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

2017

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A This return/report is for:
- [ ] a multiemployer plan
- [X] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [ ] a single-employer plan
- [ ] a DFE (specify) ___

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

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

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

Part II Basic Plan Information—enter all requested information

1a Name of plan
TIME WARNER PENSION PLAN

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan 10/01/1943

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)

TIME WARNER INC.

ONE TIME WARNER CENTER
ROOM 16-106
NEW YORK, NY 10019-8016

2b Employer Identification Number (EIN) 13-4099534

2c Plan Sponsor's telephone number 212-484-7519

2d Business code (see instructions) 551112

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.	10/14/2018	DANIEL HAPPER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/12/2018	KATHLEEN HARRIS
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor

ADMINISTRATIVE COMMITTEE OF THE PLAN
C/O WARNER MEDIA, LLC
ONE TIME WARNER CENTER
ROOM 16-106
NEW YORK, NY 10019-8016

3b Administrator's EIN: 13-3297844

3c Administrator's telephone number: 212-484-7519

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:
a Sponsor's name
c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	28403
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)**	3686
a(2) Total number of active participants at the end of the plan year	**6a(2)**	3471
b Retired or separated participants receiving benefits	**6b**	7009
c Other retired or separated participants entitled to future benefits	**6c**	16543
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	27023
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	822
f Total. Add lines **6d** and **6e**.	**6f**	27845
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	8
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 1I 3H 3F

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

9a Plan funding arrangement (check all that apply)

(1)	☐	Insurance
(2)	☒	Code section 412(e)(3) insurance contracts
(3)	☒	Trust
(4)	☐	General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

(1)	☐	Insurance
(2)	☐	Code section 412(e)(3) insurance contracts
(3)	☒	Trust
(4)	☐	General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

(1)	☒	**R** (Retirement Plan Information)
(2)	☐	**MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
(3)	☒	**SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

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

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2017 Form M-1 annual report. If the plan was not required to file the 2017 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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

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
JOHN HANCOCK 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
01-0233346	65838	GAC 172 ASSN 0	7	01/01/2017	12/31/2017

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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(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**	

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**	0
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)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	0
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)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	0

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)**	0
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)**	0
(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)**	0
(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

2017

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For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

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
TRANSAMERICA 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
39-0989781	86231	02323-061	266	01/01/2017	12/31/2017

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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(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		
	(c) Amount	**(d)** Purpose	**(e)** Organization code

(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	245555
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

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

Specify nature of costs ▶

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

(3) ☐ other (specify) ▶

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

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

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

(3) ☐ guaranteed investment (4) ☒ other ▶ STABLE VALUE OPTION

b	Balance at the end of the previous year			7b	203660
c	Additions: (1) Contributions deposited during the year	7c(1)	869403		
	(2) Dividends and credits	7c(2)	1315		
	(3) Interest credited during the year	7c(3)	2092		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6) Total additions			7c(6)	872810
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	1076470
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	805197		
	(2) Administration charge made by carrier	7e(2)	25718		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	830915
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	245555

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)**	0
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)**	0
(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)**	0
(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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

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
JOHN HANCOCK 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
01-0233346	65838	GAC 99 ASSN 0	263	01/01/2017	12/31/2017

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
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	(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**	

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**	0
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)**	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			**7d**	0
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)**	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			**7f**	0

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)**	0
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)**	0
(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)**	0
(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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B

F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	2051439823
b Actuarial value	**2b**	2051439823

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	7592	652886386	652886386
b For terminated vested participants	17030	1041679178	1041679178
c For active participants	3571	344049897	345361783
d Total	28193	2038615461	2039927347

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**	5.90 %
6 Target normal cost	**6**	19000000

Statement by Enrolled Actuary

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

SIGN HERE

Signature of actuary — Date: 10/11/2018

KATHLEEN EICHNER, F.S.A., E.A. — Type or print name of actuary

17-06046 — Most recent enrollment number

TOWERS WATSON DELAWARE INC. — Firm name

973-290-2500 — Telephone number (including area code)

8 CAMPUS DRIVE
4TH FLOOR
PARSIPPANY, NJ 07054-1050

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)	558115525	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	18000000	0
9	Amount remaining (line 7 minus line 8)	540115525	0
10	Interest on line 9 using prior year's actual return of 9.66 %	52175160	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 6.06%		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		
12	Other reductions in balances due to elections or deemed elections	32000000	
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	560290685	0

Part III Funding Percentages

14	Funding target attainment percentage	14	73.09%
15	Adjusted funding target attainment percentage	15	100.56%
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	100.93%
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
06/14/2018	500000000	0			
			Totals ► 18(b)	500000000	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	460046474

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:	
4.16%	5.72%	6.48%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	61

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

Part VI Miscellaneous Items

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6)	**31a**	19000000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

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

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**	19000000

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	19000000		19000000

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	460046474
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	460046474
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	19000000
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

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

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

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

42 Amount of acceleration adjustment	**42**	0
43 Excess installment acceleration amount to be carried over to future plan years	**43**	0

SCHEDULE C (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Service Provider Information

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

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

OMB No. 1210-0110

2017

This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

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).. . . . . [X] 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

ABERDEEN ASSET MANAGEMENT INC.

51-0368279

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

CENTERBRIDGE CREDIT PARTNERS TE LP

80-0521543

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

CENTERBRIDGE SPECIAL CREDIT PARTNER

94-3474341

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

AG CAPITAL RECOVERY PARTNERS VII LP

26-4216120

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

AG SUPER FUND, LP

13-3701947

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

BEACON CAPITAL PARTNERS, LLC

06-1826666

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

GLOBAL INFRASTRUCTURE PARTNERS

98-0522311

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

OFI GLOBAL TRUST CO.

13-3459790

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

LEEDS EQUITY ASSOCIATES, LP

26-1640945

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

POLUNIN CAPITAL PARTNERS, LLC

46-7425989

(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)

STATE STREET GLOBAL ADVISORS

04-1867445

(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?
28 51 31 52 50	NONE	10877923	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

FIDELITY INVESTMENTS INSTL OPRTNS

04-2647786

(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?
13 50	NONE	2183833	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WILLIS TOWERS WATSON

27-0676603

(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?
11 50 17 70 34	NONE	422840	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

THE BANK OF NEW YORK MELLON

13-5160382

(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?
21 50 25 52 31 99	NONE	159114	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [ ]

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

MITCHELL & TITUS LLP

13-2781641

(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?
10 50	NONE	57800	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

MILLER & CHEVALIER CHARTERED

52-1212890

(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?
29 50	NONE	44754	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

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

KPMG LLP

13-5565207

(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?
17 50 70	NONE	36750	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

PRICEWATERHOUSECOOPERS LLP

13-4008324

(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?
17 50 70	NONE	7750	Yes [ ] No [X]	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.	

(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

(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

2017

This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

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: SSGA MSCI ACWI MIN VOL INDX NL QIB

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS

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)
90-0337987-460	C	295239406

a Name of MTIA, CCT, PSA, or 103-12 IE: OAKTREE EMERGING MARKETS EQUITY

b Name of sponsor of entity listed in (a): OAKTREE CAPITAL MANAGEMENT

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)
98-1049544-001	C	26789341

a Name of MTIA, CCT, PSA, or 103-12 IE: AQR EAFE EQUITY FUND

b Name of sponsor of entity listed in (a): AQR CAPITAL MANAGEMENT

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)
90-6194032-001	C	102297259

a Name of MTIA, CCT, PSA, or 103-12 IE: POLUNIN DEVELOP COUNTRIES FUND LLC

b Name of sponsor of entity listed in (a): POLUNIN CAPITAL PARTNERS LIMITED

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)
46-7425989-003	C	28931258

a Name of MTIA, CCT, PSA, or 103-12 IE: ADAMS STREET PRTSHP FD-2002 US FD

b Name of sponsor of entity listed in (a): ADAMS STREET PARTNERS, LLC

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)
36-4486500-001	E	1678408

a Name of MTIA, CCT, PSA, or 103-12 IE: SPRUCEGROVE US INT'L POOLED FUND

b Name of sponsor of entity listed in (a): SPRUCEGROVE INVESTMENT MANAGEMENT LTD

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)
11-6453953-001	C	58061143

a Name of MTIA, CCT, PSA, or 103-12 IE: ABERDEEN INT'L EQUITY EAFE FUND

b Name of sponsor of entity listed in (a): ABERDEEN ASSET MANAGEMENT INC.

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)
37-1658216-001	C	49610444

a Name of MTIA, CCT, PSA, or 103-12 IE: SSGA S&P500 FLGSHP NONLENDING FUND

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS

c EIN-PN 04-0025081-004	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 100035288

a Name of MTIA, CCT, PSA, or 103-12 IE: OFITC EMERGING MARKETS EQUITY FUND

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

c EIN-PN 13-3459790-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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 G (Form 5500)

Department of Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Financial Transaction Schedules

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

2017

This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

Part I Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	GLITNIR BANK SOLTUNI 26 REYKJAVIK, ICELAND 105 IS	GLITNIR BANK GLB MTN 144A 6.33% 7/28/11

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
266000			266000	266000	

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	KAUPTHING BANK BORGARTUN 26 REYKJAVIK, ICELAND 105 IS	KAUPTHING BK HF 144A 7.625% 2/28/15

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1051000			1051000	1051000	

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LANDSBANKINN AUSTURSTRAETI 16 REYKJAVIK, ICELAND 105 IS	LANDSBANKINN IS HF 144A 6.1% 8/25/11

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
606000			606000	606000	

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	GLITNIR BANK SOLTUNI 26 REYKJAVIK, ICELAND 105 IS	GLITNIR BANK HF NON CUM 144A 7.451% 9/14/16

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
100000			100000	100000	

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	KAUPTHING BANK BORGARTUN 26 REYKJAVIK, ICELAND 105 IS	KAUPTHING BK HF MTN 144A 5.75% 10/4/11

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
120000			120000	120000	

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

(e) Selling price	**(f)** Lease rental	**(g)** Transaction expenses	**(h)** Cost of asset	**(i)** Current value of asset	**(j)** Net gain (or loss) on each transaction

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

(e) Selling price	**(f)** Lease rental	**(g)** Transaction expenses	**(h)** Cost of asset	**(i)** Current value of asset	**(j)** Net gain (or loss) on each transaction

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

(e) Selling price	**(f)** Lease rental	**(g)** Transaction expenses	**(h)** Cost of asset	**(i)** Current value of asset	**(j)** Net gain (or loss) on each transaction

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

(e) Selling price	**(f)** Lease rental	**(g)** Transaction expenses	**(h)** Cost of asset	**(i)** Current value of asset	**(j)** Net gain (or loss) on each transaction

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

(e) Selling price	**(f)** Lease rental	**(g)** Transaction expenses	**(h)** Cost of asset	**(i)** Current value of asset	**(j)** Net gain (or loss) on each transaction

(a) Identity of party involved	**(b)** Relationship to plan, employer, or other party-in-interest	**(c)** Description of transaction including maturity date, rate of interest, collateral, par or maturity value	**(d)** Purchase price

(e) Selling price	**(f)** Lease rental	**(g)** Transaction expenses	**(h)** Cost of asset	**(i)** Current value of asset	**(j)** Net gain (or loss) on each transaction

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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

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		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	28091793	14805689
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	71247351	51598988
(2) U.S. Government securities	1c(2)	261903207	382476615
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	937782551	986312647
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	165153722	146573790
(5) Partnership/joint venture interests	1c(5)	30742450	31608814
(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)	609913378	660964139
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	2135727	1678408
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	23039815	25976169
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	38464388	40154338

			(a) Beginning of Year	(b) End of Year
1d	Employer-related investments:			
	(1) Employer securities	1d(1)		
	(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	2168474382	2342149597
	Liabilities			
g	Benefit claims payable	1g	8531	17145
h	Operating payables	1h	16288998	9469804
i	Acquisition indebtedness	1i		
j	Other liabilities	1j	83301416	115479358
k	Total liabilities (add all amounts in lines 1g through1j)	1k	99598945	124966307
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	1l	2068875437	2217183290

Part II Income and Expense Statement

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

	Income		(a) Amount	(b) Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
	(B) Participants	2a(1)(B)		
	(C) Others (including rollovers)	2a(1)(C)		
	(2) Noncash contributions	2a(2)		
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1662604	
	(B) U.S. Government securities	2b(1)(B)	4875688	
	(C) Corporate debt instruments	2b(1)(C)	44291101	
	(D) Loans (other than to participants)	2b(1)(D)		
	(E) Participant loans	2b(1)(E)		
	(F) Other	2b(1)(F)	1469382	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		52298775
	(2) Dividends: **(A)** Preferred stock	2b(2)(A)	13678	
	(B) Common stock	2b(2)(B)	1960135	
	(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	152054	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		2125867
	(3) Rents	2b(3)		
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	1344866654	
	(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1335604711	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		9261943
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
	(B) Other	2b(5)(B)	101408579	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		101408579

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		131052179
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-1377351
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		
d Total income. Add all **income** amounts in column (b) and enter total	2d		294769992
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	116154405	
(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)		116154405
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)	729008	
(2) Contract administrator fees	2i(2)	2183833	
(3) Investment advisory and management fees	2i(3)	10789223	
(4) Other	2i(4)	16605670	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		30307734
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		146462139
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		148307853
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] Unqualified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? [ ] Yes [X] No

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

(1) Name: MITCHELL & TITUS LLP **(2)** EIN: 13-2781641

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	
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		2143000

			Yes	No	Amount
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		100000000
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	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l	Has the plan failed to provide any benefit when due under the plan?	4l		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

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

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

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ..... ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 4066683. (See instructions.)

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

2017

This Form is Open to Public Inspection.

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

A Name of plan
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

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** 0

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

EIN(s): 04-3510934

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** 397

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

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

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

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

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

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

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

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

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

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

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

Part III Amendments

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

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

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

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

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

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

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

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 participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year	**14a**	
b The plan year immediately preceding the current plan year	**14b**	
c The second preceding plan year	**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: 38.0 % Investment-Grade Debt: 56.0 % High-Yield Debt: 1.0 % Real Estate: 0.0 % Other: 5.0 %

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): OPTION ADJUSTED

TIME WARNER PENSION PLAN

Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2017 and 2016
With Independent Auditor's Report

TIME WARNER PENSION PLAN

Financial Statements and Supplemental Schedules

Years Ended December 31, 2017 and 2016

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MITCHELL TITUS

INDEPENDENT AUDITOR'S REPORT

The Administrative Committee
Time Warner Pension Plan

We have audited the accompanying financial statements of Time Warner Pension Plan, which comprise the statements of net assets available for benefits as of December 31, 2017 and 2016, the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with accounting principles generally accepted in the United States of America; this includes 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.

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free from material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the plan's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the plan's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

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MITCHELL TITUS

Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding the Time Warner Pension Plan's net assets available for benefits as of December 31, 2017, and the changes therein for the year then ended and its financial status as of December 31, 2017, and changes therein for the year then ended in accordance with accounting principles generally accepted in the United States of America.

Report on Supplementary Information

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of loans or fixed-income obligations in default or classified as uncollectible, assets (held at end of year) as of December 31, 2017, and reportable transactions for the year then ended are presented for the purpose of additional analysis and are not a required part of the financial statements, but are supplementary information required by the Department of Labor's (DOL) Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of the plan's management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated in all material respects in relation to the financial statements as a whole.

Mitchell & Titus, LLP

October 4, 2018

TIME WARNER PENSION PLAN

Statement of Net Assets Available for Benefits

	December 31,	
	2017	**2016**
	(In Thousands)	
Assets		
Investments at fair value:		
Cash and cash equivalents	**$ 51,599**	$ 71,247
Group annuity contract	**246**	204
U.S. Government and agency securities	**285,024**	207,559
Other fixed income securities	**999,485**	936,850
Common stocks	**134,772**	153,403
Commingled trust funds	**660,964**	609,913
Registered investment companies	**25,976**	23,040
Other investments	**56,595**	56,732
Securities on loan:		
U.S. Government and agency securities	**97,452**	54,345
Other fixed income securities	**3,429**	15,339
Common stocks	**11,802**	11,751
Total investments at fair value	**2,327,344**	2,140,383
Receivables for securities sold	**1,194**	14,768
Accrued investment income	**13,611**	13,323
Total assets	**2,342,149**	2,168,474
Liabilities		
Collateral due for securities on loan	**115,479**	83,301
Payables for securities purchased	**5,194**	4,948
Other liabilities	**4,276**	11,341
Total liabilities	**124,949**	99,590
Net assets available for benefits	**$ 2,217,200**	$ 2,068,884

The accompanying notes are an integral part of these financial statements.

TIME WARNER PENSION PLAN

Statement of Changes in Net Assets Available for Benefits

	Year Ended December 31,	
	2017	**2016**
	(In Thousands)	
Net assets available for benefits at beginning of year	**$ 2,068,884**	$ 2,124,870
Changes in net assets:		
Investment income, net of fees	**43,636**	50,298
Net realized and unrealized appreciation in the fair value of investments	**240,345**	144,935
Net investment gain	**283,981**	195,233
Benefits paid to participants	**(116,146)**	(231,070)
Administrative expenses	**(19,519)**	(20,149)
Net change	**148,316**	(55,986)
Net assets available for benefits at end of year	**$ 2,217,200**	$ 2,068,884

The accompanying notes are an integral part of these financial statements.

1. DESCRIPTION OF THE PLAN

The following is an abbreviated description of the Time Warner Pension Plan (the "Plan") (now known as the Warner Media, LLC Pension Plan) (see Note 9). Warner Media, LLC ("Warner Media"), the successor by merger to Time Warner Inc. ("Time Warner"), is the Plan sponsor (see Note 9). More complete descriptions of the Plan are provided in the Plan documents, as amended, and the summary plan description. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended ("ERISA").

General

The Plan is a noncontributory defined benefit plan that covers employees who had completed one year of eligible service prior to July 1, 2010 with Time Warner and/or its participating subsidiaries and who had otherwise satisfied the applicable participation rules. The Plan sponsor and other participating employers are referred to herein as the "Company" or "Employing Companies." Employees covered by a collective bargaining agreement are eligible only if their agreement provides for Plan coverage.

The Plan is the only participating plan in the Time Warner Inc. Master Pension Trust (the "Master Trust"), for which the trustee is The Bank of New York Mellon (the "Trustee").

The Plan administrator is a committee (the "Administrative Committee") consisting of individuals who were appointed by Time Warner's board of directors. Certain administrative functions of the Plan have been delegated to others in accordance with the terms of the Plan.

See Note 9 for information regarding the merger of Time Warner and AT&T Inc., which was completed on June 14, 2018.

On August 1, 2016, the Plan was amended to provide for a one-time lump sum window program for eligible vested participants who (i) had terminated employment as of May 31, 2016, (ii) had not yet commenced payment of their benefits as of May 31, 2016, (iii) were not otherwise eligible for an immediate lump sum payment of their benefits and (iv) had benefits with a present value of less than $50,000. Eligible participants had the opportunity to elect, during the period beginning on August 16, 2016 and ending on October 7, 2016, to receive their benefits in the form of an immediate lump sum payment. Payments under the window program were made or commenced in December 2016 and totaled approximately $111.4 million.

Pension Benefits

Benefits under the Plan are based on a participant's years of eligible service and eligible compensation, as defined in the Plan. A participant's eligible compensation is limited by the Internal Revenue Code of 1986, as amended (the "Code"). A participant's benefits are 100% vested after five years of eligible service.

Effective after June 30, 2010, benefits provided under the Plan stopped accruing for additional years of service and the Plan was closed to new hires and employees who had not completed one year of eligible service prior to July 1, 2010. After December 31, 2013, pay increases are not taken into consideration when determining a participant's benefits under the Plan. However, years of service will continue to count for vesting and early retirement.

Funding Policy

The Company contributes to the Plan to provide assets intended to meet the benefits to be paid to participants. The Company's current funding policy is to make contributions in amounts at least sufficient to satisfy the Code and ERISA funding requirements. In 2017 and 2016, the Plan met the minimum funding standards of ERISA. See Note 9.

Plan Termination

While the Plan sponsor has not expressed any intent to terminate the Plan, it may do so at any time, subject to the provisions of ERISA. In the event of any such termination, participants would become fully vested in their accumulated plan benefits and the net assets of the Plan would be allocated among participants and beneficiaries in accordance with the provisions of Title IV of ERISA. Any assets remaining after satisfaction of the Plan's benefit obligations would revert to the Company. Whether a participant's accumulated plan benefits will be paid when a defined benefit plan is terminated depends on the amount of the net assets in a plan, the priority of the participant's benefits in relation to the claims of other participants, and the portion of the participant's benefits that are guaranteed by the Pension Benefit Guaranty Corporation at that time. Accordingly, the benefits of some participants in a plan may be fully or partially covered by its net assets, while the benefits of other participants may not be covered at all.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

The accompanying financial statements have been prepared on the accrual basis of accounting.

Costs and expenses incurred for the purchase, sale or transfer of investments reflected in the accompanying financial statements are considered a cost of the investment or a reduction in the proceeds of a sale, as appropriate. Investment management fees and investment evaluation costs are paid by the Plan and are included in Investment income, net of fees in the Statement of Changes in Net Assets Available for Benefits.

Administrative Expenses

Certain administrative costs are charged to the Plan as permitted under ERISA, including, for example, fees for actuarial, auditing, custodial, recordkeeping and trustee services. Other administrative costs, such as compensation of employees responsible for the ongoing administration of the Plan, are paid by the Plan sponsor.

Use of Estimates

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the amounts reported in the accompanying financial statements and notes thereto. Actual results could differ from those estimates.

Plan contributions are made and the actuarial present value of accumulated Plan benefits are reported 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 possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

Payment of Benefits

Benefits paid to participants are recorded when paid.

