	1,854	1,224
	ARTHUR J GALLAGHER + CO	Debt Securities	1,280	861
	ASCENSION HEALTH	Debt Securities	2,968	2,257
	ASSURED GUARANTY	Debt Securities	995	607
	ASTRAZENECA PLC	Debt Securities	3,784	3,192
	AT&T INC	Debt Securities	19,786	13,911
	ATHENE GLOBAL FUNDING	Debt Securities	604	494
	ATHENE HOLDING	Debt Securities	57	46
	ATMOS ENERGY CORP	Debt Securities	2,711	2,155
	AVALONBAY COMMUNITIES	Debt Securities	31	21
	AVIATION CAPITAL GROUP	Debt Securities	396	393
	AVISTA CORP	Debt Securities	704	548
	BACARDI / MARTINI	Debt Securities	907	849
	BACARDI LTD	Debt Securities	293	259
	BAE SYSTEMS PLC	Debt Securities	394	245
	BAKER HUGHES LLC	Debt Securities	421	272
	BALTIMORE GAS + ELECTRIC	Debt Securities	1,272	973
	BANCO PACTUAL/KY	Debt Securities	398	389
	BANCO SANTANDER	Debt Securities	200	168
#	BANK OF AMERICA CORP	Debt Securities	21,203	17,696
	BANK OF NY MELLON	Debt Securities	180	162
	BANNER HEALTH	Debt Securities	351	224
	BAPTIST HEALTH	Debt Securities	249	151
*	BARCLAYS PLC	Debt Securities	3,765	3,309
	BARRICK INTL BARBADOS	Debt Securities	47	45
	BARRICK NA FINANCE LLC	Debt Securities	1,006	713
	BARRICK PD AUST FIN PTY LTD	Debt Securities	717	592
	BAT CAPITAL CORP	Debt Securities	6,466	5,197
	BAXTER INTL	Debt Securities	937	571
	BAY AREA CA TOLL AUTH TOLL BRI	Debt Securities	1,654	1,284
	BAYCARE HEALTH	Debt Securities	248	172
	BAYER US FINANCE II LLC	Debt Securities	1,896	1,578
	BAYLOR SCOTT & WHITE HOLDINGS	Debt Securities	1,379	908
	BECTON DICKINSON AND CO	Debt Securities	948	700
	BELL CANADA	Debt Securities	234	162
	BERKSHIRE HATHAWAY ENERGY	Debt Securities	2,463	1,876

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	BERKSHIRE HATHAWAY FINANCE	Debt Securities	4,959	3,816
	BERKSHIRE HATHAWAY INC	Debt Securities	1,092	748
	BETH ISRAEL LAHEY HEALTH	Debt Securities	525	361
	BHP BILLITON FIN USA LTD	Debt Securities	1,311	1,051
	BHP FINANCE USA	Debt Securities	1,066	1,041
	BIOGEN INC	Debt Securities	632	497
	BLACK HILLS CORP	Debt Securities	530	501
	BLACKSTONE HOLDINGS FINANCE	Debt Securities	1,790	1,239
	BLUE OWL FINANCE LLC	Debt Securities	1,282	971
	BNP PARIBAS	Debt Securities	296	279
*	BOEING CO	Debt Securities	11,228	8,578
	BON SECOURS MERCY HEALTH	Debt Securities	100	62
	BOOZ ALLEN & HAMILTON	Debt Securities	99	97
	BOSTON GAS COMPANY	Debt Securities	954	727
	BOSTON SCIENTIFIC CORP	Debt Securities	2,269	1,863
	BP CAPITAL MARKETS AMERICA	Debt Securities	6,872	4,970
	BRIGHTHOUSE FINANCIAL INC	Debt Securities	1,652	995
	BRISTOL-MYERS	Debt Securities	15,925	11,409
	BROADCOM INC	Debt Securities	6,903	5,501
	BROOKFIELD FIN	Debt Securities	2,933	1,977
	BROOKFIELD FINANCE UK	Debt Securities	129	97
	BROOKFIELD PPTY	Debt Securities	300	275
	BROOKLYN UNION	Debt Securities	625	440
	BROWN & BROWN	Debt Securities	636	538
	BURLINGTON NORTH	Debt Securities	12,195	9,812
	CA UNIV REVENUE-B	Debt Securities	52	51
	CALI ENDOWMENT	Debt Securities	48	28
	CALIFORNIA INSTITUTE OF	Debt Securities	983	603
	CALIFORNIA ST UNIV-B	Debt Securities	260	158
	CAMERON LNG	Debt Securities	713	545
	CAMPBELL SOUP CO	Debt Securities	927	795
	CANADIAN NATL RE	Debt Securities	3,194	2,780
#	CANADIAN NATL RR	Debt Securities	3,561	2,830
	CANADIAN PAC RR	Debt Securities	53	46
	CANADIAN PACIFIC	Debt Securities	2,958	2,377
	CAPITAL ONE FINL	Debt Securities	537	493
	CARDINAL HEALTH INC	Debt Securities	2,012	1,449
	CARGILL INC	Debt Securities	1,277	1,009
	CARLYLE HOLDINGS II FIN	Debt Securities	1,008	829
	CARNIVAL CORP	Debt Securities	303	260
	CARRIER GLOBAL	Debt Securities	400	346
	CASE WESTERN RES	Debt Securities	404	355
	CATERPILLAR INC	Debt Securities	2,028	1,542
	CBRE SERVICES IN	Debt Securities	69	66
	CBS CORP	Debt Securities	428	316
	CDW LLC/CDW FIN	Debt Securities	200	163
	CENCORA INC	Debt Securities	398	328

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CENOVUS ENERGY	Debt Securities	491	346
	CENTENE CORP	Debt Securities	200	180
	CENTERPOINT ENERGY	Debt Securities	50	33
	CENTERPOINT ENERGY HOUSTON ELECTRIC	Debt Securities	1,715	1,349
	CENTERPOINT ENERGY RESOURCES	Debt Securities	135	112
	CF INDUSTRIES INC	Debt Securities	2,911	2,116
	CGI INC	Debt Securities	694	526
	CHARTER COMMUNICATIONS OPERATING	Debt Securities	20,054	15,016
	CHENIERE ENERGY PARTNERS	Debt Securities	1,098	1,061
	CHEVRON CORP	Debt Securities	822	536
#	CHEVRON USA INC	Debt Securities	444	375
	CHILDREN'S HEALTH TX	Debt Securities	287	170
	CHILDREN'S HOSPITAL OF PHILADELPHIA	Debt Securities	73	42
	CHOICE HOTELS	Debt Securities	159	129
	CHUBB CORP	Debt Securities	1,084	909
	CHUBB INA HOLDINGS INC	Debt Securities	1,731	1,101
	CHURCH & DWIGHT	Debt Securities	318	283
	CI FINANCIAL CO	Debt Securities	133	127
	CIGNA CORP	Debt Securities	4,193	3,268
	CIGNA GROUP/THE	Debt Securities	126	113
	CISCO SYSTEMS INC	Debt Securities	2,305	1,749
*	CITIGROUP INC	Debt Securities	9,221	7,860
	CITY OF HOPE/THE	Debt Securities	162	113
	CLECO CORP	Debt Securities	710	495
	CLECO SECURITIZATION	Debt Securities	140	123
	CLEVELAND CLINIC FOUND	Debt Securities	650	531
	CLEVELAND ELECTRIC ILLUMINATING	Debt Securities	1,424	1,218
	CME GROUP INC	Debt Securities	100	81
#	CMS ENERGY	Debt Securities	384	312
	COCA-COLA CO/THE	Debt Securities	2,782	1,932
	COLGATE-PALM CO	Debt Securities	113	103
	COLUMBIA PIPELINES OPERATING CO	Debt Securities	1,005	979
	COMCAST CORP	Debt Securities	17,151	12,312
#	COMMONSPIRIT HEALTH	Debt Securities	1,435	1,323
	COMMONWEALTH EDISON CO	Debt Securities	8,355	6,424
	COMMUNITY HEALTH NETWORK	Debt Securities	280	168
#	CON EDISON CO	Debt Securities	2,535	1,763
	CONAGRA BRANDS	Debt Securities	2,673	2,259
	CONN LIGHT & PWR	Debt Securities	2,599	2,034
	CONOCOPHILLIPS	Debt Securities	9,365	8,089
	CONSOLIDATED EDISON CO	Debt Securities	11,102	8,096
	CONSOLIDATED EDISON CO	Debt Securities	374	274
	CONSTELLATION BRANDS INC	Debt Securities	1,158	785
	CONSTELLATION ENERGY GENERATION	Debt Securities	626	629
	CONSTELLATION INSURANCE INC	Debt Securities	300	268
	CONSUMERS ENERGY	Debt Securities	4,226	2,837
	CONTINENTAL RESOURCES	Debt Securities	233	188

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	CONTL AIRLINES 2012 2 A	Debt Securities	1,114	1,025
#	COOPERATIVE RABOBANK	Debt Securities	698	452
	COREBRIDGE FINANCIAL	Debt Securities	865	636
	CORNING INC	Debt Securities	624	527
	CORPORATE OFFICE	Debt Securities	199	140
	COTTAGE HEALTH	Debt Securities	120	91
	CROWN CASTLE INT	Debt Securities	1,675	1,312
	CROWN CASTLE TOWERS LLC	Debt Securities	1,300	1,239
	CSL FINANCE PLC	Debt Securities	1,329	1,117
#	CSX CORP	Debt Securities	3,312	2,585
	CUMMINS INC	Debt Securities	175	150
	CVS HEALTH CORP	Debt Securities	8,028	6,741
	CVS PASS THROUGH TRUST	Debt Securities	475	374
	DALLAS-FORT WORTH TX	Debt Securities	430	292
	DALLAS-FORT WORTH-A	Debt Securities	410	323
	DANAHER CORP	Debt Securities	764	637
	DARDEN RESTAURANTS INC	Debt Securities	56	55
	DAYTON POWER & LIGHT	Debt Securities	31	21
	DCP MIDSTREAM OPERATING	Debt Securities	1,310	1,219
	DEERE & CO	Debt Securities	216	158
	DELL INT / EMC	Debt Securities	1,148	1,090
	DELMARVA POWER + LIGHT CO	Debt Securities	719	515
	DELTA/SKYMILES	Debt Securities	624	537
	DEVON ENERGY	Debt Securities	977	735
	DH EUROPE	Debt Securities	692	568
	DIAGEO CAPITAL PLC	Debt Securities	282	239
	DIAGEO INVESTMENT CORP	Debt Securities	251	206
	DIAMONDBACK ENERGY INC	Debt Securities	3,104	2,808
	DICK'S SPORTING GOODS INC	Debt Securities	292	264
	DIGNITY HEALTH	Debt Securities	449	360
	DISCOVERY COMMUNICATIONS	Debt Securities	3,869	2,469
	DOLLAR GENERAL	Debt Securities	119	109
	DOLLAR TREE	Debt Securities	95	80
	DOMINION ENERGY	Debt Securities	2,985	2,335
	DOMINION ENERGY SOUTH	Debt Securities	3,505	2,817
	DOW CHEMICAL CO/THE	Debt Securities	2,313	2,278
	DTE ELECTRIC CO	Debt Securities	3,142	2,491
	DUKE ENERGY CAROLINAS	Debt Securities	7,513	5,410
	DUKE ENERGY CORP	Debt Securities	2,787	2,056
	DUKE ENERGY FLORIDA	Debt Securities	198	123
	DUKE ENERGY FLORIDA LLC	Debt Securities	367	272
	DUKE ENERGY FLORIDA PROJECT FINANCE	Debt Securities	2,360	1,839
	DUKE ENERGY INDIANA LLC	Debt Securities	2,842	2,227
	DUKE ENERGY OHIO INC	Debt Securities	579	486
	DUKE ENERGY PROGRESS	Debt Securities	967	721
	DUKE ENERGY PROGRESS INC	Debt Securities	3,801	2,907
	DUKE UNIVERSITY	Debt Securities	470	292