Investment Valuation and Income Recognition

Investments held by the Plan are stated at fair value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price). See Note 4 for additional information and disclosures related to fair value measurements.

Securities denominated in non-U.S. currencies are translated into U.S. dollars at the exchange rates in effect as of the date of the Statement of Net Assets Available for Benefits.

Purchases and sales of investments are recorded on a trade date basis. Realized gains and losses on sales of securities are recognized on the trade date and are determined on the basis of the average cost method. Dividends are recorded on the ex-dividend date. Interest income is recognized on an accrual basis.

Subsequent Events

The Plan's management evaluated subsequent events for the Plan through October 4, 2018, the date the financial statements were available to be issued, and determined there were no material subsequent events other than as disclosed in Note 9.

3. INVESTMENTS

The assets of the Plan are primarily held in the Master Trust. The fair value of the Plan's assets that are not held in the Master Trust was not material as of December 31, 2017 and 2016. Such assets are reflected in the Plan's Statement of Net Assets Available for Benefits.

The Plan's investments are in a variety of financial assets that are exposed to risks such as interest rate, foreign currency exchange rate, market and credit risk. Due to these risks, it is possible that the value of the Plan's investments will change in the near term, which could materially affect the amounts reported in the Statement of Net Assets Available for Benefits and the Statement of Changes in Net Assets Available for Benefits.

The Plan's investments are overseen by a committee (the "Investment Committee") consisting of individuals who were appointed by Time Warner's board of directors. See Note 9. The Investment Committee does not manage any Plan assets. The Investment Committee determines the investment policy, investment guidelines and asset allocation policy, and has appointed an investment manager to manage the Plan's assets in accordance with such policies and guidelines. The investment manager may also appoint sub-advisors to manage specific portfolio strategies, which are subject to guidelines relevant to the particular strategy. The investment manager and the sub-advisors appointed by the investment manager exercise discretionary authority, subject to certain limitations, for the purchase, sale, and management of the investments of the Master Trust and the Plan that have been allocated to them for such purposes. The Investment Committee monitors the performance of the investment manager and sub-advisors.

The investment policy for the Plan is to invest in assets in a manner that minimizes funded status volatility and achieves and maintains a fully funded status for the Plan in order to pay current and future participant benefits from Plan assets. For Plan years 2016 and 2017 and through the date of these financial statements, the asset allocation target for the Plan under the Company's investment policy has been approximately 40% growth assets comprised primarily of equity investments and 60% fixed income investments. Under the investment policy, if the funding level declines over time, the Company intends to move 5% of the Plan's assets from fixed income investments to growth assets for each 5% decline in the funding level until the fixed income investment allocation reaches a minimum of 50% of the Plan's assets. In addition, if the funding level increases over time, the Company intends to move 5% of the Plan's assets from growth assets to fixed income investments for every 5% increase in the funding level to move to a target of approximately 20% growth assets and 80% fixed income investments to further minimize the funded status volatility.

The investment manager and certain sub-advisors for the Plan's investments are authorized to use derivative financial instruments, either directly or within a commingled fund structure, in accordance with established guidelines. Derivative financial instruments may be used for the purpose of managing interest rate and foreign exchange risk and for yield enhancement. The derivative financial instruments are recorded as other investments either as an asset or a liability, depending on whether the instrument is in a gain or loss position.

Changes in the fair value of derivative financial instruments are recorded in the Statement of Changes in Net Assets Available for Benefits; therefore, no gains or losses are deferred. At December 31, 2017 and 2016, the fair value of the derivative financial instruments held by the Plan was not material. The derivative financial instruments held by the Plan at December 31, 2017 consisted of futures, swap and option contracts. The derivative financial instruments held by the Plan at December 31, 2016 consisted of futures and swap contracts.

The Plan participates in a securities lending program under which The Bank of New York Mellon (the "Bank") is authorized to lend certain Plan securities. To secure a loan under the program, a borrower provides collateral in the form of cash ("Cash Collateral") and/or U.S. Government and agency securities ("Securities Collateral") at 102% to 105% of the fair value of the borrowed securities. Securities that have been loaned, as well as the Securities Collateral, are marked to market on a daily basis by the Bank, and the Cash Collateral is adjusted accordingly for the securities secured by that collateral. The Plan has the right to recover the securities on loan from the Plan from the borrower on demand. The Bank has agreed to indemnify the Plan against any loss resulting from any failure of a borrower to return securities on loan from the Plan. At December 31, 2017 and 2016, the fair value of securities on loan from the Plan was approximately $112.7 million and $81.4 million, respectively. At December 31, 2017 and 2016, the liability for collateral held by the Plan with respect to the securities on loan was approximately $115.5 million (comprised of approximately $6.1 million of Cash Collateral and $109.4 million of Securities Collateral) and approximately $83.3 million (comprised of approximately $17.0 million of Cash Collateral and $66.3 million of Securities Collateral), respectively.

The Cash Collateral is invested in a separate account managed exclusively for the Master Trust and the Plan by the Bank and is invested in overnight repurchase agreements collateralized by U.S. Government and agency securities (the "Managed Cash Collateral Account"). The Bank is not required to indemnify the Plan against any investment losses in the Managed Cash Collateral Account. The Managed Cash Collateral Account is exempt from the registration requirements of the Investment Company Act of 1940 (the "Act"). At December 31, 2017 and 2016, the fair value of the Plan's investments in the Managed Cash Collateral Account was approximately $6.1 million and $17.0 million, respectively. At December 31, 2017 and 2016, the fair value of the Securities Collateral held by the Plan was approximately $109.4 million and $66.3 million, respectively.

The securities on loan are presented in the Plan's Statement of Net Assets Available for Benefits. The Plan's earnings on securities lending activities are recorded in the Plan's Statement of Changes in Net Assets Available for Benefits.

4. FAIR VALUE MEASUREMENTS

A fair value measurement is determined based on the assumptions that a market participant would use in pricing an asset or liability. A three-tiered hierarchy draws distinctions between market participant assumptions based on (i) observable inputs such as quoted prices in active markets (Level 1), (ii) inputs

other than quoted prices in active markets that are observable either directly or indirectly (Level 2) and (iii) unobservable inputs that require the Plan to use present value and other valuation techniques in the determination of fair value (Level 3).

The following table presents information about the Plan's assets and liabilities required to be carried at fair value on a recurring basis as of December 31, 2017 and 2016 (in thousands). As of December 31, 2017 and 2016, there were no assets or liabilities classified as Level 3.

	December 31, 2017			December 31, 2016		
Assets	**Level 1**	**Level 2**	**Total**	**Level 1**	**Level 2**	**Total**
Cash and cash equivalents[(a)]	$ 51,599	$ —	$ 51,599	$ 71,247	$ —	$ 71,247
Group annuity contract	—	246	246	—	204	204
Fixed income securities:						
U.S. Government and agency securities[(b)]	175,468	109,556	285,024	175,119	32,440	207,559
Other fixed income securities	—	999,485	999,485	—	936,850	936,850
Common stocks	134,772	—	134,772	153,403	—	153,403
Registered investment companies	25,976	—	25,976	23,040	—	23,040
Other investments:						
Derivatives	225	—	225	497	—	497
Securities on loan:						
Fixed income securities:						
U.S. Government and agency securities	97,452	—	97,452	54,345	—	54,345
Other fixed income securities	—	3,429	3,429	—	15,339	15,339
Common stocks	11,802	—	11,802	11,751	—	11,751
Total assets	$ 497,294	$ 1,112,716	$ 1,610,010	$ 489,402	$ 984,833	$ 1,474,235
Liabilities						
Derivatives	(151)	(949)	(1,100)	(235)	(1,863)	(2,098)
Total	$ 497,143	$ 1,111,767	$ 1,608,910	$ 489,167	$ 982,970	$ 1,472,137

[(a)] As of December 31, 2017 and 2016, cash and cash equivalents primarily consisted of $42.1 million and $53.6 million, respectively, of money market funds and $6.1 million and $17.0 million, respectively, of Cash Collateral for securities on loan.

[(b)] As of December 31, 2017 and 2016, U.S. Government and agency securities included $109.4 million and $66.3 million, respectively, of Securities Collateral for securities on loan.

Investments that are measured at fair value using the net asset value per share as a practical expedient have not been categorized in the fair value table above and are as follows:

	December 31,	
	2017	**2016**
	(In Thousands)	
Asset Category		
Commingled trust funds	**$ 660,964**	$ 609,913
Other investments:		
Limited partnerships	**31,609**	30,743
Hedge fund investments	**23,083**	23,356
103-12 investment	**1,678**	2,136
Total	**$ 717,334**	$ 666,148

The following is a description of the valuation methodologies used for assets and liabilities measured at fair value.

Cash equivalents: Cash equivalents consist of investments in money market funds valued at net asset value per unit equal to one dollar and are classified as a Level 1 investment in the fair value hierarchy.

Group annuity contract: The Plan's group annuity contract is invested in a fixed-dollar deposit fund, is recorded at contract value at an amount that approximates fair value and is classified as a Level 2 investment in the fair value hierarchy.

Fixed income securities: Fixed income securities that trade on an active market are valued at the closing price as reported on the active market on which the individual securities are traded and are classified as Level 1 investments in the fair value hierarchy. Securities not traded on an active market are valued based on yields currently available on comparable securities of issuers with similar credit ratings and are classified as Level 2 investments in the fair value hierarchy. When quoted prices are not available for identical or similar securities, the securities are valued using a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks. In such cases, the securities are classified as Level 3 investments in the fair value hierarchy.

Common stocks: Valued at the closing price reported on the active market on which the individual securities are traded and classified as Level 1 investments in the fair value hierarchy.

Commingled trust funds: Valued at the net asset value per unit as reported to the Trustee by the investment manager managing such trust funds. Valuations by the investment manager of the investments of the commingled trust funds in securities that are traded in public markets for which quoted prices are readily available are based on the quoted market price of each such investment at the valuation date. Any investments not traded in public markets or for which quoted prices are not readily available are valued by the investment manager at an amount that approximates fair value generally based on the verifiable fair value of similar securities at the valuation date. Commingled trust funds have various procedures governing liquidity. Although some funds supply daily liquidity upon demand, others have rules and procedures

governing liquidity. These may include advance notification requirements and specific periodic dates for providing such liquidity. Additionally, some commingled trust funds may reserve the right, from time to time, to be exercised at the funds' discretion to limit the portion of an investment that may be redeemed at any one time either by an individual investor or in the aggregate by all such investors in the fund.

Registered investment companies: Consist of mutual funds, which are valued at the closing price of shares held by the Plan at year end and are classified as Level 1 investments in the fair value hierarchy.

Other investments:

Limited partnerships and 103-12 investments: The fair values of the investments in this category are estimated using the net asset value of the underlying investments. The underlying investments are primarily in publicly traded equity securities and in securities of private companies for which various valuation methodologies have been used to determine their values, including discounted cash flows and comparable company multiples.

The Plan does not have the right to redeem its limited partnership investments at its discretion, although the Plan may, subject to the consent of the general partner(s) of the limited partnership, sell such investments back to the limited partnership or separately to another limited partner or other third party investor at a negotiated value that may or may not approximate the most recent stated fair value at the time of such sale. The Plan receives distributions from time to time from its limited partnership investments as the individual investments of the limited partnership are liquidated over the term of the partnership agreement, which is generally 10 to 15 years. At December 31, 2017 and 2016, the Plan's unfunded commitments related to limited partnerships and 103-12 investments were approximately $28.4 million and $10.1 million, respectively.

Hedge fund investments: The fair values of the investments in this category are estimated using the net asset value of the underlying investments. The underlying investments are primarily in publicly traded securities that are valued at the closing price reported on the active market on which the individual securities are traded. In addition, these funds may have underlying investments in non-publicly traded securities for which quoted prices are not readily available. Such securities are valued by the investment manager at an amount that approximates fair value generally based on the verifiable fair value of similar securities at the valuation date.

The Plan's right to redeem its hedge fund investments varies according to the contractual agreements with each of the individual hedge fund managers. The redemption policies of the hedge funds provide for periodic redemptions at intervals that range from monthly to annually with notice periods ranging from 30 to 180 days. Some of the hedge funds do not permit redemption for an initial period of time following an investment in the fund, which, for the Plan's hedge fund investments, range between 6 months and 3 years. Additionally, the Plan's hedge fund investment managers may limit the portion of an investment that can be redeemed at any one time, either by an individual investor or in the aggregate by all of the investors in

the hedge fund. At both December 31, 2017 and 2016, the Plan's unfunded commitments related to hedge fund investments were approximately $1.5 million.

Other*:* At December 31, 2017, other investments consisted of derivative instruments, which were comprised of futures, swap, and option contracts. At December 31, 2016, other investments consisted of derivative instruments, which were comprised of futures and swap contracts. Futures and option contracts are generally valued at the closing settlement price reported on the active market on which the individual securities are traded and are classified as Level 1 investments in the fair value hierarchy. Where observable prices are not available, fair value is based on prices and rates observed in the primary market for similar instruments. In such cases, futures and option contracts are classified as Level 3 investments in the fair value hierarchy. Swap contracts consist of total return equity swaps that are intended to protect a portion of the Plan's equity investments from losses due to declines in the equity market. Such swaps are valued as the net amount due to or from the Plan in accordance with the terms of the contract based on an underlying options position for the applicable equity index and are classified as Level 2 investments in the fair value hierarchy.

5. TRANSACTIONS WITH PARTIES-IN-INTEREST

As described in Note 9, the Merger (as defined below) of Time Warner and AT&T Inc. was completed on June 14, 2018 and Time Warner was merged into a direct, wholly-owned subsidiary of AT&T Inc. In connection with the Merger, the outstanding shares of Time Warner common stock were converted into the right to receive cash and shares of AT&T Inc. common stock. Following the conversion, there are no shares of Time Warner common stock outstanding.

As of December 31, 2017 and 2016, the Plan did not hold any Time Warner securities. Prior to the completion of the Merger, the Plan could purchase or sell shares of Time Warner common stock on the open market or directly from or to Time Warner. The Plan's purchases of Time Warner securities could not exceed 10% of the fair value of the Plan's assets. Such holdings could only exceed 10% of the fair value of the Plan's assets due to subsequent market fluctuations. There were no purchases by the Master Trust or the Plan from, or sales by the Master Trust or the Plan to, Time Warner or its affiliates of securities issued by Time Warner or its affiliates in 2017 or 2016.

Following the completion of the Merger, AT&T Inc. is a party-in-interest to the Plan and the Master Trust. Certain of the Plan's investments are securities issued by AT&T Inc. or its affiliates. Although the Plan's investments in these securities qualify as party-in-interest transactions, they are exempt from the prohibited transaction rules under ERISA because such holdings do not exceed 10% of the fair value of the Plan's assets. The Plan may purchase or sell shares of AT&T Inc. common stock on the open market or directly from or to AT&T Inc. The Plan's purchases of securities issued by AT&T and its affiliates may not exceed 10% of the fair value of the Plan's assets. Such holdings may only exceed 10% of the fair value of the Plan's assets due to subsequent market fluctuations.

State Street Global Advisors ("State Street"), a division of State Street Bank and Trust Company, is the fiduciary and the investment manager of the Master Trust. State Street Bank and Trust Company is a "bank" as defined in the Investment Advisers Act of 1940, as amended and, as such, is not required to register with the Securities and Exchange Commission.

The investment manager of the Master Trust has the authority to engage other investment managers as sub-advisors to manage certain Plan investments. Certain Plan investments are managed by the Trustee.

Although the Trustee's management of such Plan investments qualifies as a party-in-interest transaction, this transaction is exempt from the prohibited transaction rules under ERISA.

In addition, certain of the Plan's investments are securities issued by the Trustee, the Plan's investment manager, other service providers and their affiliated entities. Although the Plan's investments in these securities also qualify as party-in-interest transactions, they are exempt from the prohibited transaction rules under ERISA.

6. ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are the future pension benefit payments that have been earned by participants and have yet to be paid. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated participants or their beneficiaries and (b) active participants or their beneficiaries. As of January 1, 2017 and 2016, the accumulated plan benefits for active participants are based on their years of service as of June 30, 2010 and their eligible average compensation during the five consecutive calendar years prior to January 1, 2014 in which they received their highest eligible compensation. Benefits payable under all circumstances are included to the extent they are deemed attributable to participant service rendered to the valuation date.

The actuarial present value of accumulated plan benefits has been determined by an independent actuary and represents the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of adjustments such as for death, disability, termination or retirement) between the valuation date and the expected date of payment.

The actuarial present value of the accumulated plan benefit information as of January 1, 2017 and 2016 is as follows:

	2017	2016
	(In Thousands)	
Vested benefits:		
Participants currently receiving payments	**$ 671,057**	$ 645,273
Other participants	**1,477,556**	1,584,239
Total vested benefits	**2,148,613**	2,229,512
Nonvested benefits	**2,018**	5,117
Total actuarial present value of accumulated plan benefits	**$ 2,150,631**	$ 2,234,629

The change in the actuarial present value of accumulated plan benefits is due to the following (in thousands):

Actuarial present value of accumulated plan benefits - January 1, 2016	**$ 2,234,629**
Change in actuarial assumptions	**25,225**
Increase for interest due to decrease in the discount period	**121,847**
Benefits paid	**(231,070)**
Actuarial present value of accumulated plan benefits- January 1, 2017	**$ 2,150,631**

For 2017 and 2016, actuarial values were computed using the traditional unit credit method and were based on the following significant underlying assumptions:

Assumed rate of return on investments and accumulated plan benefits discount rate	5.75% per annum, net of assumed expenses of 0.5%
Retirement age	Actuarially determined based on probability of retirement at certain ages
Life expectancy	For 2017, the RP-2014 Mortality Table, using generational Scale MP-2017 calculated using the RP-2014 Mortality Table adjusted backward to 2006 using Scale MP-2014, then projected forward with generational Scale MP-2017. For 2016, the RP-2014 Mortality Table, using generational Scale MP-2016 calculated using the RP-2014 Mortality Table adjusted backward to 2006 using Scale MP-2014, then projected forward with generational Scale MP-2016.

These actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

7. TAX STATUS OF PLAN

The Plan has received a determination letter from the Internal Revenue Service ("IRS") dated April 23, 2014 stating that the Plan is qualified under Section 401(a) of the Code and, therefore, the related trust is exempt from taxation. The Plan is required to operate in conformity with the Code to maintain its qualified status. The Plan is subject to audits, from time to time, by various authorities. The Administrative Committee believes the Plan is being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Plan is qualified and the related trust is tax-exempt. The Administrative Committee believes that the Plan's information statements on IRS Form 5500 for years after 2015 are subject to examination by the IRS.

8. RECONCILIATION TO FORM 5500

At December 31, 2017 and 2016, certain net assets of the Plan were allocable to terminated or retired participants who were entitled to receive a benefit and were paid the benefit in the subsequent period. These amounts will be recorded as benefits payable on the 2017 IRS Form 5500 and related schedules and, to the

extent applicable, were recorded as benefits payable on the 2016 IRS Form 5500 and related schedules and are reflected in the reconciliations below.

The following is a reconciliation of net assets available for benefits per the financial statements to the net assets per the Form 5500:

	December 31,	
	2017	**2016**
	(In Thousands)	
Net assets available for benefits per the financial statements	**$ 2,217,200**	$ 2,068,884
Benefits payable	**(17)**	(9)
Net assets per the Form 5500	**$ 2,217,183**	$ 2,068,875

The following is a reconciliation of benefits paid to participants per the financial statements to the total benefit payments per the Form 5500:

	Year Ended December 31, 2017
	(In Thousands)
Benefits paid to participants per the financial statements	**$ 116,146**
Benefits payable	**17**
Prior year benefits payable	**(9)**
Total benefit payments per the Form 5500	**$ 116,154**

9. SUBSEQUENT EVENTS

Time Warner made a discretionary employer contribution of $500 million to the Plan on June 14, 2018, prior to the consummation of the Merger (as defined below).

On October 22, 2016, Time Warner entered into an Agreement and Plan of Merger (the "Merger Agreement") among Time Warner, AT&T Inc., West Merger Sub, Inc. and West Merger Sub II, LLC that provided for Time Warner to be merged into a direct, wholly owned subsidiary of AT&T Inc. through a series of related transactions (the "Merger"). On November 20, 2017, the United States Department of Justice (the "DOJ") filed a lawsuit in the United States District Court for the District of Columbia (the "District Court") under a federal antitrust statute to enjoin the Merger. Following a trial, on June 12, 2018,

the District Court denied the DOJ's request to enjoin the Merger. On June 14, 2018, the Merger was completed; Time Warner was merged into West Merger Sub II, LLC, a Delaware limited liability company, which changed its name to Warner Media, LLC. The DOJ appealed the District Court's decision on July 12, 2018. In its Quarterly Report on Form 10-Q for the quarter ended June 30, 2018, AT&T Inc. disclosed that it believes the DOJ's appeal is without merit and it will continue to vigorously defend its legal position in the appellate court.

As a result of the Merger, Warner Media became the sponsor of the Plan. Effective July 1, 2018, the Plan was amended to change the name of the Plan to the Warner Media, LLC Pension Plan. Following the consummation of the Merger, the managers of Warner Media have the authority to appoint the members of the Administrative Committee and the Investment Committee.

SUPPLEMENTAL SCHEDULES

TIME WARNER PENSION PLAN

Schedule G, Part I—Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

December 31, 2017

				Amount Received During Reporting Year			Amount Overdue	
(a)	(b)	(c)	(d)	(e)	(f)	(g)	(h)	(i)
Party- In-Interest	Identity of Obligor	Detailed Description of Loan Including Dates of Making and Maturity, Interest Rate, the Type and Value of Collateral, any Renegotiation of the Loan and the Terms of the Renegotiation and Other Material Items	Original Amount of Loan	Principal	Interest	Unpaid Balance at End of Year	Principal	Interest
	Glitnir Bank	GLITNIR BK HF GBL MTN 6.33% 7/28/11 144A	$ 266,000	$ —	$ —	$ 266,000	$ 266,000	$ —
	Glitnir Bank	GLITNIR BANKI HF NON CUM 7.451% 9/14/16 144A	100,000	—	—	100,000	100,000	—
	Kaupthing Bank	KAUPTHING BK HF MTN 5.75% 10/4/11 144A	120,000	—	—	120,000	120,000	—
	Kaupthing Bank	KAUPTHING BK HF 7.625% 2/28/15 144A	1,051,000	—	—	1,051,000	1,051,000	—
	Landsbankinn	LANDSBANKI IS HF 6.1% 8/25/11 144A	606,000	—	—	606,000	606,000	—

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
	Cash and Cash Equivalents		
	CASH	$ 3,366,808	$ 3,366,808
	CASH COLLATERAL*	(8,446)	(8,446)
1,459,463	CITIGROUP GLOBAL MARKETS INC. REPO*	1,459,463	1,459,463
1,459,463	HSBC SECURITIES USA INC. REPO*	1,459,463	1,459,463
306,991	JP MORGAN SECURITIES REPO*	306,991	306,991
1,459,463	MERRILL LYNCH PIERCE FENNER & SMITH I*	1,459,463	1,459,463
1,459,463	RBC DOMINION SECURITIES INC CN REPO*	1,459,463	1,459,463
42,076,128	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97**	42,076,128	42,076,128
19,655	DREYFUS CASH MGMT FUND**	19,655	19,655
	Total Cash and Cash Equivalents	**$ 51,598,988**	**$ 51,598,988**
	Group Annuity Contract		
245,554	FIXED DOLLAR DEPOSIT FUND	$ 245,554	$ 245,554
	Total Group Annuity Contract	**$ 245,554**	**$ 245,554**
	U.S. Government and Agency Securities		
	United States Treasury Notes		
12,150,500	U S TREASURY NOTE 0.750% 08/15/2019 DD 08/15/16	$ 12,039,703	$ 11,935,558
1,145,000	U S TREASURY NOTE 0.750% 09/30/2018 DD 09/30/16	1,142,048	1,136,859
8,005,000	U S TREASURY NOTE 1.125% 02/28/2021 DD 02/29/16	7,814,861	7,784,542
3,755,000	U S TREASURY NOTE 1.125% 08/31/2021 DD 08/31/16	3,669,829	3,627,405
5,755,000	U S TREASURY NOTE 1.375% 04/30/2021 DD 04/30/16	5,821,093	5,630,462
9,488,000	U S TREASURY NOTE 1.500% 05/15/2020 DD 05/15/17	9,510,181	9,397,200
4,500,000	U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14	4,494,941	4,469,085
2,690,000	U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16	2,534,626	2,540,382
3,255,000	U S TREASURY NOTE 1.625% 05/15/2026 DD 05/15/16	3,070,380	3,065,819
4,039,000	U S TREASURY NOTE 1.875% 10/31/2022 DD 10/31/15	4,024,581	3,980,313
1,445,000	U S TREASURY NOTE 2.000% 02/15/2025 DD 02/15/15	1,426,975	1,412,545
3,650,000	U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17	3,641,176	3,581,855
4,510,000	U S TREASURY NOTE 2.000% 12/31/2021 DD 12/31/16	4,558,608	4,487,089
4,660,000	U S TREASURY NOTE 2.125% 03/31/2024 DD 03/31/17	4,684,938	4,612,515
1,564,000	U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17	1,550,862	1,543,480
11,232,600	U S TREASURY NOTE 2.250% 08/15/2027 DD 08/15/17	11,126,945	11,074,670
7,410,000	U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17	7,293,974	7,305,519
	Total United States Treasury Notes	**$ 88,405,721**	**$ 87,585,298**

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
	United States Treasury Bonds		
4,445,000	U S TREASURY BD PRIN STRIP 0.000% 02/15/2045 DD 02/17/15	$ 2,119,368	$ 2,089,639
2,330,000	U S TREASURY BD PRIN STRIP 0.000% 08/15/2045 DD 08/17/15	1,020,939	1,080,607
7,965,000	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	6,924,729	7,184,988
12,945,000	U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15	11,984,252	12,340,727
20,190,000	U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	19,083,013	19,212,804
8,005,000	U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	7,908,195	7,614,756
23,342,000	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	22,903,491	23,371,178
2,404,000	U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12	2,357,423	2,419,217
1,320,000	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	1,322,217	1,322,165
4,890,000	U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	5,004,385	5,028,094
7,435,000	U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15	7,690,517	7,624,964
966,000	U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	946,354	990,942
2,000	U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	2,017	2,103
5,280,000	U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15	5,348,239	5,545,056
15,187,000	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	15,898,904	15,967,156
4,830,000	U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14	4,942,385	5,073,190
7,440,000	U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15	7,849,491	7,813,488
1,520,000	U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14	1,698,509	1,705,668
2,520,000	U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13	2,917,512	2,941,117
1,495,000	U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13	1,775,209	1,781,322
840,000	U S TREASURY BOND 3.875% 08/15/2040 DD 08/15/10	1,022,667	1,012,066
708,000	U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	891,421	894,877
1,670,000	U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	2,120,182	2,120,900
287,000	U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08	368,257	366,878
2,670,000	U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10	3,478,665	3,442,645
1,210,000	U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06	1,555,177	1,557,730
8,205,000	U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10	11,053,032	10,911,091
1,002,000	U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07	1,377,644	1,373,872
335,000	U S TREASURY BOND 5.375% 02/15/2031 DD 02/15/01	478,672	445,118
38,804	US TREAS-CPI INFLAT 0.375% 01/15/2027 DD 01/15/17	38,641	38,524
1,026,531	US TREAS-CPI INFLAT 0.375% 07/15/2027 DD 07/15/17	1,015,002	1,021,070
306,555	US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17	305,961	318,557
41,642	US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16	45,569	44,484
635,034	US TREAS-CPI INFLAT 1.375% 02/15/2044 DD 02/15/14	632,172	733,109
120,392	US TREAS-CPI INFLAT 2.375% 01/15/2025 DD 07/15/04	137,716	137,194
152,509	US TREAS-CPI INFLAT 3.625% 04/15/2028 DD 04/15/98	214,677	200,099
	Total United States Treasury Bonds	**$ 154,432,604**	**$ 155,727,395**

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
	United States Treasury Bills		
545,000	U S TREASURY BILL 0.000% 01/11/2018 DD 07/13/17	$ 543,526	$ 543,526
5,500,000	U S TREASURY BILL 0.000% 02/08/2018 DD 08/10/17	5,483,275	5,483,275
12,610,000	U S TREASURY BILL 0.000% 03/08/2018 DD 09/07/17	12,569,359	12,569,359
	Total United States Treasury Bills	**$ 18,596,160**	**$ 18,596,160**
	U.S. Government Sponsored Agency Obligations		
	Federal Home Loan Mortgage Corporation		
300,000	FEDERAL HOME LN MTG CORP STRIP 0.000% 03/15/2031 DD 10/25/00	$ 137,289	$ 200,931
400,000	FEDERAL HOME LN MTG CORP 6.750% 09/15/2029 DD 11/22/99	594,125	556,712
600,000	FHLMC MULTICLASS MTG K071 A2 3.286% 11/25/2050 DD 12/01/17	617,964	619,812
	Total Federal Home Loan Mortgage Corporation	**$ 1,349,378**	**$ 1,377,455**
	Federal Home Loan Bank		
1,200,000	FEDERAL HOME LN BK CONS DISC N 01/12/2018	$ 1,198,819	$ 1,198,819
300,000	FEDERAL HOME LN BK CONS DISC N 01/26/2018	299,412	299,412
	Total Federal Home Loan Bank	**$ 1,498,231**	**$ 1,498,231**
	Federal National Mortgage Association		
2,400,000	FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00	$ 3,618,903	$ 3,375,144
1,225,000	FNMA POOL #0AM8762 3.000% 05/01/2030 DD 05/01/15	1,202,031	1,218,373
1,141,484	FNMA POOL #0AM9897 3.616% 09/01/2035 DD 10/01/15	1,257,594	1,183,901
299,000	FNMA POOL #0AN4172 3.370% 02/01/2032 DD 02/01/17	299,128	308,565
1,147,086	FNMA GTD REMIC P/T 15-26 UZ 3.000% 05/25/2045 DD 04/01/15	1,055,354	1,064,703
1,200,000	FNMA SF MTG 3.000% 02/01/2048 DD 02/01/18	1,193,250	1,198,428
	Total Federal National Mortgage Association	**$ 8,626,260**	**$ 8,349,114**
166,738,259	**Collateralized Securities*** **	**$ —**	**$ 109,342,962**
	Total U.S. Government and Agency Securities	**$ 272,908,354**	**$ 382,476,615**

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
	Other Fixed Income Securities		
300,000	1345 AVENUE OF THE A 1 A3 144A 5.278% 08/10/2035 DD 08/08/05	$ 319,055	$ 334,578
223,000	21ST CENTURY FOX AMERICA INC 4.750% 11/15/2046 DD 11/18/16	222,752	258,138
435,000	21ST CENTURY FOX AMERICA INC 5.400% 10/01/2043 DD 09/30/13	432,629	538,030
1,735,000	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	1,831,170	2,303,282
535,000	21ST CENTURY FOX AMERICA INC 6.150% 03/01/2037 DD 03/02/07	634,408	700,657
700,000	21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04	741,417	903,945
1,220,000	21ST CENTURY FOX AMERICA INC 6.400% 12/15/2035 DD 12/23/05	1,392,395	1,621,319
3,860,000	21ST CENTURY FOX AMERICA INC 6.650% 11/15/2037 DD 11/14/07	4,305,313	5,309,083
385,000	21ST CENTURY FOX AMERICA INC 6.750% 01/09/2038 DD 01/09/98	491,980	525,548
160,000	21ST CENTURY FOX AMERICA INC 7.900% 12/01/2095 DD 12/01/95	219,811	246,293
286,350	AASET 2017-1 TRUST 1A A 144A 3.967% 05/16/2042 DD 06/06/17	286,349	287,355
360,000	ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16	357,322	369,673
1,315,000	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	1,338,869	1,460,058
110,000	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	110,664	123,596
4,775,000	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	4,781,310	5,474,538
370,000	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	382,679	396,466
2,285,000	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	2,298,435	2,449,863
400,000	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	396,420	434,800
1,080,000	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,085,461	1,186,207
2,508,000	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	2,483,812	2,812,170
105,000	ACE CAPITAL TRUST II 9.700% 04/01/2030 DD 03/31/00	156,188	158,025
300,000	ACTIVISION BLIZZARD INC 3.400% 06/15/2027 DD 05/26/17	298,101	302,112
200,000	ADT CORP/THE 144A 4.875% 07/15/2032 DD 05/02/16	197,850	189,000
163,000	AEP TEXAS INC 144A 3.800% 10/01/2047 DD 09/22/17	161,126	167,590
200,000	AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17	198,880	198,248
300,000	AERCAP IRELAND CAPITAL DAC / A 4.625% 10/30/2020 DD 10/21/15	318,765	314,484
410,000	AETNA INC 3.875% 08/15/2047 DD 08/10/17	391,623	404,063
160,000	AETNA INC 4.500% 05/15/2042 DD 05/04/12	153,238	171,358
190,000	AETNA INC 6.750% 12/15/2037 DD 12/04/07	251,011	260,581
400,000	AFLAC INC 4.000% 10/15/2046 DD 09/19/16	396,940	418,568
79,000	AFLAC INC 6.450% 08/15/2040 DD 08/09/10	93,569	108,266
345,000	AGRIUM INC 3.375% 03/15/2025 DD 03/02/15	344,500	346,597
470,000	AGRIUM INC 6.125% 01/15/2041 DD 12/20/10	530,947	597,887
567,000	AIA GROUP LTD 144A 4.875% 03/11/2044 DD 03/11/14	558,212	660,731
440,000	AIR LIQUIDE FINANCE SA 144A 2.500% 09/27/2026 DD 09/27/16	438,337	421,203
1,450,000	AIRBUS SE 144A 3.950% 04/10/2047 DD 04/10/17	1,443,084	1,545,541
600,000	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	573,540	614,970
200,000	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	184,146	206,510
510,000	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	505,940	550,346
1,000,000	ALABAMA POWER CO 4.300% 01/02/2046 DD 01/13/16	1,034,011	1,116,900
1,725,000	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	1,711,942	2,122,043
1,900,000	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	2,282,216	2,496,999
480,000	ALEXANDRIA REAL ESTATE EQUITIE 3.950% 01/15/2028 DD 03/03/17	$ 479,304	$ 490,128

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
211,000	ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17	210,711	218,353
1,321,000	ALIBABA GROUP HOLDING LTD 4.200% 12/06/2047 DD 12/06/17	1,318,768	1,375,412
211,000	ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057 DD 12/06/17	210,605	219,811
200,000	ALIBABA GROUP HOLDING LTD 4.500% 11/28/2034 DD 05/28/15	198,878	220,996
470,000	ALIMENTATION COUCHE-TARD 144A 4.500% 07/26/2047 DD 07/26/17	475,350	489,171
1,130,000	ALLERGAN FUNDING SCS 3.850% 06/15/2024 DD 06/19/14	1,119,718	1,157,956
1,590,000	ALLERGAN FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	1,588,298	1,682,490
1,608,000	ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	1,667,562	1,711,812
1,578,000	ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	1,550,353	1,689,139
995,000	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	999,401	1,085,625
170,000	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	201,705	192,183
340,000	ALLSTATE CORP/THE VAR RT 08/15/2053 DD 08/08/13	340,000	370,940
100,000	ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16	102,500	102,500
1,339,000	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	1,304,551	1,328,703
1,270,000	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	1,297,834	1,332,840
309,000	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	307,137	335,753
1,255,000	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	1,376,483	1,526,670
195,000	AMAZON.COM INC 144A 3.150% 08/22/2027 DD 08/22/17	194,651	195,294
973,000	AMAZON.COM INC 144A 3.875% 08/22/2037 DD 08/22/17	989,035	1,032,450
1,778,000	AMAZON.COM INC 144A 4.050% 08/22/2047 DD 08/22/17	1,787,144	1,916,186
1,609,000	AMAZON.COM INC 144A 4.250% 08/22/2057 DD 08/22/17	1,632,919	1,755,242
945,000	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	928,330	1,148,704
565,000	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	560,943	578,119
350,000	AMEREN ILLINOIS CO 4.150% 03/15/2046 DD 12/14/15	362,047	385,644
315,000	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	385,798	400,274
145,000	AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	180,164	181,839
763,000	AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	866,162	963,860
340,000	AMERICAN CAMPUS COMMUNITIES OP 4.125% 07/01/2024 DD 06/24/14	339,527	354,137
120,000	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	124,204	127,516
1,715,000	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	1,710,952	1,721,466
375,000	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	345,362	381,949
1,591,000	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	1,619,098	1,713,666
290,000	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	292,494	320,734
316,000	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	312,835	354,407
1,200,000	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	1,218,000	1,548,900
425,000	AMERICAN INTERNATIONAL GROUP I 6.820% 11/15/2037 DD 05/15/12	421,844	567,579
280,000	AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	$ 326,569	$ 380,800

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
380,000	AMERICAN MUNI PWR-OHIO INC OHR 6.270% 02/15/2050 DD 05/23/11	419,704	497,158
700,000	AMERICAN MUNI PWR-OHIO INC OHR 7.834% 02/15/2041 DD 12/21/10	982,408	1,092,728
107,000	AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	105,934	105,125
436,000	AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13	388,585	445,810
400,000	AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	407,656	464,948
1,065,000	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	1,062,671	1,098,942
250,000	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	254,858	266,890
820,000	AMERICAN WATER CAPITAL CORP 4.300% 12/01/2042 DD 12/17/12	817,821	904,624
250,000	AMERISOURCEBERGEN CORP 4.300% 12/15/2047 DD 12/04/17	252,463	250,893
757,000	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	749,251	823,646
1,948,000	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	2,023,179	2,178,857
2,431,000	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	2,332,417	2,817,626
1,495,000	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	1,511,407	1,794,164
2,685,000	ANADARKO PETROLEUM CORP 0.000% 10/10/2036 DD 08/19/09	967,565	1,150,657
635,000	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	637,906	632,784
1,315,000	ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10	1,352,842	1,594,503
680,000	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	682,863	832,871
1,654,000	ANADARKO PETROLEUM CORP 6.600% 03/15/2046 DD 03/17/16	1,963,779	2,127,507
150,000	ANADARKO PETROLEUM CORP 7.950% 06/15/2039 DD 06/12/09	198,872	203,576
295,000	ANALOG DEVICES INC 3.900% 12/15/2025 DD 12/14/15	294,322	308,390
190,000	ANDEAVOR 4.500% 04/01/2048 DD 12/21/17	188,985	192,153
400,000	ANDEAVOR LOGISTICS LP / TESORO 5.200% 12/01/2047 DD 11/28/17	398,672	417,184
460,000	ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16	459,232	474,711
2,694,000	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	2,740,868	3,012,296
6,022,000	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	6,384,955	6,979,438
807,000	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12	792,480	784,864
5,395,000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	5,398,728	5,877,259
730,000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	792,773	844,990
1,980,000	ANTHEM INC 3.650% 12/01/2027 DD 11/21/17	1,988,293	2,018,273
1,045,000	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	1,053,537	1,111,086
1,353,000	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	1,379,081	1,483,592
320,000	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	319,568	373,482
475,000	AON CORP 6.250% 09/30/2040 DD 09/10/10	546,217	625,608
460,000	AON CORP 8.205% 01/01/2027 DD 01/01/09	530,285	600,300
165,000	AON PLC 4.450% 05/24/2043 DD 05/24/13	160,131	172,607
240,000	AON PLC 4.600% 06/14/2044 DD 05/28/14	$ 232,683	$ 261,821
300,000	AON PLC 4.750% 05/15/2045 DD 05/20/15	299,049	333,567
625,000	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	619,625	605,481

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
820,000	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	831,969	842,747
2,325,000	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	2,256,462	2,477,032
835,000	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	827,453	926,666
475,000	APPALACHIAN POWER CO 5.800% 10/01/2035 DD 09/29/05	491,335	583,742
1,480,000	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	1,733,080	2,106,972
250,000	APPLE INC 3.350% 02/09/2027 DD 02/09/17	250,000	256,093
865,000	APPLE INC 3.450% 02/09/2045 DD 02/09/15	851,848	844,179
640,000	APPLE INC 3.750% 09/12/2047 DD 09/12/17	635,517	655,872
1,417,000	APPLE INC 3.850% 05/04/2043 DD 05/03/13	1,417,884	1,472,206
2,230,000	APPLE INC 3.850% 08/04/2046 DD 08/04/16	2,219,054	2,324,039
121,000	APPLE INC 4.250% 02/09/2047 DD 02/09/17	120,756	134,459
2,145,000	APPLE INC 4.375% 05/13/2045 DD 05/13/15	2,173,017	2,416,493
795,000	APPLE INC 4.450% 05/06/2044 DD 05/06/14	790,699	908,105
1,766,000	APPLE INC 4.650% 02/23/2046 DD 02/23/16	1,869,518	2,068,057
170,000	APPLIED MATERIALS INC 3.300% 04/01/2027 DD 03/31/17	169,397	172,907
485,000	APPLIED MATERIALS INC 4.350% 04/01/2047 DD 03/31/17	484,112	544,068
325,000	APTIV PLC 4.400% 10/01/2046 DD 09/20/16	323,226	334,776
180,000	ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	182,510	209,212
365,000	ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	365,000	425,743
273,000	ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	281,752	288,850
100,000	ARGENTINA TREASURY BILL 0.000% 03/16/2018	98,633	98,633
245,000	ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	244,297	252,294
380,000	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	376,405	428,769
95,000	ARIZONA PUBLIC SERVICE CO 5.050% 09/01/2041 DD 08/25/11	106,584	113,156
1,000,000	ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	1,004,809	1,057,380
180,000	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	180,000	209,950
425,000	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	436,036	430,410
83,000	ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	81,840	90,291
1,480,000	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	1,747,868	2,010,950
1,271,000	AT&T CORP VAR RT 11/15/2031 DD 05/15/02 ****	1,602,680	1,793,279
1,300,000	AT&T INC 144A 4.100% 02/15/2028 DD 12/01/17 ****	1,302,812	1,304,303
300,000	AT&T INC 3.900% 08/14/2027 DD 08/07/17 ****	299,136	302,004
385,000	AT&T INC 4.300% 12/15/2042 DD 06/15/13 ****	357,438	361,681
1,700,000	AT&T INC 4.350% 06/15/2045 DD 06/15/13 ****	1,574,212	1,568,420
7,269,000	AT&T INC 4.500% 03/09/2048 DD 09/07/16 ****	7,433,570	6,810,908
636,000	AT&T INC 4.500% 05/15/2035 DD 05/04/15 ****	634,162	632,229
1,577,000	AT&T INC 4.550% 03/09/2049 DD 09/07/16 ****	1,613,894	1,484,241
1,800,000	AT&T INC 4.750% 05/15/2046 DD 05/04/15 ****	1,761,871	1,760,490
2,310,000	AT&T INC 4.800% 06/15/2044 DD 06/10/14 ****	2,199,485	2,284,775
1,187,000	AT&T INC 4.900% 08/14/2037 DD 08/07/17 ****	$ 1,184,887	$ 1,201,956
5,637,000	AT&T INC 5.150% 02/14/2050 DD 08/07/17 ****	5,623,948	5,707,237
790,000	AT&T INC 5.150% 03/15/2042 DD 03/15/16 ****	802,188	819,680
700,000	AT&T INC 5.250% 03/01/2037 DD 02/09/17 ****	696,703	740,334