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	DUKE UNIVERSITY HEALTH	Debt Securities	680	479
	DUPONT DE NEMOURS INC	Debt Securities	733	688
	EASTERN GAS TRANSMISSION	Debt Securities	802	459
	EASTMAN CHEMICAL CO	Debt Securities	78	52
	EATON CORP	Debt Securities	749	677
	EBAY INC	Debt Securities	361	235
	ECOLAB INC	Debt Securities	1,482	1,036
	EIG PEARL HOLDINGS	Debt Securities	298	290
	EL PASO NATURAL GAS	Debt Securities	2,008	1,526
	EL PASO PIPELINE	Debt Securities	318	266
	ELEC DE FRANCE	Debt Securities	199	198
	ELECTRICITE DE FRANCE SA	Debt Securities	1,524	1,230
	ELECTRONIC ARTS	Debt Securities	504	335
	ELEVANCE HEALTH	Debt Securities	953	854
#	ELI LILLY & CO	Debt Securities	4,739	4,242
	EMERA US FINANCE	Debt Securities	1,227	929
	EMERSON ELECTRIC	Debt Securities	523	397
	ENABLE MIDSTREAM	Debt Securities	153	117
	ENBRIDGE ENERGY PARTNERS	Debt Securities	1,123	897
#	ENBRIDGE INC	Debt Securities	92	87
	ENCANA CORP	Debt Securities	103	93
	ENEL FIN INTL NV	Debt Securities	971	791
	ENERGY TRANSFER LP	Debt Securities	1,833	1,581
	ENERGY TRANSFER OPERATNG CO	Debt Securities	11,179	9,480
	ENLINK MIDSTREAM PARTNERS	Debt Securities	200	189
	ENTERGY ARKANSAS	Debt Securities	1,812	1,113
	ENTERGY LA LLC	Debt Securities	3,579	2,836
	ENTERGY LOUISIANA LLC COLLATERAL	Debt Securities	1,721	1,228
	ENTERGY MISSISSIPPI INC MORTGAGE	Debt Securities	335	233
#	ENTERGY TEXAS	Debt Securities	1,201	999
	ENTERPRISE PRODUCTS OPERATING	Debt Securities	11,958	10,108
	EOG RESOURCES INC	Debt Securities	785	566
	EPR PROPERTIES	Debt Securities	246	227
	EQUINIX INC	Debt Securities	953	772
	EQUINOR ASA	Debt Securities	1,754	1,535
	EQUITABLE HOLDINGS	Debt Securities	1,155	1,022
	ERAC USA FINANCE	Debt Securities	219	202
	ERAC USA FINANCE LLC	Debt Securities	2,613	2,095
	ERP OPERATING LP	Debt Securities	822	635
	ESSENTIAL UTILITIES	Debt Securities	348	262
	ESSEX PORTFOLIO	Debt Securities	345	272
	ESTEE LAUDER CO	Debt Securities	1,382	1,248
	EVEREST REINSURANCE HOLDINGS	Debt Securities	2,226	1,654
	EVERGY KANSAS	Debt Securities	99	93
	EVERGY KANSAS CENTRAL 1ST	Debt Securities	3,388	2,495
	EVERGY METRO	Debt Securities	601	367
	EVERGY METRO	Debt Securities	101	76

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	EVERGY METRO MORTGAGE	Debt Securities	142	122
	EVERSOURCE ENERGY	Debt Securities	175	111
	EXELON CO	Debt Securities	60	59
	EXELON CORP	Debt Securities	3,537	2,578
	EXELON GENERATION CO LLC	Debt Securities	174	149
	EXXON MOBIL CORP	Debt Securities	10,965	8,410
*	FACTSET RESEARCH	Debt Securities	199	165
	FAIRFAX FINL HLD	Debt Securities	200	179
	FARMERS INSURANCE EXCHANGE	Debt Securities	498	375
	FEDERAL EXPRESS	Debt Securities	295	247
	FEDERAL FARM CREDIT	Debt Securities	611	611
	FEDERAL HOME LOAN BANK	Debt Securities	6,101	6,101
	FEDERAL REALTY INVESTMENT	Debt Securities	1,497	1,093
#	FEDEX CORP	Debt Securities	3,640	2,919
	FFCB DISCOUNT NT	Debt Securities	1,813	1,813
	FHLB DISCOUNT NT	Debt Securities	22,472	22,472
#	FIDELITY NATIONAL FINANCIAL	Debt Securities	496	338
#	FIDELITY NATIONAL INFORMATION SERVICES	Debt Securities	125	102
	FIFTH THIRD BANC	Debt Securities	529	448
	FIRSTENERGY CORP	Debt Securities	499	311
	FISERV INC	Debt Securities	1,057	939
	FLEX LTD	Debt Securities	299	279
	FLORIDA POWER & LIGHT CO	Debt Securities	9,973	7,282
	FMC CORP	Debt Securities	1,340	1,139
*	FORD FOUNDATION	Debt Securities	358	196
#	FORTUNE BRANDS INNOVATIONS	Debt Securities	23	22
	FOX CORP	Debt Securities	1,343	1,060
*	FRANKLIN RESOURCES INC	Debt Securities	298	170
	FRED HUTCHINSON	Debt Securities	46	40
	FREEPORT-MCMORAN	Debt Securities	597	564
	FS KKR CAPITAL	Debt Securities	399	325
	GALAXY PIPELINE	Debt Securities	336	258
	GATX CORP	Debt Securities	29	18
#	GE HEALTHCARE	Debt Securities	828	800
	GENERAL DYNAMICS	Debt Securities	618	447
	GENERAL ELECTRIC CO	Debt Securities	77	73
	GENERAL MILLS INC	Debt Securities	124	91
*	GENERAL MOTORS CO	Debt Securities	3,632	3,135
	GEORGE WASHINGTON UNIVERSITY	Debt Securities	1,921	1,445
	GEORGIA PACIFIC LLC	Debt Securities	824	635
	GEORGIA POWER	Debt Securities	4,488	3,432
	GILEAD SCIENCES	Debt Securities	4,128	3,574
	GLAXOSMITHKLINE	Debt Securities	1,762	1,403
	GLENCORE FDG LLC	Debt Securities	1,391	1,368
	GLOBAL PAY INC	Debt Securities	768	698
	GLP CAPITAL LP / FIN II	Debt Securities	1,005	893
	GOLDEN ST TOBACCO -B	Debt Securities	110	87

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
*	GOLDMAN SACHS CAPITAL I	Debt Securities	208	174
* #	GOLDMAN SACHS GP	Debt Securities	14,795	11,747
	GOODMAN US FINANCE FIVE	Debt Securities	100	88
	GOODMAN US FINANCE FOUR	Debt Securities	399	315
	GOODMAN US FINANCE THREE	Debt Securities	498	448
	GPMF 2006-AR5 A1A	Debt Securities	-	-
	GREAT-WEST LIFECO	Debt Securities	992	751
	GREENSAIF PIPELINES	Debt Securities	496	485
#	GSK CONSUMER	Debt Securities	490	370
	HACKENSACK MERIDIAN HEALTH	Debt Securities	216	152
	HALLIBURTON CO	Debt Securities	1,231	931
*	HARTFORD FINL	Debt Securities	155	118
	HCA INC	Debt Securities	6,164	5,216
#	HERSHEY COMPANY	Debt Securities	1,000	674
	HESS CORP	Debt Securities	1,343	1,125
	HOAG MEMORIAL	Debt Securities	434	318
	HOME DEPOT INC	Debt Securities	10,125	7,803
#	HONEYWELL INTL	Debt Securities	975	914
	HORMEL FOODS CRP	Debt Securities	173	116
	HOWARD UNIVERSITY	Debt Securities	185	152
	HP ENTERPRISE	Debt Securities	359	342
	HSBC HOLDINGS	Debt Securities	9,339	7,796
	HUMANA INC	Debt Securities	2,719	2,112
	IBM CORP	Debt Securities	5,921	4,777
	IDAHO POWER CO	Debt Securities	154	141
	IHC HEALTH SERVICES	Debt Securities	581	357
	INDIANA MICHIGAN POWER	Debt Securities	1,727	1,337
	INDIANA UNIVERSITY HEALTH	Debt Securities	237	149
	INOVA HEALTH SYSTEM	Debt Securities	32	25
	INTEGRIS BAPTIST MEDICAL CENTER	Debt Securities	200	135
	INTEL CORP	Debt Securities	12,950	10,240
	INTERCONTINENTAL EXCHANGE	Debt Securities	6,004	5,000
	INTERNATIONAL FL	Debt Securities	67	58
#	INTERNATIONAL PAPER CO	Debt Securities	519	389
	INTERPUBLIC GRP	Debt Securities	378	252
	INTERSTATE POWER + LIGHT	Debt Securities	240	161
	INTESA SANPAOLO	Debt Securities	2,629	2,312
	INTUIT INC	Debt Securities	545	528
	INVITATION HOMES	Debt Securities	296	279
	ITC HOLDINGS CORP	Debt Securities	894	657
	JAB HOLDINGS	Debt Securities	934	674
	JACKSON FINANCIAL INC	Debt Securities	42	26
	JBS USA LUX	Debt Securities	49	48
	JBS USA/FOOD/FIN	Debt Securities	574	441
	JEFFERIES GROUP	Debt Securities	300	236
#	JM SMUCKER CO	Debt Securities	301	216
	JOHN DEERE CAP	Debt Securities	360	352

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	JOHN SEVIER COMB CYCLE	Debt Securities	191	152
	JOHNS HOPKINS HEALTH SYSTEM	Debt Securities	314	250
	JOHNS HOPKINS UNIVERSITY	Debt Securities	53	31
#	JOHNSON & JOHNSON	Debt Securities	10,889	8,655
	JOHNSON (S.C.) + SON INC	Debt Securities	1,257	968
	JOHNSON CONTROLS	Debt Securities	198	162
*	JPMORGAN CHASE	Debt Securities	24,761	19,229
	JT INTL FINANCIAL SERVICES	Debt Securities	508	545
	KAISER FOUNDATION HOSPITALS	Debt Securities	5,067	3,406
	KELLOGG CO	Debt Securities	58	56
	KENTUCKY UTILITIES CO	Debt Securities	2,223	1,680
	KENVUE INC	Debt Securities	2,539	2,311
	KEURIG DR PEPPER	Debt Securities	481	323
	KEYSPAN GAS EAST	Debt Securities	600	368
#	KIMBERLY-CLARK	Debt Securities	659	466
#	KIMCO REALTY	Debt Securities	181	148
	KINDER MORGAN	Debt Securities	1,709	1,348
	KINDER MORGAN ENERGY	Debt Securities	1,457	1,178
	KINROSS GOLD CORP	Debt Securities	1,606	1,167
	KKR GROUP FINANCE CO III	Debt Securities	380	329
	KKR GROUP FINANCE CO VII	Debt Securities	796	507
	KLA CORP	Debt Securities	772	697
	KLA CORP	Debt Securities	497	426
	KONINKLIJKE PHILIPS NV	Debt Securities	167	130
	KRAFT HEINZ FOOD	Debt Securities	5,910	5,018
#	KROGER CO	Debt Securities	433	314
	KYNDRYL HOLDINGS	Debt Securities	40	26
	L3HARRIS TECHNOLOGIES	Debt Securities	457	349
	LABORATORY CORP	Debt Securities	68	49
	LAM RESEARCH	Debt Securities	773	537
	LBJ INFRASTRUCTURE	Debt Securities	135	81
	LCDA 2022-ELL A3	Debt Securities	581	526
	LCDA 2022-ELL A4	Debt Securities	581	517
	LEGG MASON INC	Debt Securities	205	184
	LEHMAN BROTHERS HOLDINGS ESCROW	Debt Securities	-	1
	LEIDOS INC	Debt Securities	99	89
	LIBERTY MUTUAL	Debt Securities	2,216	1,725
	LINCOLN NATIONAL CORP	Debt Securities	179	113
	LINDE INC	Debt Securities	79	48
	LOCKHEED MARTIN CORP	Debt Securities	12,849	10,474
	LOUISVILLE GAS + ELECTRIC	Debt Securities	2,178	1,654
	LOWE'S COS INC	Debt Securities	4,118	3,171
	LSEGA FIN PLC	Debt Securities	643	448
	LYB INT FIN III	Debt Securities	1,483	1,183
	LYB INTL FINANCE BV	Debt Securities	549	422
	M&T BANK CORP	Debt Securities	479	416
#	MAGELLAN MIDSTREAM	Debt Securities	1,092	777