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
2,167,000	AT&T INC 5.300% 08/14/2058 DD 08/07/17 ****	2,173,079	2,174,108
1,650,000	AT&T INC 5.450% 03/01/2047 DD 02/09/17 ****	1,674,154	1,763,471
1,175,000	AT&T INC 6.000% 08/15/2040 DD 02/15/16 ****	1,258,140	1,329,736
740,000	AT&T INC 6.350% 03/15/2040 DD 03/15/16 ****	879,934	874,784
535,000	AT&T INC 6.375% 03/01/2041 DD 03/01/16 ****	641,609	631,086
1,790,000	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02 ****	2,297,114	2,276,701
210,000	AUTOZONE INC 3.125% 07/15/2023 DD 04/29/13	208,839	209,983
470,000	AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17	469,977	477,008
380,000	AVALONBAY COMMUNITIES INC 3.200% 01/15/2028 DD 11/15/17	378,476	378,545
110,000	AVALONBAY COMMUNITIES INC 4.150% 07/01/2047 DD 06/21/17	111,386	115,179
1,275,000	BAC CAPITAL TRUST XI 6.625% 05/23/2036 DD 05/23/06	1,206,182	1,651,125
520,000	BAE SYSTEMS PLC 144A 5.800% 10/11/2041 DD 10/11/11	517,291	649,220
520,000	BAKER HUGHES A GE CO LLC 144A 4.080% 12/15/2047 DD 12/11/17	527,587	528,876
255,000	BALTIMORE GAS & ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	229,225	249,844
290,000	BALTIMORE GAS & ELECTRIC CO 3.750% 08/15/2047 DD 08/24/17	289,478	297,117
3,494,000	BANK OF AMERICA CORP 144A VAR RT 12/20/2028 DD 12/20/17	3,472,720	3,494,769
80,000	BANK OF AMERICA CORP 4.000% 01/22/2025 DD 01/22/15	79,518	83,229
1,352,000	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14	1,402,565	1,429,240
350,000	BANK OF AMERICA CORP 4.750% 04/21/2045 DD 04/21/15	349,556	396,897
495,000	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	518,043	597,950
705,000	BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12	926,020	933,533
1,285,000	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	1,348,604	1,642,821
1,130,000	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	1,304,324	1,693,181
930,000	BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	930,000	1,048,073
2,250,000	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	2,270,420	2,440,193
550,000	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	610,682	717,244
515,000	BANK OF NEW YORK MELLON CORP/T VAR RT 02/07/2028 DD 02/07/17**	515,000	526,407
425,000	BANK ONE CAPITAL III 8.750% 09/01/2030 DD 08/30/00	548,253	625,052
375,000	BARCLAYS PLC 4.337% 01/10/2028 DD 01/10/17	375,000	388,114
1,518,000	BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	1,587,212	1,684,479
296,000	BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	295,290	341,457
300,000	BARCLAYS PLC VAR RT 12/31/2049 DD 11/20/13	319,350	314,475
290,000	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	344,407	375,150
467,000	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	463,399	573,826
660,000	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	684,671	823,317
1,125,000	BAT CAPITAL CORP 144A 3.557% 08/15/2027 DD 08/15/17	1,123,314	1,126,463
2,401,000	BAT CAPITAL CORP 144A 4.390% 08/15/2037 DD 08/15/17	$ 2,438,735	$ 2,521,290
1,997,000	BAT CAPITAL CORP 144A 4.540% 08/15/2047 DD 08/15/17	2,023,468	2,102,661
200,000	BAT CAPITAL CORP 144A VAR RT 08/15/2022 DD 08/15/17	200,000	202,390
1,067,000	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	1,186,336	1,243,514
400,000	BBCMS TRUST 2015- SRCH A2 144A 4.197% 08/10/2035 DD 12/06/15	411,970	431,588

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
800,000	BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17	800,000	806,168
1,225,000	BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17	1,260,289	1,326,320
178,000	BECTON DICKINSON AND CO 4.685% 12/15/2044 DD 12/15/14	175,332	194,643
715,000	BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14	649,746	628,957
200,000	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	198,282	223,586
1,225,000	BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	1,217,760	1,489,086
515,000	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	571,847	674,712
682,000	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	795,703	911,507
155,000	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	148,998	173,288
671,000	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	671,317	756,130
290,000	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	304,822	334,190
200,000	BHP BILLITON FINANCE USA 144A VAR RT 10/19/2075 DD 10/19/15	189,500	233,518
1,142,000	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	1,155,807	1,400,149
545,000	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	588,163	646,959
515,000	BLACKSTONE HOLDINGS FINAN 144A 5.000% 06/15/2044 DD 04/07/14	507,728	595,546
1,000,000	BNP PARIBAS SA 144A 4.375% 05/12/2026 DD 05/12/16	999,950	1,045,660
456,000	BOEING CO/THE 6.125% 02/15/2033 DD 02/11/03	581,756	608,272
220,000	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	325,046	314,391
205,000	BOEING CO/THE 6.875% 10/15/2043 DD 10/19/93	288,976	301,254
620,000	BORGWARNER INC 4.375% 03/15/2045 DD 03/16/15	599,156	638,557
1,650,000	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	1,964,631	2,278,848
605,000	BP CAPITAL MARKETS PLC 3.279% 09/19/2027 DD 09/19/17	605,823	612,435
550,000	BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16	550,000	576,087
723,000	BRIGHTHOUSE FINANCIAL INC 144A 4.700% 06/22/2047 DD 06/22/17	714,856	737,554
1,485,000	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	2,006,962	2,218,694
200,000	BROADCOM CORP / BROADCOM 144A 3.125% 01/15/2025 DD 10/17/17	199,944	191,194
175,000	BROADCOM CORP / BROADCOM 144A 3.500% 01/15/2028 DD 10/17/17	166,751	166,829
474,000	BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14	466,534	498,051
325,000	BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13	320,388	350,054
1,065,000	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	1,061,283	1,189,552
325,000	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	$ 324,324	$ 389,587
600,000	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	636,604	712,092
200,000	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	198,816	247,288
1,450,000	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	1,477,359	1,889,408

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
1,777,000	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	1,959,831	2,382,015
1,900,000	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	2,397,779	2,834,534
120,000	CAMPBELL SOUP CO 3.800% 08/02/2042 DD 08/02/12	105,389	114,533
1,250,000	CANADIAN NATIONAL RAILWAY CO 6.375% 11/15/2037 DD 09/24/07	1,432,798	1,756,150
490,000	CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17	489,618	548,379
1,800,000	CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	2,026,650	2,284,110
185,000	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	222,818	238,193
257,000	CANADIAN PACIFIC RAILWAY CO 4.800% 08/01/2045 DD 08/03/15	256,029	305,653
475,000	CANADIAN PACIFIC RAILWAY CO 5.750% 01/15/2042 DD 12/01/11	500,242	604,086
513,000	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	521,044	684,937
1,385,000	CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17	1,380,138	1,399,778
288,000	CARDINAL HEALTH INC 4.368% 06/15/2047 DD 06/12/17	288,000	286,229
1,075,000	CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14	1,058,123	1,090,996
885,000	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	914,426	951,242
460,000	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	413,007	492,890
418,000	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	415,608	491,196
555,000	CATERPILLAR INC 5.200% 05/27/2041 DD 05/27/11	553,829	700,355
950,000	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12	976,163	917,111
230,000	CBS CORP 2.900% 01/15/2027 DD 07/11/16	226,205	214,832
100,000	CBS CORP 4.600% 01/15/2045 DD 01/12/15	88,767	101,962
400,000	CBS CORP 4.850% 07/01/2042 DD 06/20/12	399,712	419,500
424,000	CBS CORP 5.500% 05/15/2033 DD 05/14/03	398,845	474,214
620,000	CELGENE CORP 3.450% 11/15/2027 DD 11/09/17	618,438	619,541
885,000	CELGENE CORP 4.350% 11/15/2047 DD 11/09/17	888,194	919,276
415,000	CELGENE CORP 4.625% 05/15/2044 DD 05/15/14	418,576	442,772
1,275,000	CELGENE CORP 5.000% 08/15/2045 DD 08/12/15	1,323,454	1,446,602
90,000	CELGENE CORP 5.700% 10/15/2040 DD 10/07/10	106,251	106,810
650,000	CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	649,409	669,435
356,000	CENOVUS ENERGY INC 5.400% 06/15/2047 DD 04/07/17	347,358	374,629
323,000	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16	323,000	343,410
1,254,000	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	1,265,290	1,285,789
276,000	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	281,633	322,266
2,420,000	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	$ 2,428,591	$ 2,821,551
1,700,000	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	2,012,091	2,305,013
700,000	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	743,743	933,590
400,000	CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	534,456	566,132
355,000	CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	351,411	385,480
1,059,000	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	1,070,857	1,195,717
85,000	CHUBB INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	111,205	119,701

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
695,000	CHURCH & DWIGHT CO INC 3.150% 08/01/2027 DD 07/25/17	698,327	684,735
763,000	CHURCH & DWIGHT CO INC 3.950% 08/01/2047 DD 07/25/17	757,575	765,747
1,990,000	CIGNA CORP 3.875% 10/15/2047 DD 09/14/17	1,971,586	1,992,388
205,000	CINCINNATI FINANCIAL CORP 6.125% 11/01/2034 DD 11/01/04	197,677	261,068
125,000	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	145,449	161,395
1,105,000	CINTAS CORP NO 2 3.700% 04/01/2027 DD 03/14/17	1,125,753	1,149,786
894,000	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	946,852	1,182,941
1,135,000	CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	1,134,330	1,126,136
1,150,000	CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15	1,144,653	1,217,505
240,000	CITIGROUP INC 4.600% 03/09/2026 DD 03/09/16	239,525	255,413
350,000	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	349,493	398,360
1,229,000	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	1,270,071	1,354,788
250,000	CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	303,498	305,093
1,705,000	CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	1,881,894	2,172,733
1,129,000	CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13	1,178,623	1,562,491
95,000	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	126,982	129,842
2,514,000	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	3,254,543	4,019,710
1,775,000	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	1,782,434	1,837,267
600,000	CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	600,000	651,420
1,605,000	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	1,613,967	1,628,353
515,000	CITIGROUP INC VAR RT 10/27/2028 DD 10/27/17	515,433	517,431
235,000	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2050 DD 09/18/14	233,719	264,262
440,000	CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	439,208	564,894
607,000	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14	605,853	709,231
200,000	CNOOC NEXEN FINANCE 2014 ULC 4.250% 04/30/2024 DD 04/30/14	200,540	210,844
1,750,000	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	1,750,339	2,073,103
124,000	COLGATE-PALMOLIVE CO 4.000% 08/15/2045 DD 08/07/15	123,697	132,802
625,000	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	618,863	660,938
525,000	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	568,454	601,125
6,049,000	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	6,138,229	6,249,101
4,575,336	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	4,631,039	4,685,236
400,000	COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	399,232	417,404
1,544,000	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	1,599,723	1,579,867
590,000	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	$ 587,782	$ 630,409
870,000	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	862,701	948,274
880,000	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	944,901	972,374
880,000	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	879,340	987,061
200,000	COMCAST CORP 4.750% 03/01/2044 DD 02/26/14	212,061	229,354
1,379,000	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03	1,529,644	1,918,713
370,000	COMMONWEALTH BANK OF AUST 144A 3.900% 07/12/2047 DD 07/12/17	371,333	378,236
790,000	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	795,118	820,921

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
705,000	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	731,947	790,862
270,000	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	272,595	310,657
819,000	COMMONWEALTH EDISON CO 5.900% 03/15/2036 DD 03/06/06	882,889	1,073,553
330,000	CONAGRA BRANDS INC 8.250% 09/15/2030 DD 09/18/00	438,778	456,060
350,000	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	349,122	380,601
160,000	CONOCOPHILLIPS 5.900% 10/15/2032 DD 10/09/02	190,725	198,131
2,405,000	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	2,759,960	3,365,629
335,000	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	444,012	424,696
237,000	CONOCOPHILLIPS CO 5.950% 03/15/2046 DD 03/08/16	234,575	319,241
1,250,000	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	1,560,524	1,641,763
600,000	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	631,782	624,882
935,000	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	928,492	984,602
345,000	CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	342,095	374,601
685,000	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	712,564	787,812
625,000	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	627,984	715,431
1,350,000	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	1,347,746	1,710,221
420,000	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	508,389	603,082
222,000	CONSTELLATION BRANDS INC 3.500% 05/09/2027 DD 05/09/17	221,481	226,511
325,000	CONSTELLATION BRANDS INC 3.700% 12/06/2026 DD 12/06/16	334,370	334,175
767,000	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	769,255	841,307
600,000	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	590,556	756,654
155,000	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	186,256	186,546
250,000	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	245,823	318,093
275,000	CORNING INC 4.375% 11/15/2057 DD 11/13/17	274,896	272,993
1,040,000	CORNING INC 7.250% 08/15/2036 DD 08/01/06	1,268,800	1,296,183
175,000	CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14	162,678	197,941
275,000	CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	290,818	343,599
430,000	COSTCO WHOLESALE CORP 3.000% 05/18/2027 DD 05/18/17	426,986	430,628
2,150,000	COX COMMUNICATIONS INC 144A 8.375% 03/01/2039 DD 02/20/09	$ 2,762,566	$ 3,025,201
300,000	CREDIT SUISSE GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17	300,000	312,780
500,000	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/11/13	500,000	571,200
400,000	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	398,692	460,416
302,000	CRH AMERICA FINANCE INC 144A 4.400% 05/09/2047 DD 05/09/17	300,254	317,713
1,150,000	CRH AMERICA INC 144A 5.125% 05/18/2045 DD 05/18/15	1,135,936	1,340,774
810,000	CSX CORP 3.800% 11/01/2046 DD 10/18/16	792,361	805,375
530,000	CSX CORP 3.950% 05/01/2050 DD 04/21/15	507,036	527,355
445,000	CSX CORP 4.500% 08/01/2054 DD 07/21/14	443,500	468,505
1,710,000	CSX CORP 4.750% 05/30/2042 DD 11/01/11	1,691,710	1,916,431

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
1,450,000	CSX CORP 6.150% 05/01/2037 DD 04/25/07	1,597,536	1,902,560
2,472,000	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	2,662,074	2,833,134
505,000	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	587,063	587,633
241,293	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	304,001	295,727
300,000	DALLAS TX CONVENTION CENTER HO 7.088% 01/01/2042 DD 09/01/09	390,174	407,586
73,000	DANAHER CORP 4.375% 09/15/2045 DD 09/15/15	72,842	82,718
100,000	DAVITA INC 5.000% 05/01/2025 DD 04/17/15	98,750	99,970
400,000	DELL INTERNATIONAL LLC / 144A 4.420% 06/15/2021 DD 06/01/16	422,040	416,808
355,000	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	354,716	457,432
500,000	DELMARVA POWER & LIGHT CO 4.000% 06/01/2042 DD 06/26/12	497,245	514,650
970,000	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	1,361,864	1,523,434
2,405,000	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	3,166,152	3,558,414
1,135,000	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	1,124,955	1,201,852
6,000	DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	6,017	6,693
245,000	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	275,475	288,774
1,000,000	DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02	1,342,445	1,371,260
117,000	DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13	115,284	122,437
172,000	DIAGEO INVESTMENT CORP 4.250% 05/11/2042 DD 05/11/12	170,959	189,030
465,000	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	464,614	481,782
465,000	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	463,484	485,330
250,000	DOLLAR GENERAL CORP 3.875% 04/15/2027 DD 04/11/17	250,348	260,728
500,000	DOMINION ENERGY GAS HOLDINGS L 4.600% 12/15/2044 DD 12/08/14	504,076	550,090
145,000	DOMINION ENERGY INC 4.700% 12/01/2044 DD 11/25/14	144,466	164,437
140,000	DOMINION ENERGY INC 4.900% 08/01/2041 DD 08/05/11	137,859	161,785
370,000	DOMINION ENERGY INC 5.250% 08/01/2033 DD 07/24/03	423,857	432,926
1,589,000	DOMINION ENERGY INC 5.950% 06/15/2035 DD 06/20/05	1,725,145	2,006,939
190,000	DOVER CORP 6.600% 03/15/2038 DD 03/14/08	272,129	258,843
825,000	DOW CHEMICAL CO/THE 4.250% 10/01/2034 DD 09/16/14	805,497	867,116
2,268,000	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	2,234,281	2,386,299
125,000	DOW CHEMICAL CO/THE 4.625% 10/01/2044 DD 09/16/14	$ 134,236	$ 136,650
690,000	DOW CHEMICAL CO/THE 7.375% 11/01/2029 DD 11/01/99	885,456	920,191
1,625,000	DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	2,442,851	2,777,694
1,015,000	DR PEPPER SNAPPLE GROUP I 144A 4.500% 11/15/2045 DD 05/15/17	1,072,881	1,090,648
175,000	DR PEPPER SNAPPLE GROUP INC 4.500% 11/15/2045 DD 11/09/15	174,542	188,043
155,000	DR PEPPER SNAPPLE GROUP INC 7.450% 05/01/2038 DD 11/01/08	199,250	224,660
510,000	DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	509,255	525,371
370,000	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	357,707	394,757
475,000	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	491,664	522,804
869,000	DUKE ENERGY CAROLINAS LLC 5.300% 02/15/2040 DD 11/19/09	916,752	1,092,394
370,000	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	369,793	365,897

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
355,000	DUKE ENERGY CORP 3.950% 10/15/2023 DD 10/11/13	354,272	372,647
800,000	DUKE ENERGY CORP 4.800% 12/15/2045 DD 11/19/15	797,312	924,552
490,000	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	635,422	682,198
1,225,000	DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	1,361,796	1,724,028
255,000	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	254,987	236,653
330,000	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2036 DD 06/22/16	329,980	312,820
494,000	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	491,762	594,425
1,200,000	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	1,323,336	1,679,256
970,000	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	958,160	1,050,500
230,000	DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	229,213	250,873
1,010,000	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	1,004,879	1,113,889
480,000	EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	458,131	523,598
350,000	ECOLAB INC 144A 3.950% 12/01/2047 DD 11/27/17	348,170	357,774
510,000	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	597,019	669,905
600,000	ELECTRICITE DE FRANCE SA 144A 5.600% 01/27/2040 DD 01/26/10	615,942	709,536
790,000	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14	851,510	882,075
420,000	ELI LILLY & CO 3.700% 03/01/2045 DD 03/05/15	419,301	434,192
302,000	ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	300,366	324,248
1,825,000	EMD FINANCE LLC 144A 3.250% 03/19/2025 DD 03/19/15	1,813,740	1,835,384
745,000	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	748,219	731,702
110,000	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	110,503	120,424
170,000	ENBRIDGE ENERGY PARTNERS LP 7.375% 10/15/2045 DD 10/06/15	182,951	225,889
150,000	ENBRIDGE INC 3.700% 07/15/2027 DD 07/07/17	150,333	150,633
300,000	ENBRIDGE INC VAR RT 06/15/2020 DD 06/15/17	300,000	302,787
805,000	ENCANA CORP 6.500% 02/01/2038 DD 12/04/07	845,306	1,015,870
350,000	ENCANA CORP 6.625% 08/15/2037 DD 08/13/07	406,949	445,564
100,000	ENCANA CORP 7.200% 11/01/2031 DD 11/05/01	117,274	128,389
300,000	ENEL FINANCE INTERNATIONA 144A 2.875% 05/25/2022 DD 05/25/17	299,100	299,184
200,000	ENEL FINANCE INTERNATIONA 144A 6.000% 10/07/2039 DD 10/07/09	188,584	248,850
800,000	ENEL FINANCE INTERNATIONA 144A 6.800% 09/15/2037 DD 09/20/07	$ 852,912	$ 1,069,832
200,000	ENERGY TRANSFER LP 4.150% 10/01/2020 DD 09/19/13	208,852	206,530
180,000	ENERGY TRANSFER LP 4.200% 04/15/2027 DD 01/17/17	179,615	179,064
220,000	ENERGY TRANSFER LP 4.900% 03/15/2035 DD 03/12/15	219,582	217,622
520,000	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	516,532	492,419
482,000	ENERGY TRANSFER LP 5.300% 04/15/2047 DD 01/17/17	479,508	478,269
960,000	ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	925,774	1,020,701
260,000	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	281,953	282,339
682,000	ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	719,946	772,242
143,000	ENERGY TRANSFER LP 6.625% 10/15/2036 DD 10/23/06	148,789	164,725
310,000	ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08	334,126	384,378

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
2,015,000	ENI SPA 144A 5.700% 10/01/2040 DD 10/01/10	1,895,524	2,192,159
405,000	ENLINK MIDSTREAM PARTNERS LP 5.050% 04/01/2045 DD 11/12/14	394,199	400,023
405,000	ENLINK MIDSTREAM PARTNERS LP 5.450% 06/01/2047 DD 05/11/17	402,290	427,959
315,000	ENLINK MIDSTREAM PARTNERS LP 5.600% 04/01/2044 DD 03/19/14	324,847	330,728
820,000	ENTERGY LOUISIANA LLC 3.050% 06/01/2031 DD 05/19/16	815,096	794,432
800,000	ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	792,773	828,152
550,000	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	503,221	603,966
565,000	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	562,938	622,517
945,000	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	929,464	1,033,906
1,017,000	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	1,015,424	1,160,468
1,405,000	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	1,543,313	1,767,462
330,000	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	416,645	462,178
300,000	ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17	300,000	300,750
475,000	ENTERPRISE SERVICES LLC 7.450% 10/15/2029 DD 10/12/99	606,442	590,359
380,000	EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	381,109	387,858
690,000	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	713,800	796,950
100,000	EQT MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	99,191	99,582
395,000	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	389,264	386,863
300,000	ERAC USA FINANCE LLC 144A 5.250% 10/01/2020 DD 07/01/10	328,212	320,175
725,000	ERP OPERATING LP 3.000% 04/15/2023 DD 04/10/13	726,573	733,526
140,000	ERP OPERATING LP 4.000% 08/01/2047 DD 08/03/17	137,810	144,046
672,000	ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	667,276	735,638
1,585,000	EVERSOURCE ENERGY 2.800% 05/01/2023 DD 05/13/13	1,580,911	1,577,154
1,225,000	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	1,229,340	1,331,232
1,090,000	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	1,086,970	1,242,982
811,000	EXELON CORP 5.100% 06/15/2045 DD 12/15/15	832,618	957,248
330,000	EXELON CORP 5.625% 06/15/2035 DD 06/09/05	379,573	405,567
1,920,000	EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09	$ 1,876,286	$ 2,246,035
482,000	EXPRESS SCRIPTS HOLDING CO 4.800% 07/15/2046 DD 07/05/16	481,157	512,747
931,000	EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	901,306	940,803
270,000	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	370,526	404,492
265,000	FEDEX CORP 3.900% 02/01/2035 DD 01/09/15	263,786	269,211
405,000	FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	389,905	417,466
576,000	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	571,829	588,436
825,000	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	836,834	880,300
380,000	FEDEX CORP 4.500% 02/01/2065 DD 01/09/15	365,502	383,694
1,125,000	FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	1,129,881	1,259,753
1,857,000	FEDEX CORP 4.900% 01/15/2034 DD 01/09/14	1,854,400	2,105,021
170,000	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	189,660	197,836

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
105,000	FIRST REPUBLIC BANK/CA 4.625% 02/13/2047 DD 02/13/17	106,721	112,294
530,000	FIRSTENERGY CORP 4.850% 07/15/2047 DD 06/21/17	526,656	591,475
185,000	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	183,537	192,827
1,615,000	FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12	1,606,990	1,693,328
920,000	FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	917,728	1,016,131
397,000	FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06	405,393	507,187
300,000	FMR LLC 144A 4.950% 02/01/2033 DD 02/01/13	310,404	343,266
400,000	FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	431,572	477,104
230,000	FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 DD 05/10/13	237,348	242,220
1,365,000	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	1,368,970	1,384,287
1,000,000	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	1,010,688	1,088,210
600,000	FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98	690,000	732,768
285,000	FORD MOTOR CO 7.400% 11/01/2046 DD 11/01/96	349,111	389,718
1,040,000	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	1,332,000	1,359,498
225,000	FORD MOTOR CO 7.700% 05/15/2097 DD 05/13/97	269,800	295,974
235,000	FORTIVE CORP 4.300% 06/15/2046 DD 06/15/17	236,854	250,884
1,561,502	FOUR TIMES SQUARE T 4TS A 144A 5.401% 12/13/2028 DD 12/11/06	1,675,370	1,674,305
11,780,000	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	12,587,994	12,749,023
250,000	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	262,517	261,900
805,000	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	807,029	858,251
1,960,000	GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	1,937,282	2,071,014
1,275,000	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	1,388,697	1,553,447
400,000	GENERAL MOTORS FINANCIAL CO IN 2.450% 11/06/2020 DD 11/07/17	399,700	396,992
200,000	GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15	198,956	205,494
300,000	GENERAL MOTORS FINANCIAL CO IN VAR RT 11/06/2020 DD 11/07/17	300,000	299,529
315,000	GEORGE WASHINGTON UNIVERSITY/T 4.300% 09/15/2044 DD 08/07/14	315,000	345,209
120,000	GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	122,078	143,260
1,095,000	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	$ 1,118,619	$ 1,164,270
600,000	GEORGIA-PACIFIC LLC 8.875% 05/15/2031 DD 05/08/01	733,152	929,394
464,000	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	462,367	493,548
2,200,000	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	2,193,539	2,445,146
775,000	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	772,404	873,247
215,000	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	214,112	248,699
1,755,000	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,796,906	2,036,362
995,000	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	1,125,218	1,403,676
150,000	GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2042 DD 10/25/12	149,396	165,741
117,000	GLENCORE FUNDING LLC 144A 4.000% 03/27/2027 DD 03/27/17	115,849	117,470
266,000	GLITNIR BK HF GBL MTN 6.33% 7/28/11 144A	266,000	82,460
100,000	GLITNIR BANKI HF NON CUM 7.451% 9/14/16 144A	98,989	1,250

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
190,000	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	204,580	221,171
3,124,000	GOLDMAN SACHS GROUP INC/THE 3.750% 02/25/2026 DD 02/25/16	3,139,558	3,205,505
720,000	GOLDMAN SACHS GROUP INC/THE 3.750% 05/22/2025 DD 05/22/15	717,682	741,780
350,000	GOLDMAN SACHS GROUP INC/THE 3.850% 01/26/2027 DD 01/26/17	349,020	359,331
430,000	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14	428,701	451,130
1,025,000	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	1,047,615	1,169,074
560,000	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	573,678	649,404
992,000	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	1,169,354	1,264,364
2,465,000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	2,533,076	3,321,834
220,000	GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	280,740	283,666
2,078,000	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	2,276,208	2,781,694
300,000	GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2023 DD 06/05/17	300,000	302,676
1,295,000	GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17	1,296,214	1,289,781
3,660,000	GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	3,669,421	3,763,907
535,000	GRUPO TELEVISA SAB 5.000% 05/13/2045 DD 05/13/14	524,502	546,963
900,000	GRUPO TELEVISA SAB 6.125% 01/31/2046 DD 11/24/15	897,093	1,065,537
400,000	GS MORTGAGE SECURI 590M B 144A VAR RT 10/10/2035 DD 11/01/15	406,613	404,600
125,000	GUARDIAN LIFE INSURANCE C 144A 4.850% 01/24/2077 DD 01/24/17	123,460	137,265
610,000	GUARDIAN LIFE INSURANCE C 144A 4.875% 06/19/2064 DD 06/19/14	607,957	691,929
635,000	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	868,654	901,554
760,000	HALLIBURTON CO 4.500% 11/15/2041 DD 11/14/11	756,154	799,079
425,000	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	456,501	476,782
915,000	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	979,300	1,050,749
120,000	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	134,544	159,198
1,420,000	HESS CORP 5.600% 02/15/2041 DD 08/10/10	1,387,244	1,531,271
910,000	HESS CORP 5.800% 04/01/2047 DD 09/28/16	921,296	1,012,639
150,000	HESS CORP 6.000% 01/15/2040 DD 12/14/09	$ 159,816	$ 165,759
630,000	HESS CORP 7.125% 03/15/2033 DD 03/05/02	698,820	760,038
746,000	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	735,959	789,760
300,000	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	294,291	288,597
385,000	HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	386,017	406,021
885,000	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	900,362	974,748
2,130,000	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	2,132,345	2,412,140
165,000	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	199,018	199,505
335,000	HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10	406,910	426,666
340,000	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	408,813	460,091
520,000	HONEYWELL INTERNATIONAL INC 5.700% 03/15/2037 DD 03/15/07	658,278	676,255
532,000	HOWARD HUGHES MEDICAL INSTITUT 3.500% 09/01/2023 DD 07/22/13	530,899	557,387
465,000	HP INC 6.000% 09/15/2041 DD 09/19/11	516,253	497,229

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
632,000	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	815,282	933,818
300,000	HSBC HOLDINGS PLC 3.900% 05/25/2026 DD 05/25/16	304,041	311,142
1,250,000	HSBC HOLDINGS PLC 4.250% 08/18/2025 DD 08/18/15	1,264,800	1,296,288
295,000	HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16	294,572	313,638
1,010,000	HSBC HOLDINGS PLC 4.375% 11/23/2026 DD 11/23/16	1,006,054	1,054,460
300,000	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	299,781	411,870
1,079,000	HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	1,163,162	1,408,181
605,000	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	786,778	795,623
2,330,000	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	2,537,670	3,176,839
625,000	HSBC HOLDINGS PLC VAR RT 03/13/2028 DD 03/13/17	624,248	651,338
690,000	HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 05/22/17	690,000	725,363
185,000	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	247,523	269,391
400,000	HUDSONS BAY SIMO HB10 C10 144A VAR RT 08/05/2034 DD 11/01/15	409,623	386,740
310,000	HUMANA INC 3.950% 03/15/2027 DD 03/16/17	324,793	320,971
290,000	HUMANA INC 4.625% 12/01/2042 DD 12/10/12	284,278	316,428
1,380,000	HUMANA INC 4.950% 10/01/2044 DD 09/19/14	1,373,348	1,589,443
640,000	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	602,326	638,938
935,000	ILLINOIS TOOL WORKS INC 4.875% 09/15/2041 DD 03/15/12	921,340	1,125,329
488,000	INDIANA MICHIGAN POWER CO 6.050% 03/15/2037 DD 11/14/06	543,866	632,316
136,000	INGERSOLL-RAND LUXEMBOURG FINA 4.650% 11/01/2044 DD 10/28/14	135,194	150,574
1,356,000	INTEL CORP 144A 3.734% 12/08/2047 DD 12/08/17	1,299,921	1,408,125
350,000	INTEL CORP 4.100% 05/11/2047 DD 05/11/17	347,967	385,630
591,000	INTEL CORP 4.100% 05/19/2046 DD 05/19/16	632,232	651,708
185,000	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	183,230	225,822
250,000	INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	249,431	264,755
640,000	INTERNATIONAL BUSINESS MACHINE 5.875% 11/29/2032 DD 11/27/02	812,179	827,546
127,000	INTERNATIONAL FLAVORS & FRAGRA 4.375% 06/01/2047 DD 05/18/17	$ 126,556	$ 135,103
955,000	INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	958,022	997,058
1,455,000	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	1,439,087	1,520,417
285,000	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	302,919	311,978
475,000	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	470,868	550,060
285,000	INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	341,138	356,726
561,000	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	683,834	790,281
500,000	INTERNATIONAL PAPER CO 8.700% 06/15/2038 DD 06/04/08	645,060	756,255
256,000	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	331,523	342,784
350,000	INTESA SANPAOLO SPA 144A 3.875% 07/14/2027 DD 07/14/17	349,251	349,836
620,000	INVESCO FINANCE PLC 5.375% 11/30/2043 DD 11/12/13	609,448	767,827
208,000	JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13	207,420	225,430
596,000	JEFFERIES GROUP LLC 6.500% 01/20/2043 DD 01/18/13	588,788	703,030
594,922	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	615,388	656,300

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
2,625,000	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	2,622,295	2,688,683
500,000	JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	509,431	511,490
1,221,000	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,197,680	1,289,962
635,000	JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	641,810	678,059
570,000	JOHNSON & JOHNSON 4.950% 05/15/2033 DD 05/22/03	603,898	693,223
240,000	JOHNSON CONTROLS INTERNATIONAL 4.500% 02/15/2047 DD 02/07/17	255,482	263,662
1,440,000	JOHNSON CONTROLS INTERNATIONAL 5.125% 09/14/2045 DD 09/14/16	1,510,762	1,690,373
570,000	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2044 DD 07/02/2016	595,029	627,849
470,000	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	442,571	517,733
282,466	JP MORGAN CHASE COM C4 A3 144A 4.106% 07/15/2046 DD 06/01/11	285,290	283,455
240,000	JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16	239,585	242,587
955,000	JPMORGAN CHASE & CO 3.900% 07/15/2025 DD 07/21/15	951,409	1,001,165
300,000	JPMORGAN CHASE & CO 4.125% 12/15/2026 DD 12/09/14	306,387	316,473
755,000	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	841,209	948,106
345,000	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	410,616	434,486
2,109,000	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	2,197,241	2,712,807
627,000	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	622,247	778,452
1,350,000	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	1,583,497	1,857,519
1,360,000	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	1,377,413	1,472,010
300,000	JPMORGAN CHASE & CO VAR RT 03/01/2025 DD 06/01/17	300,000	302,340
1,230,000	JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17	1,230,000	1,251,341
3,265,000	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	3,280,801	3,356,322
2,831,000	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	2,848,817	2,952,422
880,000	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	883,429	908,626
300,000	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 06/09/14	300,000	305,214
400,000	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 09/23/14	$ 400,000	$ 439,520
1,005,000	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	1,047,698	1,124,937
1,051,000	KAUPTHING BK HF 7.625% 2/28/15 144A	802,667	802,667
120,000	KAUPTHING BK HF MTN 5.75% 10/4/11 144A	109,172	109,172
173,000	KELLOGG CO 4.500% 04/01/2046 DD 03/07/16	171,275	183,539
174,000	KERR-MCGEE CORP 6.950% 07/01/2024 DD 07/01/04	205,412	205,108
690,000	KILROY REALTY LP 4.250% 08/15/2029 DD 08/06/14	682,286	713,826
620,000	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	605,782	604,252
615,000	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	610,801	631,783
360,000	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	347,472	348,509
475,000	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	452,247	482,030
375,000	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	371,421	396,473
745,000	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	754,709	793,567

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
970,000	KINDER MORGAN ENERGY PARTNERS 5.625% 09/01/2041 DD 08/17/11	939,324	1,030,644
315,000	KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05	324,327	348,733
1,110,000	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	1,147,626	1,290,220
550,000	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	470,443	643,654
395,000	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	399,594	461,806
1,570,000	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,723,720	1,952,060
375,000	KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	475,039	479,966
229,000	KINDER MORGAN INC/DE 5.050% 02/15/2046 DD 02/26/15	225,334	237,688
505,000	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	503,576	538,714
1,422,000	KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14	1,468,023	1,556,223
700,000	KONINKLIJKE KPN NV 8.375% 10/01/2030 DD 10/04/00	916,615	961,555
445,000	KONINKLIJKE PHILIPS NV 5.000% 03/15/2042 DD 03/09/12	435,384	519,457
1,425,000	KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	1,730,453	1,971,431
930,000	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	1,234,414	1,258,904
1,151,000	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	1,146,380	1,140,123
1,855,000	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	1,956,410	1,990,452
2,620,000	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	2,718,967	2,882,052
1,900,000	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	2,240,879	2,410,568
200,000	KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12	254,102	263,278
1,535,000	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	1,443,868	1,405,277
1,725,000	KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17	1,709,617	1,722,395
313,000	KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17	310,734	320,396
145,000	KROGER CO/THE 5.000% 04/15/2042 DD 04/16/12	149,734	154,058
1,725,000	LAFARGE SA 7.125% 07/15/2036 DD 07/18/06	1,870,931	2,265,632
606,000	LANDSBANKI IS HF 6.1% 8/25/11 144A	$ 605,842	$ 605,842
400,000	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	398,872	407,912
80,000	LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	80,715	89,190
185,000	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	214,054	246,862
280,000	LINCOLN NATIONAL CORP 3.625% 12/12/2026 DD 12/12/16	279,670	285,729
10,000	LINCOLN NATIONAL CORP 6.150% 04/07/2036 DD 04/06/06	11,550	12,405
367,000	LLOYDS BANKING GROUP PLC 3.750% 01/11/2027 DD 01/11/17	364,460	372,700
600,000	LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16	588,084	629,130
799,000	LLOYDS BANKING GROUP PLC 4.650% 03/24/2026 DD 03/24/16	839,469	843,672
200,000	LLOYDS BANKING GROUP PLC 5.300% 12/01/2045 DD 06/01/16	199,732	237,026
320,000	LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	317,242	322,579
960,000	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	974,646	972,278
3,127,000	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	3,093,462	3,291,918
400,000	LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	422,296	448,520
1,300,000	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	1,624,441	1,657,747
650,000	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	892,275	897,728

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
670,000	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	658,188	672,740
2,120,000	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	2,112,441	2,256,782
245,000	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	257,603	279,976
110,000	LYB INTERNATIONAL FINANCE BV 4.875% 03/15/2044 DD 02/28/14	108,362	122,092
185,000	LYB INTERNATIONAL FINANCE BV 5.250% 07/15/2043 DD 07/16/13	200,198	215,159
196,000	LYB INTERNATIONAL FINANCE II B 3.500% 03/02/2027 DD 03/02/17	193,041	196,992
260,000	LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	257,270	275,145
200,000	MACQUARIE GROUP LTD 144A VAR RT 11/28/2028 DD 11/28/17	200,000	198,790
163,000	MACY'S RETAIL HOLDINGS INC 4.300% 02/15/2043 DD 11/20/12	124,797	131,052
560,000	MACY'S RETAIL HOLDINGS INC 5.125% 01/15/2042 DD 01/13/12	523,700	501,878
111,000	MACY'S RETAIL HOLDINGS INC 6.375% 03/15/2037 DD 03/12/07	121,012	113,197
1,225,000	MACY'S RETAIL HOLDINGS INC 6.650% 07/15/2024 DD 07/20/04	1,238,781	1,343,041
325,000	MACY'S RETAIL HOLDINGS INC 6.900% 04/01/2029 DD 03/24/99	353,246	342,956
595,000	MAGELLAN MIDSTREAM PARTNERS LP 4.200% 10/03/2047 DD 10/03/17	589,496	599,944
100,000	MALLINCKRODT INTERNATIONAL FIN 4.750% 04/15/2023 DD 10/15/13	99,684	78,500
1,430,000	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	1,607,882	1,791,690
355,000	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	398,779	431,936
580,000	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	509,455	587,401
360,000	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	357,368	414,673
1,010,000	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	1,122,509	1,265,884
190,000	MARKEL CORP 4.300% 11/01/2047 DD 11/02/17	189,745	195,149
210,000	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	218,923	277,061
550,000	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	557,876	539,924
345,000	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	357,637	402,877
80,000	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	$ 110,278	$ 110,462
225,000	MASSACHUSETTS MUTUAL LIFE 144A 5.375% 12/01/2041 DD 01/17/12	245,630	273,762
306,000	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	409,432	507,094
110,000	MASTERCARD INC 3.800% 11/21/2046 DD 11/21/16	112,321	116,919
270,000	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	228,240	259,411
475,000	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	410,064	463,700
375,000	MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	374,655	418,620
482,000	MCDONALD'S CORP 4.700% 12/09/2035 DD 12/09/15	499,101	547,489
465,000	MCDONALD'S CORP 4.875% 12/09/2045 DD 12/09/15	465,000	538,679
100,000	MCDONALD'S CORP 5.700% 02/01/2039 DD 01/16/09	121,741	126,134
184,000	MCKESSON CORP 4.883% 03/15/2044 DD 03/10/14	184,000	200,236
105,000	MEAD JOHNSON NUTRITION CO 4.600% 06/01/2044 DD 05/13/14	104,438	117,066
1,220,000	MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15	1,273,244	1,375,318
185,000	MEDTRONIC INC 4.500% 03/15/2042 DD 03/19/12	176,203	206,738
1,330,000	MEDTRONIC INC 4.625% 03/15/2044 DD 02/27/14	1,330,948	1,523,342

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
1,855,000	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,995,870	2,161,168
200,000	MELCO RESORTS FINANCE LTD 144A 4.875% 06/06/2025 DD 06/06/17	201,500	202,192
830,000	MEMORIAL SLOAN-KETTERING CANCE 4.125% 07/01/2052 DD 12/05/12	803,032	874,405
245,000	MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15	244,111	264,887
1,049,000	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	1,042,968	1,095,093
1,105,000	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	1,101,619	1,235,578
760,000	METHANEX CORP 5.650% 12/01/2044 DD 11/18/14	770,479	789,739
140,000	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	213,323	234,150
120,000	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	121,658	125,850
435,000	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	432,255	460,478
385,000	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	434,630	451,790
1,270,000	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	1,328,700	1,651,089
1,165,000	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	1,311,398	1,582,932
1,280,000	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	1,341,751	1,488,038
830,000	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	826,788	855,722
870,000	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	860,099	873,149
4,765,000	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	4,783,298	4,967,560
370,000	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	346,529	389,795
735,000	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	730,506	770,772
370,000	MICROSOFT CORP 3.950% 08/08/2056 DD 08/08/16	383,215	394,934
3,870,000	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	3,767,526	4,140,242
748,000	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	779,235	835,149
227,000	MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17	226,389	259,522
370,000	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	$ 410,645	$ 433,677
173,000	MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	195,537	204,853
1,405,000	MICROSOFT CORP 4.750% 11/03/2055 DD 11/03/15	1,399,759	1,738,997
570,000	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	680,403	734,297
300,000	MISSION HEALTH SYSTEM INC/NC 4.424% 12/01/2039 DD 11/20/12	291,621	319,752
305,000	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	305,000	311,085
190,000	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	187,234	193,107
167,000	MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16	166,741	163,456
470,000	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	475,286	478,939
100,000	MOLSON COORS BREWING CO 5.000% 05/01/2042 DD 05/03/12	105,535	113,404
450,000	MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	476,925	560,237
135,000	MONSANTO CO 3.950% 04/15/2045 DD 04/10/15	126,057	132,098
534,000	MONSANTO CO 4.200% 07/15/2034 DD 07/01/14	530,556	556,610
963,000	MONSANTO CO 4.700% 07/15/2064 DD 07/01/14	936,742	1,004,968
300,000	MORGAN STANLEY 2.750% 05/19/2022 DD 05/19/17	299,373	298,899
430,000	MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16	427,076	424,122
1,515,000	MORGAN STANLEY 3.625% 01/20/2027 DD 01/20/17	1,499,835	1,550,527