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MANULIFE FINANCIAL CORP	Debt Securities	1,096	1,010
	MARATHON OIL CORP	Debt Securities	139	107
	MARATHON PETROLEUM CORP	Debt Securities	1,377	1,241
	MARKEL GROUP INC	Debt Securities	1,580	1,063
#	MARRIOTT INTL	Debt Securities	612	524
	MARS INC	Debt Securities	578	446
	MARSH & MCLENNAN COS INC	Debt Securities	4,429	3,546
	MARTIN MARIETTA MATERIALS	Debt Securities	13	13
	MASS GENERAL BRIGHAM	Debt Securities	1,183	738
	MASS INSTITUTE OF TECH	Debt Securities	3,631	2,880
	MASS MUTUAL LIFE INS CO	Debt Securities	497	411
	MASSACHUSETTS ELECTRIC	Debt Securities	1,005	738
	MASSACHUSETTS STATE	Debt Securities	174	170
	MASTERCARD INC	Debt Securities	2,657	1,972
	MAYO CLINIC	Debt Securities	888	573
	MCDONALD'S CORP	Debt Securities	6,375	5,055
	MDC HOLDINGS INC	Debt Securities	221	131
	MEDSTAR HEALTH	Debt Securities	51	34
	MEDTRONIC INC	Debt Securities	1,006	767
	MELCO RESORTS	Debt Securities	1,297	1,194
	MEMORIAL SLOAN KETTERING	Debt Securities	554	382
	MERCEDES-BENZ FINANCE	Debt Securities	164	157
#	MERCK & CO INC	Debt Securities	11,057	8,006
	MERCK SHARP	Debt Securities	71	64
	META PLATFORMS	Debt Securities	6,788	6,237
	METHODIST HOSPITAL	Debt Securities	372	215
*	METLIFE INC	Debt Securities	5,940	5,024
	MEXICAN UDIBONOS	Debt Securities	227	228
	MEXICO CITY AIRPORT	Debt Securities	1,004	759
	MICHIGAN ST UNIVERSITY	Debt Securities	1,100	770
	MICRON TECHNOLOGY INC	Debt Securities	1,155	787
#	MICROSOFT CORP	Debt Securities	14,204	9,571
	MIDAMERICAN ENERGY	Debt Securities	4,710	3,618
	MIDMICHIGAN HEALTH	Debt Securities	21	13
	MISSISSIPPI POWER CO	Debt Securities	260	178
	MISSOURI ST HEALTH & EDUCTIONAL FACILIT	Debt Securities	202	165
	MITSUBISHI UFJ FINANCIAL	Debt Securities	1,500	1,247
	MIZUHO FINANCIAL	Debt Securities	500	481
	MOLSON COORS BREWING CO	Debt Securities	382	361
	MONDELEZ INT INC	Debt Securities	8	7
	MONONGAHELA POWER CO	Debt Securities	589	433
	MOODY'S CORP	Debt Securities	1,381	985
*	MORGAN STANLEY	Debt Securities	24,742	20,250
	MOTIVA ENTERPRISES LLC	Debt Securities	206	168
	MOTOROLA SOLUTIONS	Debt Securities	366	341
	MOUNT NITTANY MD	Debt Securities	240	171
	MPLX LP	Debt Securities	6,521	5,127

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	MT SINAI HOSPITAL	Debt Securities	220	152
	MULTICARE HEALTH	Debt Securities	41	24
	MUNICIPAL ELECTRIC AUTHORITY OF GEORG	Debt Securities	1,810	1,633
	MUTUAL OF OMAHA INS CO	Debt Securities	3,600	3,519
	MYLAN INC	Debt Securities	1,877	1,319
	NASDAQ INC	Debt Securities	2,244	1,936
	NATIONAL RETAIL	Debt Securities	215	127
	NATIONAL RURAL UTILITIES	Debt Securities	984	743
	NATIONWIDE MUTUAL INSURANCE	Debt Securities	3,131	2,528
	NESTLE HOLDINGS	Debt Securities	961	747
	NETFLIX INC	Debt Securities	517	406
*	NEUBERGER BERMAN GRP/FIN	Debt Securities	501	370
	NEVADA POWER CO	Debt Securities	1,738	1,393
	NEW ENGLAND POWER	Debt Securities	216	164
	NEW JERSEY ST TURNPIKE AUTHORITY	Debt Securities	2,258	1,814
	NEW ORLEANS HOTEL TRUST 2019-HNLA A	Debt Securities	940	958
	NEW YORK LIFE INSURANCE	Debt Securities	2,600	1,789
	NEWCREST FINANCE PTY LTD	Debt Securities	627	527
	NEWMONT GOLDCORP	Debt Securities	351	278
	NEXTERA ENERGY	Debt Securities	1,702	1,489
	NGPL PIPECO LLC	Debt Securities	124	103
#	NIKE INC	Debt Securities	1,957	1,418
	NIPPON LIFE INSURANCE	Debt Securities	400	393
	NISOURCE INC	Debt Securities	1,419	1,128
	NISSAN MOTOR CO	Debt Securities	220	182
	NORFOLK SOUTHERN	Debt Securities	5,623	4,153
	NORTH TEXAS TOLLWAY AUTHORITY	Debt Securities	349	280
	NORTHEAST UNIVERSITY	Debt Securities	28	17
	NORTHERN NATURAL GAS	Debt Securities	1,607	1,113
	NORTHERN STATES POWER MINN	Debt Securities	3,490	2,462
	NORTHERN STATES POWER WISC	Debt Securities	384	281
	NORTHROP GRUMMAN CORP	Debt Securities	3,012	2,444
	NORTHWELL HEALTHCARE INC	Debt Securities	942	650
	NORTHWESTERN MEMORIAL	Debt Securities	320	192
	NORTHWESTERN MUTUAL	Debt Securities	1,712	1,083
	NORTHWESTERN UNIVERSITY	Debt Securities	1,989	1,568
	NOVANT HEALTH INC	Debt Securities	890	605
	NOVARTIS CAPITAL CORP	Debt Securities	2,304	1,850
	NSTAR ELECTRIC	Debt Securities	467	378
	NUCOR CORP	Debt Securities	921	666
	NUTRIEN LTD	Debt Securities	1,474	1,330
	NVIDIA CORP	Debt Securities	1,274	888
	NXP BV/NXP FUNDING	Debt Securities	200	196
	NXP BV/NXP FUNDING USA	Debt Securities	1,571	1,278
	NY & PRESBYTERIAN HOSPITAL	Debt Securities	1,140	762
	NY STATE ELECTRIC & GAS	Debt Securities	799	789
	NYU HOSPITALS CENTER	Debt Securities	2,076	1,594

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	OCCIDENTAL PETROLEUM CORP	Debt Securities	1,752	1,450
	ODEBRECHT OIL & FINANCE COMPANY	Debt Securities	2	2
	ODFA 2022-OGE A2	Debt Securities	140	130
	ODFA 2022-OGE A3	Debt Securities	100	92
	ODFA 2022-ONG A2	Debt Securities	120	106
	ODFA 2022-ONG A3	Debt Securities	155	136
	ODFA 2022-PSO A2	Debt Securities	165	147
	OGLETHORPE POWER	Debt Securities	1,727	1,396
	OHIO EDISON CO	Debt Securities	508	403
	OHIO HEALTH CORP	Debt Securities	1,931	1,274
	OHIO POWER CO	Debt Securities	3,858	2,506
	OHIO ST UNIVERSITY	Debt Securities	811	624
	OKLAHOMA GAS & ELECTRIC	Debt Securities	129	97
	OLD REPUBLIC INTL	Debt Securities	184	112
	ONCOR ELECTRIC DELIVERY	Debt Securities	3,130	2,388
	ONE GAS INC	Debt Securities	476	367
	ONEOK INC	Debt Securities	2,952	2,545
	ONEOK PARTNERS LP	Debt Securities	4,671	3,844
	ORACLE CORP	Debt Securities	21,589	16,628
	OTIS WORLDWIDE	Debt Securities	1,019	753
	OVINTIV INC	Debt Securities	557	506
	OWENS CORNING	Debt Securities	443	337
	PACIFIC GAS & ELECTRIC CO	Debt Securities	14,575	10,831
	PACIFIC LIFE INSURANCE	Debt Securities	1,476	1,209
	PACIFIC LIFECORP	Debt Securities	99	64
	PACIFICORP	Debt Securities	14,699	10,510
	PACKAGING CORP	Debt Securities	119	71
	PARAMOUNT GLOBAL	Debt Securities	1,123	907
	PAYPAL HOLDINGS INC	Debt Securities	215	190
	PEACEHEALTH OBLIGATED	Debt Securities	205	164
	PECO ENERGY CO	Debt Securities	3,163	2,521
	PENNSYLVANIA ST TURNPIKE COMM	Debt Securities	659	526
#	PEPSICO INC	Debt Securities	4,883	3,974
	PFIZER INC	Debt Securities	6,932	5,551
	PFIZER INVESTMENT	Debt Securities	3,389	3,142
	PG&E RECOVERY FUND	Debt Securities	505	426
	PG&E WILDFIRE RECOVERY	Debt Securities	2,585	2,246
	PHILIP MORRIS INTERNATIONAL INC	Debt Securities	5,660	4,720
	PHILLIPS 66	Debt Securities	324	280
	PIEDMONT HEALTH	Debt Securities	159	99
	PIEDMONT NATURAL GAS	Debt Securities	71	45
	PLAINS ALL AMERICAN PIPELINE	Debt Securities	1,066	942
	POLAR TANKERS INC	Debt Securities	128	99
	PORT AUTH OF NEW YORK NEW JERSEY	Debt Securities	1,000	948
	POTOMAC ELECTRIC POWER	Debt Securities	1,220	869
	PPL ELECTRIC UTILITIES	Debt Securities	2,148	1,649
	PRAXAIR INC	Debt Securities	120	78

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	PRES + FELLOWS OF HARVARD	Debt Securities	4,399	3,432
*	PRINCIPAL FINANCIAL	Debt Securities	2,010	1,422
	PROCTER & GAMBLE	Debt Securities	548	387
	PROGRESS ENERGY INC	Debt Securities	149	111
	PROGRESSIVE CORP	Debt Securities	1,889	1,328
	PROLOGIS LP	Debt Securities	1,610	1,315
	PROV ST JOSEPH HEALTH	Debt Securities	294	203
*	PRUDENTIAL FINANCIAL INC	Debt Securities	1,477	1,206
#	PUBLIC SERVICE	Debt Securities	683	632
	PUBLIC SERVICE COLORADO	Debt Securities	9,366	6,989
	PUBLIC SERVICE ELECTRIC + GAS	Debt Securities	3,000	2,151
	PUBLIC SERVICE NEW HAMPSHIRE	Debt Securities	279	206
	PUBLIC SERVICE OKLAHOMA	Debt Securities	80	48
	PUBLIC STORAGE	Debt Securities	325	301
	PUERTO RICO SALES TAX FING-A1	Debt Securities	1,313	1,210
	PUGET SOUND ENERGY INC	Debt Securities	5,664	3,931
	QUALCOMM INC	Debt Securities	3,605	3,136
	QUANTA SERVICES	Debt Securities	234	157
	RADY CHILD/SD CA	Debt Securities	42	27
	RAYMOND JAMES	Debt Securities	1,496	1,129
	RAYTHEON TECH	Debt Securities	4,446	3,149
	REGAL REXNORD	Debt Securities	184	178
	REGENCY CENTERS	Debt Securities	496	370
	REGENERON PHARMACEUTICALS	Debt Securities	972	743
	REPUBLIC OF PERU	Debt Securities	2,012	1,743
	REPUBLIC SOUTH AFRICA	Debt Securities	533	393
#	REPUBLIC SVCS	Debt Securities	518	457
	RESOLUTION FUNDING CORP STRIP PRINCIP	Debt Securities	3,264	2,762
	REYNOLDS AMERICAN INC	Debt Securities	1,884	1,463
	RICE UNIVERSITY	Debt Securities	200	151
	RIO TINTO ALCAN	Debt Securities	118	87
	RIO TINTO FIN USA LTD	Debt Securities	1,760	1,248
	RIO TINTO FIN USA PLC	Debt Securities	1,628	1,446
	RIVERSIDE CO	Debt Securities	100	86
	ROCHE HLDGS INC	Debt Securities	2,125	1,352
	ROCKFELLER FOUNDATION	Debt Securities	885	543
	ROCKIES EXPRESS PIPELINE	Debt Securities	1,070	867
	ROCKWELL AUTOMATION INC	Debt Securities	466	270
	ROGERS COMMUNICATION INC	Debt Securities	2,010	1,504
	ROYALTY PHARMA	Debt Securities	2,404	1,589
	RPM INTL INC	Debt Securities	154	137
	RTX CORP	Debt Securities	2,637	2,010
	RUTGERS NJ ST UNIVERSITY	Debt Securities	874	581
	RWJ BARNABAS	Debt Securities	120	82
*	S&P GLOBAL INC	Debt Securities	1,524	1,242
	SABAL TRAIL TRANSMISSION LLC	Debt Securities	190	151
	SALES TAX SECURITIZATION	Debt Securities	1,587	1,302