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
580,000	MORGAN STANLEY 3.875% 04/29/2024 DD 04/28/14	574,919	605,566
1,050,000	MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15	1,037,204	1,066,254
1,170,000	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	1,185,556	1,261,939
2,359,000	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	2,410,667	2,585,889
600,000	MORGAN STANLEY 5.000% 11/24/2025 DD 11/22/13	658,686	656,544
470,000	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	464,675	653,465
100,000	MORGAN STANLEY VAR RT 01/20/2022 DD 01/20/17	100,911	101,654
200,000	MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17	200,700	200,798
300,000	MORGAN STANLEY VAR RT 07/22/2022 DD 07/24/17	300,000	302,409
3,165,000	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	3,174,870	3,277,326
164,000	MOSAIC CO/THE 5.625% 11/15/2043 DD 11/13/13	163,857	176,703
2,495,000	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	2,940,181	3,133,371
375,000	MOUNT SINAI HOSPITALS GROUP IN 3.981% 07/01/2048 DD 12/21/17	378,551	375,387
304,000	MPLX LP 5.200% 03/01/2047 DD 02/10/17	301,884	333,619
200,000	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	208,060	251,920
300,000	MUTUAL OF OMAHA INSURANCE 144A VAR RT 07/15/2054 DD 07/17/14	300,000	303,930
306,000	MYLAN NV 5.250% 06/15/2046 DD 12/15/16	305,951	335,287
168,000	NATIONAL OILWELL VARCO INC 3.950% 12/01/2042 DD 11/20/12	167,353	148,178
1,300,000	NAVIENT CORP 5.625% 08/01/2033 DD 07/21/03	1,128,250	1,134,250
100,000	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	98,408	109,122
385,000	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	506,681	544,606
1,046,000	NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01 ****	1,478,580	1,489,452
1,345,000	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,655,878	2,009,336
775,000	NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	$ 899,489	$ 1,120,410
400,000	NEWCREST FINANCE PTY LTD 144A 5.750% 11/15/2041 DD 11/15/11	403,196	457,588
960,000	NEWELL BRANDS INC 5.375% 04/01/2036 DD 03/30/16	1,033,925	1,123,574
1,370,000	NEWELL BRANDS INC 5.500% 04/01/2046 DD 03/30/16	1,488,282	1,633,424
113,000	NEWMONT MINING CORP 4.875% 03/15/2042 DD 03/08/12	98,337	125,396
270,000	NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05	276,828	327,175
320,000	NEWMONT MINING CORP 6.250% 10/01/2039 DD 09/18/09	401,920	409,197
185,000	NIKE INC 3.375% 11/01/2046 DD 10/21/16	173,954	178,416
380,000	NIKE INC 3.625% 05/01/2043 DD 04/26/13	368,201	381,558
125,000	NIKE INC 3.875% 11/01/2045 DD 10/29/15	127,031	130,899
300,000	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	300,000	316,500
400,000	NISOURCE FINANCE CORP 3.950% 03/30/2048 DD 09/14/17	400,560	409,760
300,000	NISOURCE FINANCE CORP 4.375% 05/15/2047 DD 05/22/17	299,754	328,824
690,000	NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13	782,301	864,032
200,000	NISSAN MOTOR ACCEPTANCE C 144A VAR RT 09/28/2020 DD 09/28/17	200,000	200,320
790,000	NOBLE ENERGY INC 4.950% 08/15/2047 DD 08/15/17	788,310	845,426
470,000	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	490,131	503,441
3,329,000	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	3,199,368	3,209,389

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
893,000	NORFOLK SOUTHERN CORP 144A 3.942% 11/01/2047 DD 11/16/17	861,533	916,522
200,000	NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15	199,536	222,976
521,000	NORFOLK SOUTHERN CORP 4.800% 08/15/2043 DD 08/13/13	516,660	595,373
843,000	NORFOLK SOUTHERN CORP 4.837% 10/01/2041 DD 04/01/12	922,240	982,517
1,300,000	NORTH AMERICAN DEVELOPMENT BAN 4.375% 02/11/2020 DD 02/11/10	1,347,034	1,354,561
700,000	NORTHERN NATURAL GAS CO 144A 4.100% 09/15/2042 DD 08/27/12	698,782	719,138
220,000	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	204,674	217,732
350,000	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	345,188	356,139
475,000	NORTHERN STATES POWER CO/MN 4.000% 08/15/2045 DD 08/11/15	467,243	514,287
225,000	NORTHERN STATES POWER CO/MN 4.125% 05/15/2044 DD 05/13/14	224,345	245,417
700,000	NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17	701,604	701,022
547,000	NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15	531,521	551,321
3,555,000	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	3,558,834	3,715,331
460,000	NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01	609,404	655,376
940,000	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	940,000	961,272
980,000	NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17	977,913	993,485
913,000	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	989,464	1,225,739
150,000	NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15	150,000	158,636
20,000	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	20,000	24,143
356,000	NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	348,983	386,719
140,000	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	158,108	160,511
150,000	NUCOR CORP 5.200% 08/01/2043 DD 07/29/13	$ 175,029	$ 181,730
355,000	NYU HOSPITALS CENTER 5.750% 07/01/2043 DD 08/01/13	382,255	462,196
200,000	OCCIDENTAL PETROLEUM CORP 4.100% 02/15/2047 DD 11/07/16	199,552	212,596
95,000	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	99,104	105,160
150,000	OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15	148,394	170,043
280,000	OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15	280,000	365,590
175,000	OGLETHORPE POWER CORP 4.200% 12/01/2042 DD 11/30/12	173,994	175,170
500,000	OHIO POWER CO 6.600% 02/15/2033 DD 08/15/03	650,885	658,225
100,000	OLD REPUBLIC INTERNATIONAL COR 3.875% 08/26/2026 DD 08/26/16	98,232	100,663
435,000	OMNICOM GROUP INC 3.625% 05/01/2022 DD 04/23/12	433,116	449,077
770,000	ONCOR ELECTRIC DELIVERY C 144A 3.800% 09/30/2047 DD 09/21/17	768,899	799,953
620,000	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	602,799	773,047
205,000	ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12	230,346	257,884
1,000,000	ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	1,113,790	1,167,100
1,590,000	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	1,625,653	1,667,544
2,385,000	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	2,387,480	2,537,664
2,185,000	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	2,209,340	2,326,763
300,000	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	282,429	323,562

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
1,605,000	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	1,604,358	1,783,717
1,705,000	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	1,682,324	1,905,713
900,000	ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	914,095	1,025,892
2,045,000	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	2,160,768	2,585,555
400,000	ORANGE SA 5.375% 01/13/2042 DD 01/13/12	399,932	482,524
1,135,000	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	1,560,236	1,702,841
695,000	O'REILLY AUTOMOTIVE INC 3.600% 09/01/2027 DD 08/17/17	697,122	697,558
505,000	PACIFIC GAS & ELECTRIC CO 144A 3.300% 12/01/2027 DD 11/29/17	504,187	500,278
300,000	PACIFIC GAS & ELECTRIC CO 144A 3.950% 12/01/2047 DD 11/29/17	298,692	298,167
525,000	PACIFIC GAS & ELECTRIC CO 2.950% 03/01/2026 DD 03/01/16	513,686	511,135
685,000	PACIFIC GAS & ELECTRIC CO 3.400% 08/15/2024 DD 08/18/14	685,507	698,063
1,389,000	PACIFIC GAS & ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14	1,418,850	1,440,018
600,000	PACIFIC GAS & ELECTRIC CO 3.750% 08/15/2042 DD 08/16/12	601,962	578,112
355,000	PACIFIC GAS & ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	348,482	355,366
340,000	PACIFIC GAS & ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	338,269	363,661
250,000	PACIFIC GAS & ELECTRIC CO 5.125% 11/15/2043 DD 11/12/13	256,507	291,843
635,000	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	731,317	765,905
2,750,000	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	3,049,499	3,431,753
220,000	PACIFICORP 4.100% 02/01/2042 DD 01/06/12	222,178	238,396
940,000	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	1,080,046	1,263,144
595,000	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	786,922	813,068
420,000	PARKER-HANNIFIN CORP 4.100% 03/01/2047 DD 09/01/17	418,270	451,466
605,000	PARKER-HANNIFIN CORP 4.450% 11/21/2044 DD 11/21/14	$ 604,201	$ 675,513
394,000	PARTNERS HEALTHCARE SYSTEM INC 3.765% 07/01/2048 DD 12/28/17	394,000	391,297
784,000	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	759,478	760,582
274,000	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	273,145	290,451
430,000	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	423,050	444,745
467,000	PETROBRAS GLOBAL FINANCE 144A 5.999% 01/27/2028 DD 09/27/17	465,893	468,168
1,450,000	PETROBRAS GLOBAL FINANCE BV 6.750% 01/27/2041 DD 01/27/11	1,671,660	1,449,797
500,000	PETROBRAS GLOBAL FINANCE BV 6.875% 01/20/2040 DD 10/30/09	520,000	505,000
100,000	PETROBRAS GLOBAL FINANCE BV 8.375% 12/10/2018 DD 12/10/03	106,550	104,870
380,000	PETRO-CANADA 5.950% 05/15/2035 DD 05/16/05	448,514	475,733
440,000	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	550,113	606,421
300,000	PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 03/21/17	294,282	313,155
2,300,000	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	2,312,255	2,312,305
723,000	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	783,990	754,704
303,000	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	302,473	336,369
900,000	PFIZER INC 4.400% 05/15/2044 DD 05/15/14	937,211	1,033,038
365,000	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	443,253	475,413
2,055,000	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	2,604,907	3,151,425
380,000	PHARMACIA LLC VAR RT 12/01/2028 DD 12/01/99	517,438	495,832
120,000	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	113,183	123,407

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
225,000	PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	240,248	237,164
707,000	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	730,819	760,796
1,195,000	PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	1,171,602	1,300,423
230,000	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	273,348	311,250
515,000	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	553,130	564,260
2,210,000	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	2,266,900	2,531,312
400,000	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	339,252	353,248
530,000	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	465,259	516,061
810,000	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	873,896	924,890
1,275,000	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	1,275,000	1,472,281
300,000	POTASH CORP OF SASKATCHEWAN IN 5.625% 12/01/2040 DD 11/30/10	302,100	361,815
400,000	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	409,852	436,132
175,000	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	197,139	242,417
350,000	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	376,040	405,545
385,000	PRAXAIR INC 3.550% 11/07/2042 DD 11/07/12	369,735	391,603
335,000	PRECISION CASTPARTS CORP 4.375% 06/15/2045 DD 06/10/15	333,888	376,708
216,000	PRESIDENT & FELLOWS OF HARVARD 3.300% 07/15/2056 DD 10/13/16	214,397	211,445
200,000	PRIDE INTERNATIONAL LLC 7.875% 08/15/2040 DD 08/06/10	249,556	166,000
1,130,000	PROGRESS ENERGY INC 6.000% 12/01/2039 DD 11/19/09	1,305,204	1,459,350
275,000	PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	267,342	277,258
900,000	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	$ 919,684	$ 971,991
85,000	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	91,355	94,486
150,000	PROVIDENT COS INC 7.250% 03/15/2028 DD 03/16/98	189,375	188,328
272,000	PRUDENTIAL FINANCIAL INC 144A 3.935% 12/07/2049 DD 12/07/17	279,665	278,096
1,040,000	PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	1,027,343	1,309,412
730,000	PRUDENTIAL FINANCIAL INC VAR RT 03/15/2044 DD 03/22/13	682,000	777,450
288,000	PRUDENTIAL FINANCIAL INC VAR RT 09/15/2047 DD 09/15/17	288,000	291,542
715,000	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	714,234	749,778
316,000	PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	314,793	367,647
275,000	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	278,410	281,584
535,000	PUBLIC SERVICE ELECTRIC & GAS 3.800% 03/01/2046 DD 03/03/16	533,552	562,783
400,000	PUBLIC SERVICE ELECTRIC & GAS 4.000% 06/01/2044 DD 06/02/14	417,456	428,064
583,000	PUBLIC SERVICE ELECTRIC & GAS 4.150% 11/01/2045 DD 11/06/15	582,405	637,085
370,000	PUGET SOUND ENERGY INC 4.300% 05/20/2045 DD 05/26/15	380,183	418,341
290,000	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	348,626	383,598
135,000	PUGET SOUND ENERGY INC 6.274% 03/15/2037 DD 09/18/06	174,099	178,621
75,000	QUALCOMM INC 3.250% 05/20/2027 DD 05/26/17	72,983	73,229
200,000	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	199,968	201,482
160,000	QUALCOMM INC 4.650% 05/20/2035 DD 05/20/15	168,270	172,186
558,000	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	555,009	600,157
200,000	RAYTHEON CO 7.200% 08/15/2027 DD 08/12/97	269,552	265,834

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
100,000	REALTY INCOME CORP 3.650% 01/15/2028 DD 12/06/17	99,778	100,737
280,000	REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	282,428	288,546
125,000	REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07	163,370	174,728
300,000	RELIANCE STEEL & ALUMINUM CO 4.500% 04/15/2023 DD 04/12/13	298,755	316,227
230,000	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	253,835	274,158
624,000	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	697,341	779,232
185,000	REYNOLDS AMERICAN INC 7.000% 08/04/2041 DD 08/04/15	247,092	250,338
177,103	RIO OIL FINANCE TRUST SER 144A 9.250% 07/06/2024 DD 06/20/14	173,339	191,271
1,070,381	RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	1,050,964	1,156,011
512,000	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	501,458	547,896
300,000	ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	304,434	337,500
301,000	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	300,233	326,907
350,000	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14	355,950	404,219
1,125,000	ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12	1,145,473	1,233,090
200,000	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/31/2049 DD 08/10/15	191,500	211,500
175,000	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	176,358	178,402
334,000	SABINE PASS LIQUEFACTION LLC 4.200% 03/15/2028 DD 03/06/17	333,676	337,935
400,000	SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13	428,165	439,292
695,000	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	694,687	693,839
370,000	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	$ 369,804	$ 388,759
208,000	SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11	207,709	220,216
300,000	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	313,353	349,695
140,000	SAN JOSE CA REDEV AGY SUCCESSO 3.375% 08/01/2034 DD 12/21/17	137,304	137,928
425,000	SANTANDER HOLDINGS USA IN 144A 4.400% 07/13/2027 DD 07/13/17	430,788	434,626
100,000	SBA COMMUNICATIONS CORP 144A 4.000% 10/01/2022 DD 10/13/17	100,000	100,125
165,000	SC JOHNSON & SON INC 144A 4.750% 10/15/2046 DD 10/16/15	189,610	192,887
285,000	SEMPRA ENERGY 6.000% 10/15/2039 DD 10/08/09	367,519	367,741
400,000	SFR GROUP SA 144A 7.375% 05/01/2026 DD 04/11/16	400,000	410,500
320,000	SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	297,915	326,374
716,000	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	703,098	762,576
1,893,000	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	1,905,854	2,128,432
300,000	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	320,697	341,217
1,700,000	SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	1,774,344	2,161,788
1,470,000	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	1,769,223	2,049,371
385,000	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	367,647	386,040
225,000	SHERWIN-WILLIAMS CO/THE 4.400% 02/01/2045 DD 08/01/17	225,223	230,598

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
1,554,000	SHERWIN-WILLIAMS CO/THE 4.500% 06/01/2047 DD 05/16/17	1,588,312	1,699,050
250,000	SIEMENS FINANCIERINGSMAAT 144A 4.200% 03/16/2047 DD 03/16/17	249,113	274,285
300,000	SINOPEC GROUP OVERSEAS DE 144A 3.250% 09/13/2027 DD 09/13/17	298,530	292,959
390,000	SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16	386,468	396,275
300,000	SOUTH CAROLINA ELECTRIC & GAS 4.350% 02/01/2042 DD 01/30/12	297,822	313,407
201,000	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	199,913	208,449
280,000	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	296,192	302,481
265,000	SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15	262,861	303,213
205,000	SOUTH CAROLINA ELECTRIC & GAS 6.050% 01/15/2038 DD 01/14/08	249,241	256,225
365,000	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	365,000	420,327
480,000	SOUTHERN CALIFORNIA EDISON 3.900% 12/01/2041 DD 11/22/11	478,456	498,955
450,000	SOUTHERN CALIFORNIA EDISON 4.500% 09/01/2040 DD 08/30/10	464,981	506,930
2,049,000	SOUTHERN CALIFORNIA EDISON 5.950% 02/01/2038 DD 01/22/08	2,246,541	2,710,048
1,735,000	SOUTHERN CALIFORNIA EDISON 6.050% 03/15/2039 DD 03/20/09	1,857,370	2,323,859
185,000	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	$ 203,457	$ 209,146
420,000	SOUTHERN CO GAS CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13	384,800	446,758
145,000	SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	180,467	179,932
1,052,000	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	1,074,242	1,108,598
594,000	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	590,923	632,592
615,000	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	626,506	686,973
940,000	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	1,080,440	1,135,370
35,000	SOUTHERN COPPER CORP 6.750% 04/16/2040 DD 04/16/10	45,898	45,631
1,055,000	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	1,206,976	1,433,777
640,000	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	643,666	723,597
285,000	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	282,458	292,399
500,000	SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15	514,590	519,375
675,000	SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11	647,406	770,553
175,000	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	176,475	180,448
100,000	SPECTRA ENERGY PARTNERS LP VAR RT 06/05/2020 DD 06/07/17	100,000	100,749
400,000	SPIRE INC 4.700% 08/15/2044 DD 08/19/14	399,620	444,060
400,000	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	401,492	405,412
175,000	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10	190,407	210,996
465,000	STRYKER CORP 4.100% 04/01/2043 DD 03/25/13	458,400	482,591
325,000	SUMITOMO LIFE INSURANCE C 144A VAR RT 09/14/2077 DD 09/14/17	325,000	318,809
470,000	SUMITOMO MITSUI FINANCIAL GROU 2.632% 07/14/2026 DD 07/14/16	470,000	447,407

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
500,000	SUMITOMO MITSUI FINANCIAL GROU 3.352% 10/18/2027 DD 10/18/17	500,000	496,920
850,000	SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	846,675	869,924
500,000	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	565,556	675,505
1,560,000	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	1,797,008	2,170,584
180,000	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	187,605	241,474
1,015,000	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	1,017,183	954,841
695,000	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	642,684	690,628
244,000	SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17	243,527	245,647
865,000	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	911,287	988,643
609,000	TAMPA ELECTRIC CO 4.350% 05/15/2044 DD 05/15/14	608,592	662,513
1,545,000	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	1,489,033	1,503,764
715,000	TARGET CORP 3.900% 11/15/2047 DD 10/20/17	706,670	727,784
650,000	TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	659,917	687,401
17,000	TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	20,046	24,018
725,000	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	671,531	900,813
1,625,000	TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	1,742,104	2,096,250
2,180,000	TELEFONICA EMISIONES SAU 5.213% 03/08/2047 DD 03/08/17	$ 2,269,958	$ 2,473,973
870,000	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	1,015,690	1,167,209
123,778	TENNESSEE VALLEY AUTH BD 7.299% 03/15/2019 DD 09/27/00	147,296	128,448
100,000	TEVA PHARMACEUTICAL FINANCE CO 2.950% 12/18/2022 DD 12/18/12	96,108	89,515
100,000	TEVA PHARMACEUTICAL FINANCE NE 2.200% 07/21/2021 DD 07/21/16	95,076	91,347
294,000	TEVA PHARMACEUTICAL FINANCE NE 4.100% 10/01/2046 DD 07/21/16	278,160	223,881
555,000	THERMO FISHER SCIENTIFIC INC 4.100% 08/15/2047 DD 08/14/17	548,479	571,755
690,000	THOMSON REUTERS CORP 4.500% 05/23/2043 DD 05/23/13	676,849	713,750
865,000	THOMSON REUTERS CORP 5.650% 11/23/2043 DD 11/21/13	848,098	1,041,477
680,000	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	644,939	637,990
300,000	TIME WARNER CABLE LLC 5.000% 02/01/2020 DD 12/11/09	319,794	313,083
1,095,000	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	1,120,137	1,141,308
2,620,000	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	2,667,964	2,842,674
3,475,000	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	3,889,681	4,086,843
975,000	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	1,080,436	1,222,124
87,495	TOPAZ SOLAR FARMS LLC 144A 4.875% 09/30/2039 DD 04/15/13	87,495	91,858
270,000	TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16	269,528	269,303
1,780,000	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	1,977,354	2,348,977
1,555,000	TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	2,103,417	2,269,538
1,225,000	TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17	1,218,250	1,263,281
255,000	TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16	296,109	325,933