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SALESFORCE.COM	Debt Securities	2,145	1,679
	SAN DIEGO G & E	Debt Securities	3,699	2,688
	SAN JOAQUIN HILLS-B	Debt Securities	55	38
	SANDS CHINA LTD	Debt Securities	2,111	1,937
	SANTANDER UK GROUP HOLDINGS	Debt Securities	300	267
	SANTOS FINANCE	Debt Securities	600	499
	SASOL FINANCING USA LLC	Debt Securities	350	312
	SAUDI ARABIAN OIL	Debt Securities	693	438
	SAUDI INT BOND	Debt Securities	2,459	2,003
	SBA TOWER TRUST	Debt Securities	400	340
	SCHERING-PLOUGH	Debt Securities	142	102
	SEAGATE HDD CAYMAN	Debt Securities	373	335
	SEATTLE CHILDRENS HOSPITAL	Debt Securities	70	41
	SEMPRA ENERGY	Debt Securities	1,587	1,268
	SETANTA AIRCRAFT	Debt Securities	599	600
	SHELL INTERNATIONAL FIN	Debt Securities	10,067	7,297
	SHERWIN-WILLIAMS	Debt Securities	699	557
	SIEMENS FINANCIERINGSMAATSCH	Debt Securities	673	471
	SIERRA PACIFIC POWER	Debt Securities	30	29
	SIMON PROPERTY GROUP LP	Debt Securities	4,566	3,103
	SNAP-ON INC	Debt Securities	439	322
	SOCIETE GENERALE	Debt Securities	500	453
	SOUTHERN CAL EDISON	Debt Securities	19,404	14,053
	SOUTHERN CALIF GAS CO	Debt Securities	8,701	6,395
	SOUTHERN CO	Debt Securities	519	396
	SOUTHERN CO GAS CAPITAL	Debt Securities	1,734	1,309
	SOUTHERN COPPER CORP	Debt Securities	220	210
	SOUTHERN POWER	Debt Securities	592	522
	SOUTHWEST GAS	Debt Securities	191	151
	SOUTHWESTERN ELECTRIC POWER	Debt Securities	838	534
	SOUTHWESTERN PUBLIC SERVICES	Debt Securities	1,350	928
	SPECTRA ENERGY PARTNERS	Debt Securities	249	201
	SPECTRUM HEALTH	Debt Securities	71	49
	SPIRIT REALTY LP	Debt Securities	608	499
	SPRINT SPECTRUM	Debt Securities	630	620
	ST JOSEPH HLTH	Debt Securities	1,041	775
	STANFORD HEALTH	Debt Securities	570	394
	STANFORD UNIVERSITY	Debt Securities	210	123
	STANLEY BLACK + DECKER INC	Debt Securities	589	497
	STARBUCKS CORP	Debt Securities	338	278
	STATE OF ISRAEL	Debt Securities	495	382
	STATE OF QATAR	Debt Securities	30	-
	STEEL DYNAMICS	Debt Securities	230	149
	STIFEL FINANCIAL	Debt Securities	199	169
	STRYKER CORP	Debt Securities	296	247
	SUMITOMO LIFE	Debt Securities	1,900	1,579
	SUMITOMO MITSUI	Debt Securities	900	875

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	SUMMA HEALTH	Debt Securities	70	45
#	SUNCOR ENERGY	Debt Securities	3,214	2,563
	SUTTER HEALTH	Debt Securities	2,726	2,049
	SWISS RE FINANCE	Debt Securities	1,000	939
	SYNCHRONY FINANCIAL	Debt Securities	499	354
	SYSCO CORP	Debt Securities	979	817
	TAKEDA PHARMACEUTICAL	Debt Securities	1,132	892
	TAMPA ELECTRIC	Debt Securities	1,657	1,353
	TARGA RESOURCES	Debt Securities	4,844	4,502
	TARGA RESOURCES PARTNERS	Debt Securities	200	187
#	TARGET CORP	Debt Securities	1,456	952
	TEACHERS INSURANCE & ANNUITY	Debt Securities	2,110	1,643
	TECK RESOURCES	Debt Securities	1,795	1,568
	TELEFONICA EMISIONES SAU	Debt Securities	2,424	1,803
	TENN VALLEY AUTHORITY	Debt Securities	6,160	4,794
	TESCO PROPERTY FIN 1	Debt Securities	1,349	1,224
	TESCO PROPERTY FIN 5	Debt Securities	233	211
	TEXAS A&M UNIV FUND-B	Debt Securities	105	104
	TEXAS EASTERN TRANSMISSION	Debt Securities	108	83
	TEXAS ELECTRIC MARKET	Debt Securities	375	338
	TEXAS HEALTH RESOURCES	Debt Securities	215	114
	TEXAS INSTRUMENTS INC	Debt Securities	2,739	2,426
	TEXAS NATURAL GAS SECURITIZATION FINAI	Debt Securities	215	206
	THE NATURE CONSERVANCY	Debt Securities	136	102
#	THERMO FISHER	Debt Securities	1,379	1,259
	THOMAS J UNIVERSITY	Debt Securities	243	181
	TIME WARNER CABLE INC	Debt Securities	3,493	2,668
	T-MOBILE USA INC	Debt Securities	9,240	7,335
	TOTALENERGIES CAPITAL INTERNATIONAL	Debt Securities	2,744	1,832
	TRANE TECHNOLOGIES FINANCING	Debt Securities	415	277
	TRANSCANADA PIPELINES	Debt Securities	1,669	1,331
	TRANSCONTINENTAL GAS PIPELINE CORP	Debt Securities	754	551
	TRAVELERS COS INC	Debt Securities	3,718	2,829
	TREASURY BILL	Debt Securities	7,769	7,818
	TRESTEES OF PRINCETON UNIVERSITY	Debt Securities	440	365
	TRIMBLE INC	Debt Securities	100	98
	TRINITY HEALTH	Debt Securities	281	194
	TRUIST FINANCIAL	Debt Securities	262	232
	TRUSTEES PRINCETON UNIVERSITY	Debt Securities	841	562
	TSMC ARIZONA	Debt Securities	426	379
	TSY INFL IX N/B	Debt Securities	933	788
	TUCSON ELECTRIC POWER	Debt Securities	970	806
	TYSON FOODS INC	Debt Securities	168	161
	U.S. TREASURY BILL	Debt Securities	71,075	71,075
	U.S. TREASURY FRN	Debt Securities	9,260	9,260
	U.S. TREASURY N/B	Debt Securities	4,466	4,466
#	U.S. TREASURY STRIP PRINCIPAL	Debt Securities	279	231

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	U.S. TREASURY STRIPS	Debt Securities	307	303
* #	UBS GROUP	Debt Securities	5,543	5,294
*	UBS GROUP AG	Debt Securities	2,817	2,625
	UDR INC	Debt Securities	200	184
	UMASS MEMORIAL HEALTH	Debt Securities	17	15
	UNICREDIT SPA	Debt Securities	700	587
	UNILEVER CAPITAL	Debt Securities	176	150
#	UNION ELECTRIC	Debt Securities	3,470	2,538
	UNION PAC CORP	Debt Securities	10,735	7,546
	UNITED AIRLINES	Debt Securities	1,004	956
#	UNITED PARCEL SERVICE	Debt Securities	2,189	1,599
	UNITEDHEALTH GROUP INC	Debt Securities	18,978	15,231
	UNIVERISTY OF CALIFORNIA CA	Debt Securities	438	259
	UNIVERSITY OF CA REGENTS-Q	Debt Securities	505	427
	UNIVERSITY OF CALIFORNIA CA REVENUES	Debt Securities	1,564	1,284
	UNIVERSITY OF CHICAGO	Debt Securities	1,057	685
	UNIVERSITY OF MIAMI	Debt Securities	205	156
	UNIVERSITY OF MICHIGAN-A	Debt Securities	3,125	2,387
	UNIVERSITY OF MICHIGAN-C	Debt Securities	84	76
	UNIVERSITY OF MINNESOTA	Debt Securities	1,755	1,407
#	UNIVERSITY OF NOTRE DAME	Debt Securities	1,448	1,098
	UNIVERSITY OF PENNSYLVANIA	Debt Securities	1,575	1,126
	UNIVERSITY OF PITTSBURGH PA	Debt Securities	1,225	743
	UNIVERSITY OF SOUTHERN CALIFORNIA	Debt Securities	2,080	1,499
	UNIVERSITY OF VIRGINIA	Debt Securities	3,491	2,210
	UNUM GROUP	Debt Securities	2,277	1,577
	US BANCORP	Debt Securities	300	265
#	US TREASURY N/B	Debt Securities	467,808	365,415
	UTAH ACQUISITION SUB COMPANY	Debt Securities	131	73
	VALE OVERSEAS LIMITED	Debt Securities	592	576
	VALERO ENERGY CORP	Debt Securities	405	327
	VAR ENERGI ASA	Debt Securities	513	528
	VENTURE GLOBAL C	Debt Securities	500	410
	VERALTO CORP	Debt Securities	229	223
	VERISK ANALYTICS	Debt Securities	613	427
	VERIZON COMM INC	Debt Securities	11,715	8,503
	VIATRIS INC	Debt Securities	834	586
	VICI PROPERTIES	Debt Securities	758	695
	VIRGINIA ELECTRIC & POWER	Debt Securities	11,142	8,606
	VISA INC	Debt Securities	2,126	1,754
	VMED O2 UK FIN	Debt Securities	700	557
	VMWARE INC	Debt Securities	975	760
	VODAFONE GROUP	Debt Securities	2,390	1,947
	WAKEMED	Debt Securities	38	23
	WALMART INC	Debt Securities	4,529	3,578
	WALT DISNEY CO	Debt Securities	6,363	4,764
	WARNERMEDIA HLDG	Debt Securities	6,137	5,188

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value	
	WASHINGTON GAS	Debt Securities	260	180	
	WASHINGTON UNIVERSITY	Debt Securities	390	289	
	WASTE CONNECTION	Debt Securities	805	573	
	WASTE MANAGEMENT	Debt Securities	1,094	909	
	WELLS FARGO BANK NA	Debt Securities	3,756	2,837	
	WELLS FARGO CO	Debt Securities	16,895	13,191	[1]
	WELLTOWER INC	Debt Securities	789	661	
	WEST VA HEALTH	Debt Securities	96	58	
	WESTERN GAS PARTNERS	Debt Securities	781	708	
	WESTERN MIDSTRM	Debt Securities	928	886	
	WESTLAKE CHEM	Debt Securities	597	511	
	WESTPAC BANKING	Debt Securities	137	109	
	WEYERHAEUSER CO	Debt Securities	2,162	1,793	
	WILLIAMS COMPANIES	Debt Securities	6,163	5,136	
	WILLIS NORTH AMERICA	Debt Securities	790	655	
	WILLIS-KNIGHTON	Debt Securities	110	63	
	WISCONSIN ELECTRIC POWER	Debt Securities	542	406	
	WISCONSIN POWER + LIGHT	Debt Securities	1,419	1,022	
	WISCONSIN PUBLIC SERVICE	Debt Securities	576	369	
	WW GRAINGER INC	Debt Securities	885	672	
	WYETH LLC	Debt Securities	667	570	
	WYNDHAM INC	Debt Securities	400	338	
	XCEL ENERGY INC	Debt Securities	276	206	
	YALE UNIVERSITY	Debt Securities	336	277	
	YALE-NEW HAVEN HEALTH SERVICES	Debt Securities	100	54	
	ZOETIS INC	Debt Securities	496	395	
		Total debt securities	**2,074,660**	**1,649,194**	
Investment funds					
	ALL WEATHER PORT CL B SERIE CX	Investment Funds	33,432	31,636	
	ARROWSTREET EMERGING MARKETS TRUST	Investment Funds	28,403	24,567	
	ARROWSTREET GLOBAL EQUITY ACWI CIT CI	Investment Funds	172,239	170,649	[1]
	BLACKROCK EMERGING MARKETS ALPHA TIL	Investment Funds	24,123	17,904	
	BLACKROCK EMERGING MARKETS SMALL CA	Investment Funds	3,212	2,951	
	IVZ BALANCED RISK ALLOCATION MUTUAL FU	Investment Funds	38,155	34,117	
	MAN FUNDS XI SPC A USD MAN AHL TARGETI	Investment Funds	25,909	24,093	
	MARKET ADVANTAGE II, LTD CLASS E	Investment Funds	21,602	21,523	
	V/E RUSSIA ETF	Investment Funds	6,192	445	
		Total investment funds	**353,267**	**327,885**	
Private equity and debt investments					
	SPECTRUM	Private equity and debt investments	-	695	
		Total private equity and debt investments	**-**	**695**	
Real estate and other alternative investments					
	AEDIFICA REIT	Real estate and other alternative investments	73	47	
	AGREE REALTY	Real estate and other alternative investments	699	569	

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value	
	ALEXANDRIA REAL ESTATE EQUITIES	Real estate and other alternative investments	105	77	
	AMERICAN HOMES-A	Real estate and other alternative investments	128	133	
	AMERICAN TOWER CORP	Real estate and other alternative investments	303	363	
	ANNALY CAPITAL MANAGEMENT REIT	Real estate and other alternative investments	97	49	
	ARGAN REIT	Real estate and other alternative investments	182	101	
	AVALONBAY COMMUNITIES INC	Real estate and other alternative investments	124	120	
	BOSTON PROPERTIES INC	Real estate and other alternative investments	98	47	
	CAMDEN PROPERTY TRUST	Real estate and other alternative investments	47	51	
	CAN APARTMENT PROPERTIES REIT	Real estate and other alternative investments	71	65	
	CAPITALAND ASCENDAS REIT	Real estate and other alternative investments	85	83	
	CDL REIT	Real estate and other alternative investments	240	198	
	CROWN CASTLE INTL CORP	Real estate and other alternative investments	215	189	
	DERWENT LONDON PLC REIT	Real estate and other alternative investments	100	54	
	DIGITAL CORE REIT MANAGEMENT	Real estate and other alternative investments	34	21	
	DIGITAL REALTY TRUST INC	Real estate and other alternative investments	159	166	
	EQUINIX INC	Real estate and other alternative investments	197	322	
	EQUITY LIFESTYLE	Real estate and other alternative investments	47	50	
	EQUITY RESIDENTIAL	Real estate and other alternative investments	114	99	
	ESSEX PROPERTY TRUST INC	Real estate and other alternative investments	73	64	
	EXTRA SPACE STORAGE INC	Real estate and other alternative investments	106	121	
	GAMING AND LEISURE PROPERTIES REIT	Real estate and other alternative investments	66	62	
	GOODMAN GROUP REIT	Real estate and other alternative investments	227	215	
	GRANITE REAL ESTATE INVESTMENT REIT	Real estate and other alternative investments	68	65	
	HEALTHCARE REALTY TRUST INC REIT	Real estate and other alternative investments	59	31	
	HEALTHPEAK PROPERTIES	Real estate and other alternative investments	87	53	
	HOMECO DAILY NEEDS REIT	Real estate and other alternative investments	47	39	
	HOST HOTELS + RESORTS INC	Real estate and other alternative investments	60	51	
	INVINCIBLE INVESTMENT CORP REIT	Real estate and other alternative investments	71	73	
	INVITATION HOMES INC	Real estate and other alternative investments	76	91	
	IRON MOUNTAIN INC	Real estate and other alternative investments	48	81	
	JAPAN METROPOLITAN FUND INVESTMENT R	Real estate and other alternative investments	75	62	
	KDX REALTY INVESTMENT CORP REIT	Real estate and other alternative investments	78	77	
	KIMCO REALTY CORP REIT	Real estate and other alternative investments	65	48	
	KLEPIERRE REIT	Real estate and other alternative investments	66	62	
	MID-AMERICA APARTMENT COMMUNITY	Real estate and other alternative investments	55	70	
	MIRVAC GROUP REIT	Real estate and other alternative investments	85	75	
	MITSUI FUDOSAN LOGISTICS PAR REIT	Real estate and other alternative investments	112	82	
	NATIONAL STORAGE REIT	Real estate and other alternative investments	311	341	
	PEBBLEBROOK HOTEL	Real estate and other alternative investments	856	540	[1]
	PROLOGIS INC	Real estate and other alternative investments	270	491	
	PUBLIC STORAGE	Real estate and other alternative investments	155	197	
	REALTY INCOME CORP	Real estate and other alternative investments	195	164	
	REGENCY CENTERS CORP	Real estate and other alternative investments	44	40	
	REXFORD INDUSTRIAL REALTY REIT	Real estate and other alternative investments	691	582	
	SAFESTORE HOLDINGS PLC REIT	Real estate and other alternative investments	73	48	
	SBA COMM CORP	Real estate and other alternative investments	77	102	
	SIMON PROPERTY GROUP INC	Real estate and other alternative investments	255	167	

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value	
	SUN COMMUNITIES INC	Real estate and other alternative investments	74	66	
	TRITAX BIG BOX REIT PLC REIT	Real estate and other alternative investments	124	78	
	UDR INC	Real estate and other alternative investments	57	52	
	UNIBAIL RODAMCO WESTFIELD REIT	Real estate and other alternative investments	164	145	
	VENTAS INC	Real estate and other alternative investments	115	79	
	VICI PROPERTIES	Real estate and other alternative investments	128	138	
	WAREHOUSES DE PAUW SCA REIT	Real estate and other alternative investments	351	294	
	WELLTOWER INC	Real estate and other alternative investments	163	192	
	WEYERHAEUSER CO	Real estate and other alternative investments	114	106	
	WP CAREY INC	Real estate and other alternative investments	66	52	
		Total real estate and other alternative investments	**8,925**	**8,100**	
Group annuity contracts					
*	AETNA J14709	Group annuity contracts	4,671	5,322	
*	METLIFE 135	Group annuity contracts	2,070	2,400	
*	METLIFE 632	Group annuity contracts	3,183	3,594	
*	PRUPAR GA 40179	Group annuity contracts	4,883	5,580	[1]
		Total group annuity contracts	**14,807**	**16,896**	
Derivatives					
	BWU01E1X3 IRS JPY R V 06MTONA P F .3000	Derivatives	(5)	26	
	BWU01JLD4 IRS USD R V 12MSOFR CCPOIS P	Derivatives	172	210	
	BWU01M2U0 IRS EUR R V 06MEURIB CCPVAN	Derivatives	(7)	6	
	BWU01R9M0 IRS JPY R V 12MTONAR CCPOIS	Derivatives	19	62	
	BWU01VZV2 IRS USD R V 12MSOFR CCPOIS F	Derivatives	(96)	40	
	BWU01XDS9 IRS EUR R V 06MEURIB CCPA P	Derivatives	64	65	
	BWU01XEP4 IRS GBP R V 12MSONIA CCPOIS	Derivatives	(8)	(9)	
	BWU01XEQ2 IRS GBP R V 12MSONIA CCPOIS	Derivatives	(31)	(20)	
	CONSTELLATION SOFTWARE INC WARRANTS	Derivatives	-	-	
	E-MINI RUSS 1000 DEC23	Derivatives		(30)	
	Forward Foreign Currency Contracts - AUD/USD	Derivatives		(9)	
	Forward Foreign Currency Contracts - BRL/USD	Derivatives		(1)	
	Forward Foreign Currency Contracts - CAD/USD	Derivatives		-	
	Forward Foreign Currency Contracts - COP/USD	Derivatives		(8)	
	Forward Foreign Currency Contracts - EUR/USD	Derivatives		4	
	Forward Foreign Currency Contracts - HUF/USD	Derivatives		(1)	
	Forward Foreign Currency Contracts - IDR/USD	Derivatives		(2)	
	Forward Foreign Currency Contracts - JPY/USD	Derivatives		(82)	
	Forward Foreign Currency Contracts - MXN/USD	Derivatives		9	
	Forward Foreign Currency Contracts - THB/USD	Derivatives		(12)	
	Forward Foreign Currency Contracts - USD/CAD	Derivatives		13	
	Forward Foreign Currency Contracts - USD/COP	Derivatives		(11)	
	Forward Foreign Currency Contracts - USD/EUR	Derivatives		29	
	Forward Foreign Currency Contracts - USD/GBP	Derivatives		50	
	Forward Foreign Currency Contracts - USD/JPY	Derivatives		3	
	Forward Foreign Currency Contracts - USD/MXN	Derivatives		4	
	Forward Foreign Currency Contracts - USD/PEN	Derivatives		38	

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value
	Forward Foreign Currency Contracts - USD/ZAR	Derivatives		1
	JPN 10Y BOND(OSE) DEC23	Derivatives		13
	MIRION TECHNOLOGIES INC WARRANTS	Derivatives	83	38
	S+P500 EMINI FUT DEC23	Derivatives		(35)
	SWAPTION 3.1 CALL EUR 20231009	Derivatives	(1)	-
	SWAPTION 3.15 CALL EUR 2023101	Derivatives	-	-
	SWAPTION 3.4 PUT EUR 20231009	Derivatives	(1)	(1)
	SWAPTION 3.45 PUT EUR 20231018	Derivatives	-	(1)
	SWAPTION 3.58 CALL USD 2023100	Derivatives	(2)	-
	SWAPTION 3.75 CALL USD 2023101	Derivatives	(1)	-
	SWAPTION 3.82 CALL USD 2023101	Derivatives	(1)	-
	SWAPTION 4.0 CALL USD 20231030	Derivatives	-	-
	SWAPTION 4.03 PUT USD 20231002	Derivatives	(2)	(10)
	SWAPTION 4.15 PUT USD 20231010	Derivatives	(1)	(4)
	SWAPTION 4.22 PUT USD 20231018	Derivatives	(1)	(2)
	SWAPTION 4.45 PUT USD 20231030	Derivatives	-	-
	SWPC0C1D2 CDS USD P V 01MEVENT 2 CMB>	Derivatives	(227)	(24)
	SWPC0CLY4 CDS USD P V 01MEVENT 2 CMB>	Derivatives	(37)	(4)
	SWPC0F525 CDS USD P V 01MEVENT 2 CMBX	Derivatives	(9)	(2)
	SWPC0I305 CDS USD R F 1.000 1 CCP P V 03	Derivatives	1	1
	SWPC0JC45 CDS EUR R F 1.000 1 CCP P V 03	Derivatives	(36)	-
	SWPC0JJ55 CDS EUR R F 1.000 1 CCP P V 03	Derivatives	(6)	-
	SWPC0LTK6 CDS USD R F 1.00000 1 CCP P V	Derivatives	(1)	-
	SWPC0M2L1 CDS USD R F 1.00000 1 CCP P V	Derivatives	-	-
	SWPCNC931 CDS USD R F 5.00000 FIX CDX P	Derivatives	86	75
	SWU01JLE2 IRS USD R F 3.00000 CCPOIS P \	Derivatives	(108)	(149)
	SWU01OT78 IRS CAD R F 3.75000 CCPOIS P \	Derivatives	(71)	(69)
	SWU01PDU1 IRS AUD R F 4.50000 CCPVANILI	Derivatives	(9)	(30)
	SWU01UNY1 IRS USD R F 4.50000 CCPOIS P \	Derivatives	(68)	(59)
	SWU01VZU4 IRS USD R F 4.00000 CCPOIS P \	Derivatives	164	38
	SWU01X053 IRS USD R F 3.80000 CCPOIS P V	Derivatives	-	(3)
	SWU01X8H9 IRS USD R F 3.90000 CCPOIS P \	Derivatives	-	(3)
	SWU01XHO4 IRS USD R F 3.95000 CCPOIS P \	Derivatives	-	(8)
	SWU01XTV5 IRS USD R F 4.16500 CCPOIS P \	Derivatives	-	(3)
	US 10YR NOTE (CBT)DEC23	Derivatives		11
	US 10YR ULTRA FUT DEC23	Derivatives		(8,789)
	US 2YR NOTE (CBT) DEC23	Derivatives		1
	US 5YR NOTE (CBT) DEC23	Derivatives		220
	US LONG BOND(CBT) DEC23	Derivatives		(14,048) [1]
	US ULTRA BOND CBT DEC23	Derivatives		(5,573)
		Total derivatives	**(140)**	**(28,045)**
		Total directly held investments	**$ 2,752,338**	**$ 2,381,975**
Cash equivalents and other short-term investments				
@	BANK MONTREAL MONTREAL BRH	Cash equivalents and other short-term investme	2,000	2,000
@	BANK OF AMERICA N/A	Cash equivalents and other short-term investme	2,000	2,000
@	COLLATERALIZED CP FLEX	Cash equivalents and other short-term investme	1,000	1,000