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
620,000	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	606,149	632,642
1,050,000	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	1,051,457	1,118,082
465,000	TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	476,356	516,587
200,000	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	234,308	253,020
130,000	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	161,140	177,135
130,000	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	171,638	184,145
1,045,000	TRAVELERS PROPERTY CASUALTY CO 6.375% 03/15/2033 DD 03/11/03	1,189,517	1,377,237
340,000	TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	339,663	360,505
105,000	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	106,066	120,001
625,000	TYCO ELECTRONICS GROUP SA 7.125% 10/01/2037 DD 04/01/08	823,925	904,913
905,000	TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	939,741	985,645
300,000	UBS GROUP FUNDING SWITZER 144A VAR RT 08/15/2023 DD 08/15/17	300,000	301,260
210,000	UNION CARBIDE CORP 7.750% 10/01/2096 DD 10/01/96	285,304	290,611
320,000	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	320,828	325,840
205,000	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	202,200	217,827
210,000	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	209,792	217,573
1,312,000	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	1,299,573	1,337,702
185,000	UNION PACIFIC CORP 3.875% 02/01/2055 DD 01/29/15	167,101	187,958
520,000	UNION PACIFIC CORP 4.000% 04/15/2047 DD 04/05/17	$ 513,006	$ 562,572
350,000	UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17	349,482	365,155
135,000	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	141,890	145,954
250,000	UNION PACIFIC CORP 4.250% 04/15/2043 DD 03/15/13	261,871	274,155
230,000	UNION PACIFIC CORP 4.375% 11/15/2065 DD 10/29/15	217,513	251,172
210,000	UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13	235,664	243,722
2,360,000	UNITED PARCEL SERVICE INC 3.750% 11/15/2047 DD 11/14/17	2,385,502	2,436,724
400,000	UNITED TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	397,716	400,636
210,000	UNITED TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15	218,613	223,705
2,120,000	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	2,140,430	2,349,744
1,040,000	UNITED TECHNOLOGIES CORP 5.400% 05/01/2035 DD 04/29/05	1,106,466	1,259,586
170,000	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	169,150	173,446
620,000	UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	615,369	668,087
600,000	UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	597,228	657,852
340,000	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	339,354	374,201
560,000	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	570,794	638,943
1,118,000	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	1,113,405	1,320,582
1,725,000	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,789,689	2,243,069
465,000	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	592,353	649,066
235,000	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	313,544	333,820
825,000	UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	954,445	1,196,605
545,000	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	527,127	712,838
105,000	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	106,272	109,496

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
330,000	UNIVERSITY OF NOTRE DAME DU LA 3.438% 02/15/2045 DD 01/21/15	330,000	331,647
350,000	UNUM GROUP 6.750% 12/15/2028 DD 12/18/98	398,255	428,547
100,000	US BANCORP VAR RT 12/31/2049 DD 02/13/17	100,000	108,255
300,000	VALE OVERSEAS LTD 5.875% 06/10/2021 DD 06/10/16	300,000	326,700
1,315,000	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	1,254,481	1,612,519
1,560,000	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	1,658,354	1,911,000
110,000	VALE OVERSEAS LTD 8.250% 01/17/2034 DD 01/15/04	141,900	145,338
731,000	VALE SA 5.625% 09/11/2042 DD 09/11/12	688,287	800,445
340,000	VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15	320,637	387,246
100,000	VERIZON COMMUNICATIONS INC 2.625% 08/15/2026 DD 08/01/16	99,745	94,189
320,000	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	284,566	289,456
500,000	VERIZON COMMUNICATIONS INC 4.125% 03/16/2027 DD 03/16/17	496,280	521,355
280,000	VERIZON COMMUNICATIONS INC 4.125% 08/15/2046 DD 08/01/16	256,533	258,664
1,730,000	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	1,716,019	1,762,939
320,000	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	319,098	335,626
2,529,000	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	2,327,963	2,490,180
7,940,000	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	6,874,634	7,665,594
710,000	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	680,139	723,817
2,860,000	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	$ 2,805,408	$ 2,992,161
3,614,000	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	3,305,443	3,764,415
2,125,000	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	2,080,664	2,228,679
5,262,000	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	4,641,894	5,388,235
1,401,000	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	1,390,212	1,540,652
2,865,000	VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16	2,872,603	2,846,177
985,000	VERIZON OWNER TRUST 2A A 144A 1.920% 12/20/2021 DD 06/20/17	987,463	978,469
1,064,000	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	901,825	921,094
475,000	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	498,408	491,492
140,000	VIACOM INC 6.875% 04/30/2036 DD 04/12/06	155,060	158,852
450,000	VIRGINIA ELECTRIC & POWER CO 3.800% 09/15/2047 DD 09/13/17	448,160	465,854
470,000	VIRGINIA ELECTRIC & POWER CO 4.000% 01/15/2043 DD 01/08/13	468,120	498,576
1,105,000	VIRGINIA ELECTRIC & POWER CO 4.450% 02/15/2044 DD 02/07/14	1,107,639	1,246,683
600,000	VIRGINIA ELECTRIC & POWER CO 4.650% 08/15/2043 DD 08/15/13	599,712	698,910
420,000	VIRGINIA ELECTRIC & POWER CO 6.000% 05/15/2037 DD 05/17/07	544,072	553,938
1,730,000	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	2,623,713	2,980,652
525,000	VISA INC 3.650% 09/15/2047 DD 09/11/17	524,288	538,640
430,000	VISA INC 4.150% 12/14/2035 DD 12/14/15	429,420	477,412
2,985,000	VISA INC 4.300% 12/14/2045 DD 12/14/15	3,092,991	3,396,721
900,000	VMWARE INC 3.900% 08/21/2027 DD 08/21/17	896,308	908,532
870,000	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	851,926	896,753
896,000	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	985,589	1,123,853
650,000	VULCAN MATERIALS CO 7.150% 11/30/2037 DD 12/11/07	606,125	877,656
85,000	WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	97,107	101,725
640,000	WALGREEN CO 4.400% 09/15/2042 DD 09/13/12	629,783	641,690

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
475,000	WALGREENS BOOTS ALLIANCE INC 4.650% 06/01/2046 DD 06/01/16	471,276	500,389
775,000	WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14	773,639	834,404
669,000	WAL-MART STORES INC 3.625% 12/15/2047 DD 10/20/17	669,726	700,878
600,000	WAL-MART STORES INC 4.875% 07/08/2040 DD 07/08/10	721,056	743,388
1,945,000	WAL-MART STORES INC 5.000% 10/25/2040 DD 10/25/10	1,967,992	2,443,192
920,000	WAL-MART STORES INC 5.250% 09/01/2035 DD 08/31/05	951,348	1,169,881
610,000	WALT DISNEY CO/THE 2.450% 03/04/2022 DD 03/06/17	608,975	609,341
690,000	WALT DISNEY CO/THE 3.700% 12/01/2042 DD 11/30/12	685,046	696,762
159,000	WALT DISNEY CO/THE 4.125% 06/01/2044 DD 06/02/14	162,717	171,717
165,000	WALT DISNEY CO/THE 4.125% 12/01/2041 DD 12/02/11	163,282	177,637
640,000	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	632,448	656,762
770,000	WASTE MANAGEMENT INC 3.900% 03/01/2035 DD 02/26/15	769,832	807,245
5,000,000	WELLS FARGO & CO 3.000% 01/22/2021 DD 01/24/14	5,099,550	5,071,250
300,000	WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	298,998	311,169
535,000	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	537,226	564,232
1,110,000	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	1,151,254	1,210,444
1,815,000	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	1,896,950	2,028,517
1,475,000	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	$ 1,508,470	$ 1,669,376
150,000	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	171,070	183,357
420,000	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	477,517	500,132
1,084,000	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	1,105,073	1,336,464
595,000	WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	595,000	606,579
228,000	WELLS FARGO & CO VAR RT 12/31/2049 DD 04/22/14	228,000	243,892
735,000	WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	838,921	942,557
3,770,000	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	4,302,132	5,258,321
120,000	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	133,200	136,200
400,000	WELLTOWER INC 6.500% 03/15/2041 DD 03/14/11	392,320	525,860
400,000	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	400,000	393,260
220,000	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	219,166	236,012
355,000	WESTAR ENERGY INC 4.250% 12/01/2045 DD 11/13/15	353,559	391,512
120,000	WESTERN GAS PARTNERS LP 5.450% 04/01/2044 DD 03/20/14	126,188	127,513
220,000	WESTERN UNION CO/THE 6.200% 11/17/2036 DD 11/17/06	226,336	242,761
207,000	WESTLAKE CHEMICAL CORP 4.375% 11/15/2047 DD 11/28/17	204,887	214,976
1,096,000	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	1,092,309	1,231,170
584,000	WESTROCK CO 144A 3.375% 09/15/2027 DD 08/24/17	583,743	579,900
165,000	WESTROCK MWV LLC 7.950% 02/15/2031 DD 02/06/01	203,706	232,021
120,000	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	145,992	168,703
1,000,000	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	1,082,660	1,381,280
365,000	WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15	365,000	387,834
640,000	WILLIAMS PARTNERS LP 3.750% 06/15/2027 DD 06/05/17	640,511	641,331
848,000	WILLIAMS PARTNERS LP 4.900% 01/15/2045 DD 06/27/14	749,425	899,618
373,000	WILLIAMS PARTNERS LP 5.100% 09/15/2045 DD 03/03/15	365,985	410,214

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
1,650,000	WILLIAMS PARTNERS LP 5.400% 03/04/2044 DD 03/04/14	1,527,387	1,851,911
390,000	WISCONSIN ELECTRIC POWER CO 2.950% 09/15/2021 DD 09/13/11	385,995	395,503
660,000	WISCONSIN POWER & LIGHT CO 4.100% 10/15/2044 DD 10/14/14	659,432	701,712
280,000	WW GRAINGER INC 3.750% 05/15/2046 DD 05/16/16	262,744	269,850
595,000	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	595,762	618,032
1,210,000	WW GRAINGER INC 4.600% 06/15/2045 DD 06/11/15	1,286,249	1,324,442
1,090,000	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	1,218,546	1,461,271
205,000	WYETH LLC 6.000% 02/15/2036 DD 11/14/05	254,259	272,582
200,000	XEROX CORP 3.625% 03/15/2023 DD 09/11/17	199,840	195,104
231,000	XLIT LTD 5.250% 12/15/2043 DD 11/21/13	259,462	265,227
114,000	ZIMMER BIOMET HOLDINGS INC 4.250% 08/15/2035 DD 03/19/15	107,516	112,372
460,000	ZOETIS INC 3.000% 09/12/2027 DD 09/12/17	447,969	449,346
1,500,000	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	1,466,439	1,676,898
	Total Other Fixed Income Securities	**$ 922,261,903**	**$ 1,002,914,200**

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
	Common Stocks		
5,450	ADVANCE AUTO PARTS INC	$ 711,176	$ 543,310
4,160	AGNICO EAGLE MINES LIMITED	182,309	192,702
6,600	AKAMAI TECHNOLOGIES INC	363,247	429,264
16,664	ALAMOS GOLD INC NEW CL A	102,193	108,925
16,900	ALEXION PHARMACEUTICALS INC	1,939,681	2,021,071
4,741	ALIMENTATION COUCHE-TARD INC	228,304	248,184
18,632	ALLERGAN PLC	3,825,650	3,047,823
4,464	ALPHABET INC-CL C	2,717,220	4,671,130
3,348	ALTUS GROUP LTD	79,122	98,680
1,311	AMAZON.COM INC	298,415	1,533,175
20,875	AMERICAN TOWER CORP	1,342,958	2,978,236
11,600	AMETEK INC	523,472	840,652
15,225	AMGEN INC	1,876,165	2,647,628
4,300	ANSYS INC	333,110	634,637
20,800	APPLE INC	935,469	3,519,984
59,986	APPLIED MATERIALS INC	2,543,490	3,066,484
13,300	APTARGROUP INC	867,830	1,147,524
13,000	ARTHUR J GALLAGHER & CO	496,105	822,640
2,472	AUTOZONE INC	1,620,824	1,758,507
60,874	B2GOLD CORP	152,409	188,508
2,453	BANK OF MONTREAL	169,377	196,933
8,359	BANK OF NOVA SCOTIA	415,572	541,188
1,726	BCE INC NEW	74,777	83,176
507	BECTON DICKINSON AND CO	109,700	108,528
9,322	BIOGEN INC	2,523,156	2,969,710
14,588	BIRCHCLIFF ENERGY LTD NEW	87,752	51,229
6,600	BLACKBAUD INC	412,168	623,634
15,300	BLUE BUFFALO PET PRODUCTS INC	346,091	501,687
12,783	BROADCOM LTD	3,146,365	3,283,953
5,831	BROOKFIELD ASSET MGMT INC LTD VTG CL A	165,331	254,657
2,707	CAE INC	34,201	50,448
2,841	CANADIAN IMPERIAL BK OF COMM	241,659	277,853
2,856	CANADIAN NATIONAL RAILWAY CO	173,713	236,262
8,233	CANADIAN NATURAL RESOURCES LTD	274,443	295,164
981	CANADIAN PACIFIC RAILWAY LTD	164,830	179,813
12,700	CATALENT INC	471,685	521,716
1,471	CCL INDUSTRIES INC CL B	52,746	68,188
28,679	CENOVUS ENERGY INC	428,858	262,768
1,780	CGI GROUP INC CL A SUB-VTG	66,817	97,030
74,145	CHARLES SCHWAB CORP/THE	2,090,425	3,808,829
7,252	CHARTER COMMUNICATIONS INC	1,986,501	2,436,382
22,470	CHEVRON CORP	2,268,487	2,813,019
17,122	CME GROUP INC	$ 1,034,358	$ 2,500,668

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
9,135	COMMERCE BANCSHARES INC/MO	330,902	510,098
3,050	COOPER COS INC/THE	458,497	664,534
6,800	CULLEN/FROST BANKERS INC	440,126	643,620
13,700	DENTSPLY SIRONA INC	628,416	901,871
4,289	DIAMONDBACK ENERGY INC	527,475	541,486
681	DOLLARAMA INC	60,958	85,359
4,100	DOVER CORP	230,562	414,059
1	ECN CAPITAL CORP 144A RESTRICTED	—	—
4,100	EDWARDS LIFESCIENCES CORP	466,782	462,111
1	ELEMENT FLEET MANAGEMENT CORP 144A	8	6
2,262	EMERA INC	76,756	84,815
3,476	ENBRIDGE INC	151,489	136,382
12,248	ENERFLEX LTD	162,733	149,954
3,954	EQUINIX INC	1,342,495	1,792,032
2,800	EVEREST RE GROUP LTD	646,586	619,528
17,257	FACEBOOK INC	2,081,290	3,045,170
31,686	FIRST REPUBLIC BANK/CA	2,970,391	2,745,275
45,400	FLOWERS FOODS INC	909,934	876,674
10,700	FORTINET INC	348,824	467,483
13,530	GOLDMAN SACHS GROUP INC/THE	3,184,672	3,446,903
6,200	GUIDEWIRE SOFTWARE INC	302,120	460,412
7,000	HENRY SCHEIN INC	557,684	489,160
28,000	HORMEL FOODS CORP	946,551	1,018,920
4,100	IDEX CORP	316,007	541,077
3,984	IGM FINANCIAL INC	132,521	140,384
1,505	IMPERIAL OIL LTD	44,893	47,122
27,773	INGERSOLL-RAND PLC	2,169,345	2,477,074
17,000	INTEGRA LIFESCIENCES HOLDINGS	638,355	813,620
1,400	INTERNATIONAL FLAVORS & FRAGRA	162,219	213,654
3,163	INTERTAPE POLYMER GROUP INC	48,843	54,250
5,700	JM SMUCKER CO/THE	674,604	708,168
12,300	JOHN WILEY & SONS INC	632,452	808,725
46,223	JPMORGAN CHASE & CO	2,276,503	4,943,088
4,516	KIRKLAND LAKE GOLD LTD	45,393	69,455
5,850	LABORATORY CORP OF AMERICA HOL	716,840	933,133
26,540	LIBERTY GLOBAL PLC	615,902	898,114
3,900	LOGMEIN INC	421,686	446,550
10,232	LUNDIN MINING CORP	62,581	68,271
15,055	MANULIFE FINANCIAL CORP	265,109	315,050
700	MASIMO CORP	60,179	59,360
5,350	MCCORMICK & CO INC/MD	509,317	545,219
6,100	MEDIDATA SOLUTIONS INC	$ 277,409	$ 386,557
38,039	MEDTRONIC PLC	2,900,262	3,071,649

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
2,503	METHANEX CORP	116,067	152,144
45,974	MICROSOFT CORP	2,663,479	3,932,616
10,300	MOLSON COORS BREWING CO	670,632	845,321
3,700	MORNINGSTAR INC	275,770	358,789
939	NATIONAL BANK OF CANADA	32,933	47,004
58,681	NEWELL BRANDS INC	2,785,035	1,813,243
23,387	NIKE INC	1,336,343	1,462,857
7,400	NORDSON CORP	864,574	1,083,360
10,500	NORTHERN TRUST CORP	515,170	1,048,845
9,800	NUVASIVE INC	599,081	573,202
9,600	OKTA INC	259,395	245,856
3,872	OPEN TEXT CORPORATION	98,094	138,168
6,150	PALO ALTO NETWORKS INC	793,405	891,381
19,079	PAREX RESOURCES INC	180,877	276,527
35,130	PEPSICO INC	2,625,939	4,212,790
116,226	PFIZER INC	3,822,731	4,209,706
8,317	PIONEER NATURAL RESOURCES CO	1,509,104	1,437,593
1,028	PREMIUM BRANDS HOLDINGS CORP	52,986	84,639
8,200	PROSPERITY BANCSHARES INC	409,898	574,574
9,219	PURE INDUSTRIAL REAL ESTATE TR UNIT	34,335	49,813
7,240	QUEBECOR INC CL B SUB-VTG	88,361	136,947
10,437	RAGING RIVER EXPLORATION INC	61,702	66,640
9,200	RED HAT INC	501,740	1,104,920
2,276	RIOCAN REIT TRUST UNIT	44,009	44,250
20,500	RITCHIE BROS AUCTIONEERS INC	611,260	613,565
918	ROGERS COMMUNICATIONS INC CL B	46,502	46,928
7,936	ROYAL BANK OF CANADA	469,041	650,170
24,797	SALESFORCE.COM INC	1,916,859	2,534,997
28,100	SALLY BEAUTY HOLDINGS INC	802,402	527,156
1,542	SAPUTO INC	43,963	55,603
31,070	SCHLUMBERGER LTD	2,085,364	2,093,807
10,301	SEMPRA ENERGY	1,094,193	1,101,383
13,183	SEVEN GENERATIONS ENERGY LTD	223,387	187,074
3,020	SHAW COMMUNICATIONS INC CL B CONV	65,069	69,152
1,391	SHOPIFY INC CL A SUB VTG	42,746	141,115
2,495	SLEEP COUNTRY CDA HOLDINGS INC	75,284	66,509
5,256	SNC-LAVALIN GROUP INC	178,485	239,319
17,300	SNYDER'S-LANCE INC	562,225	866,384
12,000	SPLUNK INC	658,885	994,080
8,200	STERICYCLE INC	642,047	557,518
7,100	STERIS PLC	$ 481,885	$ 621,037
7,420	SUN LIFE FINANCIAL INC	257,066	307,235
4,257	SUNCOR ENERGY INC NEW	123,250	156,798

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
1,300	SVB FINANCIAL GROUP	114,331	303,901
5,000	SYNOPSYS INC	232,309	426,200
8,200	TABLEAU SOFTWARE INC	418,866	567,440
10,359	TECK RESOURCES LTD CL B SUB-VTG	233,404	271,759
4,202	TELUS CORP	131,225	159,702
1,206	TOROMONT INDUSTRIES LTD	28,568	53,035
6,476	TORONTO DOMINION BANK NEW	252,306	380,668
7,100	TRACTOR SUPPLY CO	395,125	530,725
7,151	TRANSCANADA CORP	287,707	349,174
12,750	TREEHOUSE FOODS INC	952,349	630,615
7,043	TRICON CAPITAL GROUP INC	55,599	64,924
1,900	ULTA BEAUTY INC	398,763	424,954
15,961	UNITED RENTALS INC	1,765,648	2,743,856
3,300	VEEVA SYSTEMS INC	178,298	182,424
7,600	VERISK ANALYTICS INC	633,372	729,600
39,264	VISA INC	1,112,395	4,476,881
11,200	WABTEC CORP/DE	834,303	912,016
23,446	WALT DISNEY CO/THE	2,290,217	2,520,679
2,607	WASTE CONNECTIONS INC	136,469	185,514
4,050	WATERS CORP	489,164	782,420
761	WEST FRASER TIMBER CO LTD	30,746	47,113
4,100	WEX INC	385,246	579,043
2,535	WHEATON PRECIOUS METALS CORP	70,210	56,225
6,700	WORKDAY INC	485,029	681,658
31,290	XYLEM INC/NY	1,718,136	2,133,978
	Total Common Stocks	**$ 112,025,190**	**$ 146,573,790**
	Commingled Trust Funds		
5,506,177	ABERDEEN INTERNATIONAL EQUITY**	$ 38,929,656	$ 49,610,444
8,265,095	AQR EAFE EQUITY FUND **	80,000,000	102,297,259
24,952,621	SSGA MSCI ACWI MIN VOL INDX NL QIB FD**	245,266,718	295,239,406
26,789,341	OAKTREE EMERGING MARKETS EQUITY FUND**	22,250,000	26,789,341
1,957,460	POLUNIN DEVELOPING COUNTRIES FUND LLC**	21,758,149	28,931,258
752,657	SPRUCEGROVE US INTL POOLED **	37,216,357	58,061,143
155,258	SSGA S&P 500 FLAGSHIP NON- LENDING FUND**	82,270,445	100,035,288
	Total Commingled Trust Funds	**$ 527,691,325**	**$ 660,964,139**
	Registered Investment Companies		
	Mutual Funds		

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description	Cost	Current Value
1,241,246	STATE ST INST SM CAP EQ-I**	$ 22,762,136	$ 24,216,716
33,163	BNY MELLON INTERNATIONAL APPRECIATION FUND**	407,402	478,547
15,300	BNY MELLON SMALL CAP STOCK FUND CL M SHS**	195,124	306,925
39,068	DREYFUS LARGE CAP GROWTH FUND CL**	333,850	478,187
12,345	DREYFUS STRATEGIC VALUE FUND**	400,671	495,794
	Total Mutual Funds	**$ 24,099,183**	**$ 25,976,169**
	Total Registered Investment Companies	**$ 24,099,183**	**$ 25,976,169**
	Other Investments		
	Futures Contracts		
128,000,000	US 10 YR TREAS NTS FUTURE(CBT) EXP MAR 18	$ —	$ (86,638)
(150,000,000)	US 10YR ULTRA FUTURE (CBT) EXP MAR 18	—	74,660
(50,000,000)	US 2YR TREAS NTS FUT (CBT) EXP MAR 18	—	22,122
140,000,000	US 5YR TREAS NTS FUTURE (CBT) EXP MAR 18	—	(60,337)
(229,000,000)	US TREAS BD FUTURE (CBT) EXP MAR 18	—	54,315
91,000,000	US ULTRA BOND (CBT) EXP MAR 18	—	72,774
	Total Futures Contracts	**$ —**	**$ 76,896**
	Options Contracts		
(4,000)	US 10YR FUT OPTN FEB18C 126	**$** (620)	**$** (187)
(7,000)	US 10YR FUT OPTN MAR18C 126.5	(1,741)	(656)
(7,000)	US 10YR FUT OPTN MAR18P 122.5	(1,303)	(1,312)
(4,000)	US 10YR FUT OPTN FEB18P 123	(869)	(500)
(3,000)	US 10YR FUT OPTN MAR18P 123	(745)	(891)
	Total Options Contracts	**$ (5,278)**	**(3,546)**
	Hedge Fund Investments		
475,656	AG CAPITAL RECOVERY VII LP**	$ 135,976	$ 475,656
209,044	AG SUPER FUND L.P. **	125,117	209,044
21,940,120	CENTERBRIDGE CREDIT PARTNERS TE LP**	12,727,820	21,940,120
458,540	CENTERBRIDGE SPECIAL CREDIT PARTN L**	—	458,540
	Total Hedge Fund Investments	**$ 12,988,913**	**$ 23,083,360**
	Limited Partnerships		

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2017

Face Amount or Number of Shares	Security Description		Cost		Current Value
1,905,381	BEACON CAPITAL STRATEGIC PARTNERS**	$	3,312,686	$	1,905,381
4,327,181	FAIRVIEW VENTURES FUND II**		4,013,206		4,327,181
8,845,863	GLOBAL INFRASTRUCTURE PARTNERS B LP**		2,175,026		8,845,863
1,923,871	INTERNATIONAL PRIVATE EQUITY FUND II**		1,336,622		1,923,871
12,600,427	LEEDS EQUITY PARTNERS V LP**		9,180,297		12,600,427
2,006,091	PCCP CREDIT IX LP**		2,006,091		2,006,091
	Total Limited Partnerships	**$**	**22,023,928**	**$**	**31,608,814**
	Swap Contract				
1,300,000	TRS EL UL MLEIECUS P 20BPS 2018 JUN 29	$	—	$	(949,000)
	Total Swap Contract	**$**	**—**	**$**	**(949,000)**
	103-12 Investment				
1,678,408	ADAMS ST PRTSHP FD-2002 US FD**	$	841,801	$	1,678,408
	Total 103-12 Investment	**$**	**841,801**	**$**	**1,678,408**
	Total Other Investments	**$**	**35,849,364**	**$**	**55,494,932**
	Total Investments***	**$**	**1,946,679,861**	**$**	**2,326,244,387**

* Represents cash received as collateral for securities on loan.