(a)	(b) Identity of Issue, Borrow, or Similar Party	(c) Type of Investment	(d) Cost	(e) Current Value	
@	NATIONAL BK OF CANAD	Cash equivalents and other short-term investme	981	981	
@	NAVIGATOR GOVERNMENT	Cash equivalents and other short-term investme	30,920	30,920	[1]
@	TORONTO DOMINION BANK	Cash equivalents and other short-term investme	2,000	2,000	
@	CANADIAN IMPERIAL BK	Cash equivalents and other short-term investme	2,000	2,000	
@	CITIBANK NA N Y BRH INSTL	Cash equivalents and other short-term investme	250	250	
@	MUFG BK LTD	Cash equivalents and other short-term investme	1,000	1,000	
@	MACQUARIE BANK LIMITED	Cash equivalents and other short-term investme	1,000	1,000	
@	MIZUHO BK LTD NEW YORK BRH INS	Cash equivalents and other short-term investme	1,000	1,000	
@	NORDEA BK AB PUBL	Cash equivalents and other short-term investme	1,000	1,000	
@	OVERSEA CHINESE BANKING	Cash equivalents and other short-term investme	1,000	1,000	
@	MERRILL LYNCH TRI PARTY D	Cash equivalents and other short-term investme	1,000	1,000	
@	BANK OF NOVA SCOTIA/THE	Cash equivalents and other short-term investme	2,000	2,000	
@	BRITANNIA FDG CO	Cash equivalents and other short-term investme	730	730	
@	ING US FUNDING LLC	Cash equivalents and other short-term investme	965	965	
@	FEDERAL HOME LOAN BANK	Cash equivalents and other short-term investme	1,000	1,000	
@	TOYOTA MOTOR CREDIT CORP	Cash equivalents and other short-term investme	1,500	$ 1,500	
		Total Securities Lending Collateral	**$ 53,346**	**$ 53,346**	

@ 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

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 Salaried Retirement Program

B Three-digit plan number (PN) ▶ 016

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

D Employer Identification Number (EIN)
27-0383222

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

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

Part I Basic Information

1 Enter the valuation date: Month 10 Day 01 Year 2022

2 Assets:

a Market value	**2a**	4,272,094,989
b Actuarial value	**2b**	4,699,304,488

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	10,243	2,612,239,848	2,612,239,848
b For terminated vested participants	13,225	850,605,668	850,605,668
c For active participants	11,699	1,725,036,438	1,798,510,840
d Total	35,167	5,187,881,954	5,261,356,356

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**	5.47%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	0
b Expected plan-related expenses	**6b**	26,216,000
c Total (line 6a + line 6b)	**6c**	26,216,000

Statement by Enrolled Actuary

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

SIGN HERE Kathryn M Hoffman

Signature of actuary

06/01/2024
Date

Kathryn M Hoffman
Type or print name of actuary

2305658
Most recent enrollment number

Willis Towers Watson US LLC
Firm name

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

800 North Glebe Road
Arlington VA 22203
Address of the firm

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

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	1,435,800,783	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	26,596,000	0
9	Amount remaining (line 7 minus line 8)	1,409,204,783	0
10	Interest on line 9 using prior year's actual return of -20.16 %	-284,095,684	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.66 %		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	634,889,696	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	490,219,403	0

Part III Funding Percentages

14	Funding target attainment percentage	14	80.00 %
15	Adjusted funding target attainment percentage	15	80.00 %
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	111.46 %
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
12/22/2023	175,000,000	0			
12/28/2023	100,000,000	0			
			Totals ► 18(b)	275,000,000	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	257,548,841

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.75 %	5.18 %	5.92 %	☐ N/A, full yield curve used

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

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

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment ☐ Yes ☒ No

26 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**	26,216,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	1,052,271,271	97,241,913
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**	123,457,913

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

36 Additional cash requirement (line 34 minus line 35)	**36**	96,861,913
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	257,548,841

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

a Total (excess, if any, of line 37 over line 36)	**38a**	160,686,928
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	26,596,000
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

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	General Motors LLC
EIN/PN	27-0383222/016
Plan Name	General Motors Salaried Retirement Program
Valuation Date	October 1, 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 19
Discounted Employer Contributions

Date	Appliciable Plan Year	Effective Interest Rate	Amount	Discounted Amount
12/22/2023	2022	5.47%	$175,000,000	$163,947,610
12/28/2023	2022	5.47%	$100,000,000	$93,601,231
Total			$275,000,000	$257,548,841

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2022

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 totalling 85, 55 years of age and 10 years of service, and normal retirement.

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

Plan Name:	General Motors Salaried Retirement Program
EIN / PN:	27-0383222/016
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 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 0.626251 for males and 0.750925 for females with credibility weighting factor of 0.446003 for males and 0.265424 for females.

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

Prescribed tables are used for the following plan populations: None

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

Credibility for construction of the table: Partial

Plan Name:	General Motors Salaried Retirement Program
EIN / PN:	27-0383222/016
Plan Sponsor:	General Motors LLC
Valuation Date:	October 1, 2022

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24
Change in Actuarial Assumptions

The assumed plan related expenses were changed from $26,596,000 for 2021 to $26,216,000 for 2022.

There was a change in the interest crediting rate for cash balance participants and certain former Saturn employees and these changes were treated as assumption changes.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 32
Schedule of Amortization Bases
As of October 1, 2022

Type of Base	Date Established	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
Shortfall	10/01/2022	15.00000	1,052,271,271	97,241,913
Total			1,052,271,271	97,241,913

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2022

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a

Schedule of Active Participant Data as of October 1, 2022

Number distributed by attained age and attained years of credited service

All monetary amounts shown in US Dollars

	Attained Years of Credited Service[1]										
Attained Age	**Under 1**	**1-4**	**5-9**	**10-14**	**15-19**	**20-24**	**25-29**	**30-34**	**35-39**	**40 & Over**	**Total**
Under 25	0	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0	0
30-34	0	0	0	0	0	0	0	0	0	0	0
35-39	40	19	0	0	0	0	0	0	0	0	59
40-44	86	333	97	204	2	3	0	0	0	0	725
45-49	77	274	110	991	344	7	2	1	0	0	1,806
50-54	68	228	122	1,022	895	467	14	6	2	0	2,824
55-59	58	191	95	771	697	936	598	16	4	2	3,368
60-64	36	95	40	359	398	346	697	241	18	6	2,236
65-69	6	37	18	67	72	83	80	131	67	13	574
70 & over	0	7	1	13	17	13	16	15	14	11	107
Total	371	1,184	483	3,427	2,425	1,855	1,407	410	105	32	11,699

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

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2022

SCHEDULE SB ATTACHMENTS

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

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

All monetary amounts shown in US Dollars

	Attained Years of Credited Service[2]										
Attained Age	**Under 1**	**1-4**	**5-9**	**10-14**	**15-19**	**20-24**	**25-29**	**30-34**	**35-39**	**40 & Over**	**Total**
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
35-39	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
40-44	0	0	2	204	2	1	0	0	0	0	209
	-	-	-	10,012	-	-	-	-	-	-	9,894
45-49	0	0	16	990	343	6	2	1	0	0	1,358
	-	-	-	11,553	15,488	-	-	-	-	-	12,533
50-54	0	0	37	1,021	895	466	14	6	2	0	2,441
	-	-	12,802	13,026	17,788	24,242	-	-	-	-	16,918
55-59	0	0	21	770	697	936	598	16	4	2	3,044
	-	-	13,245	13,905	19,657	25,075	30,993	-	-	-	22,056
60-64	0	0	13	359	398	346	697	241	18	6	2,078
	-	-	-	14,273	19,562	25,483	33,001	35,801	-	-	26,090
65-69	0	0	4	67	72	83	80	131	67	13	517
	-	-	-	13,059	20,568	21,016	31,360	35,799	40,386	-	27,331
70 & over	0	0	0	13	17	13	16	15	14	11	99
	-	-	-	-	-	-	-	-	-	-	24,065
Total	0	0	93	3,424	2,424	1,851	1,407	410	105	32	9,746
	-	-	12,281	12,732	18,347	24,647	31,833	34,679	38,393	11,924	20,342

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

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2022

SCHEDULE SB ATTACHMENTS

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

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

All monetary amounts shown in US Dollars

	Attained Years of Credited Service[3]										
Attained Age	**Under 1**	**1-4**	**5-9**	**10-14**	**15-19**	**20-24**	**25-29**	**30-34**	**35-39**	**40 & Over**	**Total**
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
35-39	40	19	0	0	0	0	0	0	0	0	59
	1,868	-	-	-	-	-	-	-	-	-	2,894
40-44	86	333	95	0	0	2	0	0	0	0	516
	1,907	12,575	23,337	-	-	-	-	-	-	-	12,806
45-49	77	274	94	1	1	1	0	0	0	0	448
	2,331	17,127	30,549	-	-	-	-	-	-	-	17,414
50-54	68	228	85	1	0	1	0	0	0	0	383
	3,219	20,947	44,421	-	-	-	-	-	-	-	22,950
55-59	58	191	74	1	0	0	0	0	0	0	324
	4,373	26,596	56,496	-	-	-	-	-	-	-	29,509
60-64	36	95	27	0	0	0	0	0	0	0	158
	5,116	30,573	67,345	-	-	-	-	-	-	-	31,056
65-69	6	37	14	0	0	0	0	0	0	0	57
	-	35,043	-	-	-	-	-	-	-	-	44,211
70 & over	0	7	1	0	0	0	0	0	0	0	8
	-	-	-	-	-	-	-	-	-	-	-
Total	371	1,184	390	3	1	4	0	0	0	0	1,953
	3,018	19,755	41,518	-	-	-	-	-	-	-	20,924

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

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2022

SCHEDULE SB ATTACHMENTS

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	128,820,472	153,395,069	303,862,712	586,078,253
2023	115,393,469	43,242,916	196,869,559	355,505,944
2024	118,995,287	49,615,563	194,976,641	363,587,491
2025	119,279,498	55,715,326	193,105,126	368,099,949
2026	121,923,250	60,789,121	191,199,353	373,911,725
2027	122,979,085	58,368,803	189,098,695	370,446,583
2028	123,208,437	55,867,134	186,813,435	365,889,006
2029	122,816,917	57,747,476	184,354,683	364,919,076
2030	124,017,762	58,611,232	181,654,341	364,283,336
2031	124,729,650	53,395,070	178,673,958	356,798,678
2032	124,191,135	54,061,118	175,375,624	353,627,877
2033	121,712,903	52,577,055	171,749,747	346,039,705
2034	120,668,838	48,112,314	167,782,377	336,563,529
2035	119,948,331	49,543,397	163,459,338	332,951,067
2036	117,591,263	46,910,862	158,763,440	323,265,564
2037	114,686,784	44,394,906	153,673,425	312,755,115
2038	111,805,482	42,414,799	148,174,760	302,395,040
2039	108,557,239	42,255,941	142,263,392	293,076,571
2040	106,468,471	39,970,712	135,939,672	282,378,855
2041	102,674,218	39,704,320	129,220,497	271,599,036
2042	100,418,430	37,828,865	122,129,231	260,376,526
2043	96,368,843	33,512,092	114,702,796	244,583,730
2044	92,911,482	31,388,492	106,991,727	231,291,701
2045	89,692,084	30,430,009	99,059,131	219,181,224
2046	86,680,643	29,485,089	90,983,747	207,149,479
2047	83,185,564	28,369,159	82,853,477	194,408,200
2048	79,924,815	27,328,144	74,764,897	182,017,856
2049	76,337,527	26,214,174	66,818,489	169,370,189
2050	72,846,885	25,029,806	59,113,141	156,989,832
2051	69,351,188	23,779,816	51,742,158	144,873,162
2052	65,661,016	22,471,316	44,789,407	132,921,739
2053	61,844,387	21,113,585	38,325,734	121,283,706
2054	57,886,605	19,717,838	32,406,486	110,010,929
2055	53,811,050	18,296,948	27,068,861	99,176,859
2056	49,651,358	16,865,020	22,332,375	88,848,754
2057	45,455,004	15,436,895	18,194,600	79,086,499
2058	41,272,555	14,027,624	14,636,374	69,936,553
2059	37,155,409	12,651,952	11,627,250	61,434,612
2060	33,153,824	11,323,693	9,123,582	53,601,100
2061	29,314,275	10,055,105	7,073,805	46,443,184
2062	25,677,253	8,856,568	5,423,669	39,957,490
2063	22,275,965	7,736,304	4,114,586	34,126,854
2064	19,135,548	6,700,224	3,089,830	28,925,602
2065	16,272,545	5,751,944	2,299,997	24,324,487

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
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	13,694,896	4,892,939	1,699,383	20,287,217
2067	11,402,797	4,122,750	1,248,362	16,773,909
2068	9,389,821	3,439,322	913,564	13,742,708
2069	7,644,071	2,839,263	667,595	11,150,930
2070	6,149,255	2,318,087	488,499	8,955,841
2071	4,885,719	1,870,493	359,055	7,115,266
2072	3,831,687	1,490,589	266,009	5,588,285
2073	2,964,359	1,172,106	199,339	4,335,804
2074	2,260,702	908,608	151,590	3,320,900
2075	1,698,125	693,669	117,311	2,509,104
2076	1,255,192	521,000	92,548	1,868,740
2077	912,105	384,549	74,476	1,371,130
2078	650,921	278,611	61,089	990,621
2079	455,720	197,914	50,974	704,607
2080	312,664	137,688	43,143	493,495
2081	209,988	93,708	36,921	340,618
2082	137,909	62,325	31,844	232,079
2083	88,476	40,470	27,597	156,544
2084	55,397	25,633	23,970	105,001
2085	33,824	15,826	20,818	70,468
2086	20,127	9,518	18,046	47,692
2087	11,670	5,576	15,588	32,834
2088	6,593	3,183	13,398	23,174
2089	3,633	1,772	11,447	16,852
2090	1,954	962	9,715	12,632
2091	1,027	511	8,183	9,721
2092	528	265	6,837	7,631
2093	267	135	5,664	6,066
2094	132	67	4,645	4,845
2095	64	33	3,765	3,862
2096	30	15	3,009	3,054
2097	13	7	2,367	2,387
2098	5	3	1,827	1,835
2099	2	1	1,381	1,383
2100	1	0	1,019	1,020
2101	0	0	733	733

Plan Name: General Motors Salaried Retirement Program
EIN / PN: 27-0383222/016
Plan Sponsor: General Motors LLC
Valuation Date: October 1, 2022

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

Applicable month	June 2022
Interest rate basis	Segment Rates from 4th 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	5.47%	3.04%

Annual rates of increase

Future increases in Maximum Benefits and Plan Compensation Limits:	Accrued benefits projected to be paid in future years are limited to the maximum presently allowed under IRC Section 415. Plan compensation limited to the maximum presently allowed under IRC Section 401(a)(17). No provision is made for future increases in the maximum annual benefit or compensation limit.
Compensation:	N/A
Cash balance interest credit rate:	3.25%
Saturn IRP Interest Credit and Annuity Conversion Rate:	3.10%

Plan-related expenses

The assumed plan-related expenses are $26,596,000 for the prior valuation and $26,216,000 for the current valuation.

SCHEDULE SB ATTACHMENTS

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.

Demographic Assumptions

Inclusion date

The valuation date coincident with or next following the date on which the employee was hired prior to January 1, 2001.

New or rehired employees

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

Mortality

Healthy and Disabled

GM Generational Substitute Salaried 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	0.0334%	0.0160%
30	0.0414%	0.0214%
40	0.0566%	0.0413%
50	0.1548%	0.1117%
60	0.5613%	0.3881%
70	1.4628%	1.2410%
80	4.0095%	3.5236%
90	12.2636%	11.1351%
100	28.9665%	27.6020%

SCHEDULE SB ATTACHMENTS

Lump Sum Mortality	Lump sums are calculated using the 2022 PPA unisex (i.e., with static adjustment) mortality tables.
Termination	Rates varying by age:

Representative Termination Rates

Percentage leaving during the year	
Attained Age	Percentage
20	0.000%
25	4.800%
30	4.800%
35	3.800%
40	2.700%
45	2.100%
50	1.700%
55	1.500%
60	1.500%
65	0.000%

Disability[4]

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	0.010%
40	0.010%
45	0.030%
50	0.070%
55	0.120%
60	0.160%
65	0.000%

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

SCHEDULE SB ATTACHMENTS

Retirement

Rates varying by age.

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

Percentage assumed to retire during the year			
	Salaried (Non-Executives)		Salaried Executives
Attained Age	Pre-1988 Hires	Other	Executives (Non-Band 9)
50	5.5%	0.0%	0.0%
52	5.5%	0.0%	0.0%
55	7.5%	2.5%	15.0%
57	7.5%	2.5%	15.0%
60	11.0%	4.0%	25.0%
62	17.0%	10.0%	40.0%
65	22.5%	20.0%	60.0%
67	22.5%	20.0%	60.0%
70	100.0%	100.0%	100.0%

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 — It is assumed that 20% of participants elect an immediate lump sum, and 80% of participants defer payment until age 65.

Disability benefit — Upon disablement.

Retirement benefit — Upon termination of employment.

SCHEDULE SB ATTACHMENTS

Form of payment

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

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

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

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

Lump sums were valued using the substitution of annuity form under IRS Regulation §1.430(d)-1(f)(4) without application of generational mortality.

Level Benefit: For eligible participants who retired prior to 1/1/2009 and are currently not yet 65, 100% of those with a J&S form of payment and 15% of those with a single life annuity form of payment are assumed to receive a 100% J&S form of payment for the Level Benefits. All other participants who retired prior to 1/1/2009 and are currently not yet 65 are assumed to receive a single life annuity form of payment for the Level Benefits. For participants who retired after 1/1/2009, we use the same Form of Annuity assumption as is used for the pension benefits.

Percent Married

80% of males; 40% 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.

SCHEDULE SB ATTACHMENTS

Timing of benefit payments	Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Methods

Valuation date	First day of the 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. There is no benefit accrual since the plan is frozen, the normal cost is equal to plan-related expenses expected to be paid from plan assets during plan year.
Decrement timing	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.

SCHEDULE SB ATTACHMENTS

Actuarial value of assets for determining minimum required contributions

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 (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.)

The method of computing the actuarial value of assets complies with rules governing the calculation of such values under the Pension Protection Act of 2006 (PPA). These rules produce smoothed values that reflect the underlying market value of plan assets but fluctuate less than the market value. As a result, the actuarial value of assets will be lower than the market value in some years and greater in other years. However, over the long term under PPA's smoothing rules, the method has a significant bias to produce an actuarial value of assets that is below the market value of assets.

Benefits not valued

All benefits described in the Plan Provisions section of this report were valued based on discussions with GM regarding the likelihood that these benefits will be paid. WTW has reviewed the plan provisions with GM and, based on that review, is not aware of any significant benefits required to be valued that were not.

The plan pays small benefits (with a present value up to $5,000) in a single lump sum payment. Such lump sums are not explicitly valued as such; rather such participants benefits are valued using the benefit choice assumptions described above.

SCHEDULE SB ATTACHMENTS

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.
Cash Balance Account interest crediting rate	Interest is credited to cash balance accounts using the 30-year Treasury Rate, but with a minimum interest credit rate of 3.25%. The assumed future interest crediting rate is 3.25% (the actual crediting rate for the plan year beginning October 1, 2022). We believe that the selected assumption does not significantly conflict with what would be reasonable based on market conditions at the measurement date.
Saturn IRP Interest Credit and Annuity Conversion Rate	The former Saturn IRP offset calculation uses an interest crediting rate and 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.
Lump sum conversion rate	As required by IRC §430, lump sum benefits are valued using “annuity substitution”, so that the interest rates assumed are effectively the same as described above for the discount rate.
Plan-related expenses (Administrative 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).
Rates of increase in:	
Assumed return for asset smoothing	The assumed return of 6.11% used for asset smoothing is the third segment rate. Although we have not explicitly determined an expected return on assets, based on an analysis of the plan sponsor’s investment policy we believe the rate to be above the third segment rate.

SCHEDULE SB ATTACHMENTS

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 0.626251 for males and 0.750925 for females with credibility weighting factor of 0.446003 for males and 0.265424 for 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 participant commencement age assumptions were based on an experience study conducted in 2021. It is assumed that some deferred vested participants elect an immediate lump sum upon termination, and others wait until age 65 to commence payments.

SCHEDULE SB ATTACHMENTS

Form of payment	The percentage of retiring participants assumed to take lump sums is based on observed experience over the period 2016-2020 as reviewed in the 2021 experience study. 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.

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Plan Provisions

The plan was originally effective August 1, 2012 (as amended through October 1, 2022)

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

Definitions

Credited service	Credited Service is computed for each month worked up to September 30, 2012. A proportionate credit is given to the nearest 1/12 of a year.
100% vesting	3 years of Eligibility Service for Account Balance Plan and 5 years of Eligibility Service for all others; or employee age 65.
Plan compensation	N/A – Benefit accruals are frozen.
Statutory limits on benefit	The maximum benefit limit under Internal Revenue Code Section 415 is $245,000 for the current plan year.
Normal retirement date (NRD)	First of month coinciding with or next following the attainment of age 65.

SCHEDULE SB ATTACHMENTS

Monthly retirement benefits (other than Account Balance Plan)

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

Benefit Class Code	Basic Benefit Rate
A	$50.90
B	51.15
C	51.40
D	51.65

(b) Part B supplementary benefit of 1% of 60-month average base pay on December 31, 2006 in excess of $5,165 per year of Part B credited service (for participants who contributed to Part B and have not withdrawn their contributions).

(c) Part B primary benefit is equal to 8 1/3% of contributions after October 1, 1979 and prior to December 31, 2006. Annual required employees contributions were equal to 1.25% of pay over $3,800 prior to December 31, 2006.

(d) Temporary benefit payable to age 62 and one month; rate per year of Part A credited service is $49.80 up to a maximum benefit of $1,494 for credited service prior to December 31, 2006, payable only if eligible for disability benefits.

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

(i) The early retirement supplement payable to age 62 and one month for employees retiring with 30 or more years of eligibility service if hired prior to 1988 is equal to $3,020, prorated for Part A credited service as of December 31, 2006 if less than 30 years, minus the Part A basic and Part B supplementary benefits after reduction for early retirement but prior to any reduction for the survivor option and after reduction for any temporary benefit which might be payable for current plan.

(ii) The interim supplement payable to age 62 and one month, to employees retiring at age 60 with 10 years of eligibility service or after age 55 with 85 points but less than 30 years of eligibility

service if hired prior to 1988, is equal to the rate shown below per year of credited service:

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

The interim supplement is offset by any Part B supplementary benefit prior to reduction for any survivor coverage.

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

(g) Level Benefit

All retirees and/or surviving spouses are eligible for an additional $300 monthly benefit (Level Benefit) if they are eligible for GM paid retiree medical benefits and age 65 and over (have a length of service date prior to January 1 1993).

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

SCHEDULE SB ATTACHMENTS

Account Balance Plan (for participants with length of service date on or after January 1, 2001 and prior to January 1, 2007)

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

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

Age	Pay Credit Percentage
Under 30	4.0%
30 – 39	5.5%
40 – 49	7.5%
50 and over	10.0%

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

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

Early retirement reduction Factors for non-Account Balance Plan benefits[5]

The sample early retirement reductions for participants who are retirement eligible at termination of employment are shown below.

	Percentage	
Age	Reduction from age 62	Reduction from age 65
42	21.0%	N/A
45	26.1%	N/A
50	38.3%	N/A
55	57.9%	46.0%
60	86.7%	64.0%
62	100.0%	78.4%
65	100.0%	100.0%

[5] The early retirement reductions from age 62 apply to participants who were hired prior to January 1, 1988 and satisfy age 60 with 10 years of eligibility service or rule of 85 or have 30 years of eligibility service. The early retirement reductions shown above from age 65 apply to all other active participants who are eligible for retirement at termination.

SCHEDULE SB ATTACHMENTS

Eligibility for Benefits

Normal retirement	Age 65
Early retirement	Any age with 30 years of eligibility service or ages 55 and older with 85 points or age 60 with 10 years of eligibility service are eligible for early retirement and supplements if hired prior to 1988; otherwise age 55 with 10 years of service.
Postponed Retirement	Retirement after Age 65
Total and Permanent Disability Retirement	10 years of eligibility service and totally and permanently disabled prior to age 65.
Vested Deferred Benefit	3 years of eligibility service for the Account Balance Plan (ABP) and 5 years of eligibility service for all others.
Preretirement Survivor benefit	3 years of eligibility service for ABP and 5 years of eligibility service for all others.

Benefits Paid Upon the Following Events

Normal retirement	Monthly pension benefit determined as of NRD. Sum of unreduced Part A Basic, Part B Supplementary, Part B Primary benefits, and Career Average benefits. Vested account balance or a monthly annuity based on vested account balance in Account Balance Plan.
Early retirement	Age 55 (less than age 60) with 10 years of eligibility service or if hired before 1988 with less than 85 points or less than 30 years of eligibility service: benefit reduced by table from age 65. Ages 60 with 10 years of eligibility service: benefit reduced by table from age 62. An Interim Supplement may be payable if hired prior to 1988. If hired before 1988 and: 1) retire prior to age 62 with 30 years of service or 2) on or after age 55 with 85 points: Benefits reduced by table from age 62 plus early retirement or interim supplement. Part A basic benefit re-determined at age 62 without reduction.

SCHEDULE SB ATTACHMENTS

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 retirement	Unreduced benefits plus temporary benefit.
Vested benefits	Benefits payable at age 65 (employee may elect a reduced pension starting as early as age 55). Vested account balance or a monthly annuity based on vested account balance in Account Balance Plan.
Pre-Retirement Survivor Benefit:	If the employee is active and eligible for retirement at death, the accrued 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 (if hired prior to 1988, no age reduction for death after 85 points or 30 years of eligibility 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 benefit reduced to 95% (additional adjustment if participant and spouse age more than 5 years apart). Spouse receives 65% of participant's reduced basic benefits. If hired prior to 1988, based on participant's benefit payable after age 62 and one month, if 30 years of eligibility service or age plus eligibility service equals 85 points. Also no reduction for early retirement if the participant is receiving a disability benefit.

- If spouse pre-deceases participant, participant's benefit is restored to 100%.

Other Plan Provisions

Form of payment	Primarily forms include Single life annuity; 65% Surviving Spouse Coverage (QJSA); Lump Sum; other forms are available
Divestures	Certain former employees continue to accrue service while employed at a divested unit for purposes of satisfying eligibility conditions for GM retirement benefits. Also, for certain former employees, the GM benefit is based on the benefit unit in effect at date of separation from the divested unit. The final 5-year average monthly base pay under the Part B Supplementary benefit for certain former employees equals the 5-year average base pay at separation from GM, increased by 3% per year for each year the former employee is employed at the divested unit until 2007.

Future Plan Changes

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

The plan was amended in 2023 to allow domestic partners to be treated similarly to spouses (i.e. they would be eligible for the 65% joint and survivor benefit as well as pre-retirement death benefits). The impact to the plan is expected to be minimal and no assumption changes are anticipated as a result of this amendment.

Changes in Benefits Valued Since Prior Year

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

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2022 – 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 Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500 – Sch. H, Part IV, Line 4j—Schedule of Reportable Transactions
Plan No. – 016
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 Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500 – Sch. H, Part IV, Line 4i—Schedule of Assets (Held at End of Year)
Plan No. – 016
Plan Year: 10/01/2022 – 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 Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program
Form 5500
Plan No. – 016
Plan Year: 10/01/2022 – 09/30/2023

Schedule of Amortization Bases

The Schedule of Amortization Bases is included with the attached Signed Schedule SB.

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program **B. Plan Number -- 016**

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

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

1(b)

Persons Who Provided Disclosures on Eligible Indirect Compensation

Name of Party Providing Disclosure Information	EIN (No SocSec #)	Address (Report if EIN Unknown or for self-employed persons.)
Advent International, 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	
Aristeia Capital, L.L.C.	13-3953132	
Atlas Venture Advisors, Inc.		C/O Accomplice, 86 Wareham Street, Floor 3, Boston, MA 02118
Bayview Asset Management, LLC		4425 Ponce de Leon Blvd, 5th Floor, Coral Gables, FL 33146
Blackstone Strategic Alliance Advisors L.L.C.	20-8087954	
Bridgewater Associates, LP	27-1437501	
CapeView Capital LLP		Borough Yards, 13 Dirty Lane, London SE1 9PA United Kingdom
Corre Partners Management, LLC		12 E. 49th St., 40th Fl., New York, NY 10017
Drawbridge Long Dated Value Advisors LLC		1345 Avenue of the Americas, NY, NY 10105
Edgestream Partners, L.P.		902 Carnegie Center, Ste 200, Princeton, NJ 08540
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	
Fortress Fund IV GP, L.P.	98-0485591	
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 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
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	
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

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 Salaried Retirement Program **B. Plan Number -- 016**

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

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

1(b)		
Persons Who Provided Disclosures on Eligible Indirect Compensation		
Leucadia Asset Management LLC - Topwater Capital Division	13-2615557	
Melqart Asset Management (UK) Ltd		5 St. James's Square, London SW1Y 4JU, United Kingdom
Meritech Capital Associates IV L.L.C.		245 Lytton Avenue, Suite 125, Palo Alto, CA 94301
MSREI IX Global-GP, L.P.	98-1323341	
MSREI X Global-GP, L.P.	98-1530586	
Nantahala Capital Management, LLC	20-1151760	
Neuberger Berman Opportunistic Capital Solutions Fund (Cayman	98-1525785	
Neuberger Berman Risk Parity Fund Ltd	98-1179981	
PanAgora	04-3063840	
Pangaea Two GP, LP	27-2707100	
Partridge Hill Overseas Management, LLC	13-3968110	
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
Pleiad Asia Master Fund	98-1189787	
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 Lake Technology Associates III, L.P.	20-5884966	
Silver Point Capital Offshore General Partner, LLC	26-3335901	
Silver Point Capital, L.P.	22-3849636	
SLTA SPV-2, L.P.	83-3404020	
Suvretta Capital Management, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
Suvretta GP, LLC		540 Madison Avenue, 7th Floor, New York, NY 10022
Tennenbaum Capital Partners, LLC	95-4759860	
Two Sigma Investments, LP	13-4181471	
U.S. Cities Industrial Fund GP LLC	36-4922991	
UBS O'Connor LLC	98-0186363	
Värde Management, L.P.	20-8368769	
Vector Capital Partners IV, LP	26-0252906	
Viking Global Investors LP	13-4055118	
Viking Global Performance LLC	13-4055115	

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 Salaried Retirement Program **B. Plan Number -- 016**

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

PART I. 1 INFORMATION ON PERSONS RECEIVING ONLY ELIGIBLE INDIRECT COMPENSATION		
1 Information on Persons Receiving Only Eligible Indirect Compensation **(a)** Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures. [**X**] Yes [ ] No		
1(b)		
Persons Who Provided Disclosures on Eligible Indirect Compensation		
Viking Long Fund GP LLC	80-0298130	

General Motors Salaried Retirement Program
Form 5500
Plan No. – 016
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 Salaried Retirement Program **B. Plan Number -- 016**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

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

2(a) Service Providers Receiving Direct or Indirect Compensation			2(b)	2(c)	2(d)	2(e)		2(f)		2(g)	2(h)	
Name	EIN	Address (Report if EIN Unknown or for self-employed persons)	Service Code	Relationship to employer, employee organization, or person known to be a party-in-interest	Enter direct compensation paid	Did service provider receive indirect compensation? (sources other than plan or (Yes)	(No)	Did indirect compensation include eligible indirect compensation, for which (Yes)	(No)	Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	Did the service provider give you a formula instead of (Yes)	(No)
State Street Bank and Trust Company	04-1867445		19, 21, 28, 62, 99	Trustee	1,634,265	x		x				
Towers Watson Delaware Inc.	23-1159360		11	Actuary	1,102,766		x					
Fidelity Management Trust Co.	04-3022712		15, 64	Recordkeeper	940,934	x		x				
Performance Equity Management LLC	13-4162590		28		635,383		x					
Arrowstreet Capital LP	04-3472863		28		572,926	x		x				
Pacific Investment Management Company, LLC	33-0629048		28		542,090	x		x				
PGIM, Inc.	22-2540245		28		436,919		x					
PRIMECAP Management Co.	95-3868081		28		436,373	x		x				
Wellington Management Company LLP	30-0835489		51		377,561		x					
NISA Investment Advisors	48-1140940		28		376,547		x					
Marathon Asset Management Limited	95-4328983		28		366,503		x					
BlackRock Financial Management, Inc.	13-3806691		28		344,044		x					
Principal Global Investors, LLC	42-1479618		28		286,972	x		x				
Invesco Advisers, Inc.	58-1707262		28, 99		238,129	x		x				
SS&C Private Equity Services		80 Lamberton Road, Windsor, CT 06095	15		233,838		x					
Fidelity Institutional Asset Management Trust Company and FI	20-2159373		28	Affiliate of recordkeeper	213,573	x		x				
Ernst & Young		Bank of America, P.O. Box 848111, Dallas, TX 75284-8111	10	External auditor	175,000		x					
Legal & General Investment	20-8058531		28, 51		133,737		x					
BlackRock Institutional Trust Company, N.A.	94-3112180		28, 50, 51		108,503	x		x				
Deloitte Tax LLP	86-1065772		49		106,944		x					
Global Trust Company	26-3761443		21		105,225		x					
Franklin Templeton Institutional, LLC	94-3411725		28		74,413	x		x				
SS&C Technologies, Inc.	06-1169696		15		68,911		x					
Kirkpatrick & Lockhart Preston Gate	25-0921018		29		57,021		x					
VII 444 Madison Co-Investor, LLC	06-1828197		28		53,461		x					
Prudential Financial	22-1211670		13, 23		52,595		x					
BlackRock Capital Management	51-0395386		28		51,811		x					
Metlife-NY		P.O. Box 14710, Lexington, KY 40512	13, 23		50,315		x					
Westbrook Realty Management VII, L.L.C.	20-5372871		28		49,538		x					
Morgan, Lewis & Bockius LLP		101 Park Avenue, New York, NY 10178	29		49,127		x					
Kirkland & Ellis LLP	36-1326630		29		34,127		x					
Aetna Life Insurance Company	06-6033492		13, 23		26,648		x					
Westbrook Realty Management VIII, L.P.	26-1163899		28		23,643		x					
Decker Capital Management LLC	83-0727883		27		23,225		x					
Jennison Associates LLC	22-2540245		28		16,245		x					
Seyfarth Shaw LLP		620 Eighth Avenue, 32nd Floor, New York, NY 10018	29		8,134		x					
Institutional Protection Services		1-3, Staple Inn, London WC1V 7QH, United Kingdom	12		7,439		x					
KPMG Limited		Taipei 101 Tower, 68F, No.7, Sec. 5, Xinyi Road, Taipei City, Taiwan	49		6,163		x					
Standard & Poor's	13-4155501		49		5,915		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	15,750		x
Lightyear Fund III GP, L.P.	90-0652041		29			x		x		12,199		x
Man Funds XI SPC - Man AHL TargetRisk 1.5X (Cayman) SP		Fidelity Financial Centre, 2nd Floor West Bay Road PO Box 2427 Grand Cayman KY1-1105 Cayman Islands	52			x			x	273,388		x

Form 5500 - Sch. C - Service Provider Information
For fiscal year beginning October 1, 2022 and ending September 30, 2023
A. Name of Plan -- General Motors Salaried Retirement Program **B. Plan Number -- 016**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART I.3 OTHER INDIRECT COMPENSATION INFORMATION					
3(a)	3(b)	3(c)			3(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
Ceyuan Ventures Management III, LLC	52,72	15,750		P.O. Box 309, Ugland House, Grand Cayman, KY1-1104, Cayman Islands	0.5584% portion of compensation was determined by allocating total compensation pro rata among of limited partners of Ceyuan Ventures III,LP in according with partnership agreement.
Lightyear Fund III GP, L.P.	29	12,199	90-0652041		Legal Fees, pursuant to the reporting obligations of the Partnership under the Partnership Agreement.
Man Funds XI SPC - Man AHL TargetRisk 1.5X (Cayman) SP	52	375,299		Fidelity Financial Centre, 2nd Floor West Bay Road PO Box 2427 Grand Cayman KY1-1105 Cayman Islands	1.125%. Management fees paid through the fund.

Form 5500 - Sch. C - Service Provider Information
For fiscal year beginning October 1, 2022 and ending September 30, 2023
A. Name of Plan -- General Motors Salaried Retirement Program **B. Plan Number -- 016**
C. Plan Sponsor -- General Motors LLC **D. EIN -- 27-0383222**

PART II. 4 SERVICE PROVIDERS WHO FAIL OR REFUSE TO PROVIDE INFORMATION				
4(a)			4(b)	4(c)
Name	**EIN (No Soc Sec**	**Address (Report if EIN Unknown or for self-employed persons)**	**Nature of Service**	**Describe the information that the service provider failed or refused to provide**
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 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.