** Indicates party-in-interest to the Plan.

*** Represents securities received as collateral for securities on loan. See Bank of New York Mellon statement for full listing of these securities.

**** Indicates party-in-interest to the Plan following the consummation of the Merger on June 14, 2018.

***** Note that the current value of Total Investments does not equal "Total investments at fair value" on the Statement of Net Assets Available for Benefits due to derivatives held in a liability position. These derivatives are appropriately classified under "Other liabilities" on the Statement of Net Assets Available for Benefits and included on the Schedule of Assets (Held at End of Year) above to provide a full listing of investments held as of December 31, 2017.

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions

December 31, 2017

Identity of Party Involved or Issue of Securities	Description of Asset	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category (iii) - Series transactions in excess of 5% of Plan assets:						
US Treasury	US Treasury Bond 3.000% 05/15/2047 DD 05/15/17	$ 74,038,538		$ 74,038,538	$ 74,038,538	
US Treasury	US Treasury Bond 3.000% 05/15/2047 DD 05/15/17		$ 57,854,953	$ 58,139,634	$ 57,854,953	$ (284,681)
US Treasury	US Treasury Bond 3.000% 02/15/2047 DD 02/15/17	$ 56,617,721		$ 56,617,721	$ 56,617,721	
US Treasury	US Treasury Bond 3.000% 02/15/2047 DD 02/15/17		$ 56,913,393	$ 56,615,704	$ 56,913,393	$ 297,689
US Treasury	US Treasury Bond 2.875% 11/15/2046 DD 11/15/16	$ 57,995,012		$ 57,995,012	$ 57,995,012	
US Treasury	US Treasury Bond 2.875% 11/15/2046 DD 11/15/16		$ 58,630,882	$ 58,405,983	$ 58,630,882	$ 224,899
Dreyfus	Units of Dreyfus Gov't Cash Management Fund	$ 513,013,658		$ 513,013,658	$ 513,013,658	
Dreyfus	Units of Dreyfus Gov't Cash Management Fund		$ 524,512,152	$ 524,512,152	$ 524,512,152	$ —

There were no category (i),(ii), or (iv) transactions for the year ended December 31, 2017.

Columns for "Lease rental" and "Expense incurred with transaction" are not applicable and are therefore not included.

Plan Name: Time Warner Pension Plan

EIN / Plan Number: 13–4099534 / 001

NOTE: The following pages represent the investment detail that comprises the approximately $109M in collateralized securities as disclosed on page 23 of the Time Warner Pension Plan financial statements. Specifically, this number is disclosed within Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year).

This report was received directly from Bank of New York Mellon. Due to the significant number of securities held, for ease of disclosure, it is included separately as an appendix to Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year).

BNY MELLON

Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Barclays Capital Inc. (U.S. Government Agencies (TriParty))												
Loan	484989	73566390	USD	USD	1.000	9128283F5	UNITED STATES TREASURY NOTE	98.671481	504,658	497,953.52	497,953.52	497,953.52
Loan	484990	73196298	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	302,000	304,504.50	304,504.50	304,504.50
Loan	484990	73543471	USD	USD	1.000	9128283F5	UNITED STATES TREASURY NOTE	98.671481	67,000	66,109.89	66,109.89	66,109.89
Loan	484990	73566391	USD	USD	1.000	9128283F5	UNITED STATES TREASURY NOTE	98.671481	617,000	608,803.04	608,803.04	608,803.04
Loan Total For Barclays Capital Inc.									**1,490,658**	**1,477,370.95**	**1,477,370.95**	**1,477,370.95**
Collateral			USD	USD	1.000	312902LX5	FMAC FMZC 12/17/2029 A	69.815000	21,007	14,665.76	14,665.76	14,665.76
Collateral			USD	USD	1.000	3130A0AT7	FHLB 4.00 FHLB 29 X	111.414222	1,102	1,227.81	1,227.81	1,227.81
Collateral			USD	USD	1.000	3130A0JR2	FHLB 2.375 FHLB 19 U2	100.880556	945	952.91	952.91	952.91
Collateral			USD	USD	1.000	3130A4GJ5	FHLB 1.125 FHLB 18 G4008	100.092000	262	262.63	262.63	262.63
Collateral			USD	USD	1.000	3130A5R35	FHLB 2.875 FHLB 25 TG	102.489760	26	26.89	26.89	26.89
Collateral			USD	USD	1.000	3130A5Z77	FHLB 1.83 FHLB 20 U	100.122500	630	630.50	630.50	630.50
Collateral			USD	USD	1.000	3130A6LE5	FHLB 2.23 FHOR 16-22 A2	98.824750	1,050	1,037.21	1,037.21	1,037.21
Collateral			USD	USD	1.000	3130A7CV5	FHLB 1.375 FHLB 21 G4331	98.189347	8,622	8,465.88	8,465.88	8,465.88
Collateral			USD	USD	1.000	3130A7CX1	FHLB 0.875 FHLB 18 G4333	100.131053	79	78.82	78.82	78.82
Collateral			USD	USD	1.000	3130A8BD4	FHLB 0.875 FHLB 18 G4436	99.622000	3,164	3,152.41	3,152.41	3,152.41
Collateral			USD	USD	1.000	3130A8DB6	FHLB 1.125 FHLB 19 G4447	98.917000	63	62.29	62.29	62.29
Collateral			USD	USD	1.000	3130A8QS5	FHLB 1.125 FHLB 21 G4481	97.034625	17,475	16,956.70	16,956.70	16,956.70
Collateral			USD	USD	1.000	3130A8RK1	FHLB 1.90 FHOR 16-23 6B	96.933944	1,050	1,017.36	1,017.36	1,017.36
Collateral			USD	USD	1.000	3130A8Y72	FHLB 0.875 FHLB 19 G4497	98.676000	8,239	8,129.83	8,129.83	8,129.83
Collateral			USD	USD	1.000	3130A9EP2	FHLB 1.00 FHLB 19 G4548	98.658333	2,367	2,334.97	2,334.97	2,334.97
Collateral			USD	USD	1.000	3130AA3R7	FHLB 1.375 FHLB 19 G4598	99.124056	1,280	1,269.23	1,269.23	1,269.23
Collateral			USD	USD	1.000	3130AABG2	FHLB 1.875 FHLB 21 G4609	98.964250	12,416	12,287.50	12,287.50	12,287.50
Collateral			USD	USD	1.000	3130AAE46	FHLB 1.25 FHLB 19 G4618	99.968972	2,729	2,727.97	2,727.97	2,727.97
Collateral			USD	USD	1.000	3130AAKN7	FHLB FHFR 03LI 07/18 4636	100.236020	105	105.20	105.20	105.20
Collateral			USD	USD	1.000	3130AAM88	FHLB 1.625 FHOR 18-19 651	100.424736	13,644	13,702.01	13,702.01	13,702.01
Collateral			USD	USD	1.000	3130AAZG6	FHLB 3.72 FHOR 18-37 W	101.287667	35,123	35,575.23	35,575.23	35,575.23
Collateral			USD	USD	1.000	3130ABNW2	FHLB 3.04 FHOR 18-29 CU	97.364000	58	56.20	56.20	56.20
Collateral			USD	USD	1.000	3130ABPD2	FHLB FHFR 01LI 07/18 4777	100.002873	1,679	1,679.32	1,679.32	1,679.32
Collateral			USD	USD	1.000	3130ABPX8	FHLB 3.17 FHOR 20-32 BV	100.895361	5,615	5,665.33	5,665.33	5,665.33
Collateral			USD	USD	1.000	3130AC2W3	FHLB 3.38 FHOR 18-32 CE	101.208722	1,837	1,858.90	1,858.90	1,858.90
Collateral			USD	USD	1.000	3130ACE26	FHLB 1.375 FHLB 20 G4824	98.565569	72,308	71,271.07	71,271.07	71,271.07
Collateral			USD	USD	1.000	3130ACHC1	FHLB 2.95 FHOR 18-27 ZD	99.649889	19,821	19,751.23	19,751.23	19,751.23
Collateral			USD	USD	1.000	3130ACKQ6	FHLB 3.49 FHOR 18-37 NN	100.361610	420	421.34	421.34	421.34
Collateral			USD	USD	1.000	3130ACWE0	FHLB 2.77 FHOR 18-24 2I	99.581833	3,432	3,417.65	3,417.65	3,417.65
Collateral			USD	USD	1.000	3130ACWM2	FHLB 3.32 FHOR 19-32 DF	99.184556	10,915	10,826.24	10,826.24	10,826.24

BNY MELLON

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Collateral			USD	USD	1.000	313313R26	FCSB FCDN 11/28/18	98.404000	19,941	19,623.06	19,623.06	19,623.06
Collateral			USD	USD	1.000	313313UE6	FCSB FCDN 03/13/18	99.723000	10,495	10,466.36	10,466.36	10,466.36
Collateral			USD	USD	1.000	31331VVA1	FCSB 5.30 FCSB 23 F	115.225333	3,149	3,628.02	3,628.02	3,628.02
Collateral			USD	USD	1.000	313370US5	FHLB 2.875 FHLB 20 QL	103.000503	173	178.37	178.37	178.37
Collateral			USD	USD	1.000	313376C94	FHLB 2.625 FHLB 21 TA	101.710500	10	10.67	10.67	10.67
Collateral			USD	USD	1.000	313378CR0	FHLB 2.25 FHLB 22 KW	100.725000	10	10.57	10.57	10.57
Collateral			USD	USD	1.000	313378J77	FHLB 1.875 FHLB 20 XJ	100.240084	425	426.09	426.09	426.09
Collateral			USD	USD	1.000	313378JP7	FHLB 2.375 FHLB 21 UF	101.347100	52	53.18	53.18	53.18
Collateral			USD	USD	1.000	313379DT3	FHLB 1.25 FHLB 18 IX	99.928915	283	283.18	283.18	283.18
Collateral			USD	USD	1.000	313379EE5	FHLB 1.625 FHLB 19 6L	99.801700	21	20.95	20.95	20.95
Collateral			USD	USD	1.000	313380FB8	FHLB 1.375 FHLB 19 9A	99.440862	971	965.40	965.40	965.40
Collateral			USD	USD	1.000	313381FD2	FHLB 2.50 FHLB 27 TL	97.551945	8,396	8,190.80	8,190.80	8,190.80
Collateral			USD	USD	1.000	313382AX1	FHLB 2.125 FHLB 23 QM	99.313400	68	67.75	67.75	67.75
Collateral			USD	USD	1.000	313383HU8	FHLB 1.75 FHLB 20 5I	99.358639	16,714	16,606.78	16,606.78	16,606.78
Collateral			USD	USD	1.000	313383VN8	FHLB 2.00 FHLB 19 R3	100.686886	73	73.97	73.97	73.97
Collateral			USD	USD	1.000	313383ZU8	FHLB 3.00 FHLB 21 YB	103.829320	26	27.24	27.24	27.24
Collateral			USD	USD	1.000	313385RR9	FHLB FHDN 01/11/18	99.954000	105	104.91	104.91	104.91
Collateral			USD	USD	1.000	313385SC1	FHLB FHDN 01/22/18	99.915000	315	314.60	314.60	314.60
Collateral			USD	USD	1.000	313385SE7	FHLB FHDN 01/24/18	99.908000	1,118	1,116.74	1,116.74	1,116.74
Collateral			USD	USD	1.000	313385SG2	FHLB FHDN 01/26/18	99.900000	52,477	52,424.68	52,424.68	52,424.68
Collateral			USD	USD	1.000	313385TH9	FHLB FHDN 02/20/18	99.807000	105	104.75	104.75	104.75
Collateral			USD	USD	1.000	313385ZW9	FHLB FHDN 07/27/18	99.125000	105	104.04	104.04	104.04
Collateral			USD	USD	1.000	3133EAFC7	FCSB 1.35 FCSB 18 BG	100.473500	525	527.26	527.26	527.26
Collateral			USD	USD	1.000	3133EE3C2	FCSB FCFR 01LI AD 18/01	100.086235	3,043	3,045.25	3,045.25	3,045.25
Collateral			USD	USD	1.000	3133EF5Q6	FCSB 2.35 FCOR 17-24 DV	97.941083	1,050	1,027.93	1,027.93	1,027.93
Collateral			USD	USD	1.000	3133EFA31	FCSB 2.70 FCOR 17-25 CJ	100.150500	1,312	1,313.90	1,313.90	1,313.90
Collateral			USD	USD	1.000	3133EFAQ0	FCSB FCFR 01LI AR 18/02	100.036185	68	68.24	68.24	68.24
Collateral			USD	USD	1.000	3133EFCT2	FCSB FCFR 01LI AW 18/06	100.156278	420	420.47	420.47	420.47
Collateral			USD	USD	1.000	3133EFP76	FCSB FCFR 03PR CC 18/07	100.535000	210	211.03	211.03	211.03
Collateral			USD	USD	1.000	3133EFQ26	FCSB 2.15 FCOR 17-22 FW	98.700278	525	517.95	517.95	517.95
Collateral			USD	USD	1.000	3133EGFB6	FCSB 2.36 FCOR 17-25 CV	97.127222	1,837	1,783.94	1,783.94	1,783.94
Collateral			USD	USD	1.000	3133EGGF6	FCSB 2.67 FCOR 17-27 BJ	96.651750	3,149	3,043.21	3,043.21	3,043.21
Collateral			USD	USD	1.000	3133EGHP3	FCSB 1.42 FCOR 17-20 KV	98.290000	31	30.95	30.95	30.95
Collateral			USD	USD	1.000	3133EGTK1	FCSB 1.93 FCOR 16-24 EQ	96.085806	525	504.23	504.23	504.23
Collateral			USD	USD	1.000	3133EGXC4	FCSB 2.24 FCOR 17-27 BU	95.459443	262	250.47	250.47	250.47
Collateral			USD	USD	1.000	3133EHK85	FCSB 3.43 FCOR 20-37 V	100.940250	19,086	19,265.40	19,265.40	19,265.40
Collateral			USD	USD	1.000	3133EHKH5	FCSB 1.57 FCSB 20 DV	99.494330	105	104.42	104.42	104.42

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Collateral			USD	USD	1.000	3133EHLN1	FCSB FCFR 01LI B 32/06	99.945387	1,050	1,048.97	1,048.97	1,048.97
Collateral			USD	USD	1.000	3133EHMN0	FCSB 3.18 FCOR 18-30 BU	98.259167	5,195	5,104.80	5,104.80	5,104.80
Collateral			USD	USD	1.000	3133EHP31	FCSB 1.95 FCSB 21 CZ	99.502750	1,334	1,327.34	1,327.34	1,327.34
Collateral			USD	USD	1.000	3133EHUU5	FCSB 3.19 FCOR 20-32 AE	98.557667	3,411	3,361.82	3,361.82	3,361.82
Collateral			USD	USD	1.000	3133X72S2	FHLB 5.375 FHLB 19 GI	105.292940	52	55.25	55.25	55.25
Collateral			USD	USD	1.000	3133XBYM1	FHLB 4.625 FHLB 20 BE	106.313400	58	61.37	61.37	61.37
Collateral			USD	USD	1.000	3133XGAY0	FHLB 5.50 FHLB 36 G677	139.394556	35,328	49,244.79	49,244.79	49,244.79
Collateral			USD	USD	1.000	3133XHRJ3	FHLB 5.00 FHLB 21 DQ	110.670133	31	34.85	34.85	34.85
Collateral			USD	USD	1.000	3133XMFY2	FHLB 5.375 FHLB 22 DN	115.465818	236	272.67	272.67	272.67
Collateral			USD	USD	1.000	3133XPCT9	FHLB 4.25 FHLB 18 9Z	101.861615	68	69.49	69.49	69.49
Collateral			USD	USD	1.000	3133XRFZ8	FHLB 4.75 FHLB 18 N3	101.666075	42	42.68	42.68	42.68
Collateral			USD	USD	1.000	3133XUMS9	FHLB 4.50 FHLB 19 SQ	105.567000	4,665	4,924.93	4,924.93	4,924.93
Collateral			USD	USD	1.000	3133XV5J6	FHLB 5.00 FHLB 29 M	121.813889	840	1,022.79	1,022.79	1,022.79
Collateral			USD	USD	1.000	3133XVRK9	FHLB 4.125 FHLB 19 VB	104.287333	47	49.25	49.25	49.25
Collateral			USD	USD	1.000	3133XXP50	FHLB 4.125 FHLB 20 JT	105.801600	10	11.10	11.10	11.10
Collateral			USD	USD	1.000	3134A2G77	FMAC FMZC 11/15/2028 A	72.655000	840	610.04	610.04	610.04
Collateral			USD	USD	1.000	3134A32K1	FMAC FMIN 09/15/2026 A	77.684000	4,159	3,231.14	3,231.14	3,231.14
Collateral			USD	USD	1.000	3134A32M7	FMAC FMIN 09/15/2027 A	75.331000	1,696	1,277.66	1,277.66	1,277.66
Collateral			USD	USD	1.000	3134A32P0	FMAC FMIN 09/15/2028 A	73.092000	4,406	3,220.42	3,220.42	3,220.42
Collateral			USD	USD	1.000	3134A32Q8	FMAC FMIN 03/15/2029 A	71.706000	8,489	6,086.91	6,086.91	6,086.91
Collateral			USD	USD	1.000	3134A32R6	FMAC FMIN 09/15/2029 A	70.614000	5,611	3,962.05	3,962.05	3,962.05
Collateral			USD	USD	1.000	3134A3D29	FMAC FMZC 08/15/2027 A	75.515000	2,215	1,672.31	1,672.31	1,672.31
Collateral			USD	USD	1.000	3134A3U46	FMAC 6.75 FMNT GB 29 A	140.885000	326	459.86	459.86	459.86
Collateral			USD	USD	1.000	3134A4AA2	FMAC 6.75 FMNT GB 31 A	144.458000	31,481	45,476.89	45,476.89	45,476.89
Collateral			USD	USD	1.000	3134A4AB0	FMAC 6.75 FMPR GB 31 A	66.769000	12,762	8,521.36	8,521.36	8,521.36
Collateral			USD	USD	1.000	3134A4CD4	FMAC FMIN 03/15/2026 E	78.960000	6,161	4,864.58	4,864.58	4,864.58
Collateral			USD	USD	1.000	3134A4CE2	FMAC FMIN 09/15/2026 E	77.694000	4,506	3,500.65	3,500.65	3,500.65
Collateral			USD	USD	1.000	3134A4CF9	FMAC FMIN 03/15/2027 E	76.514000	16,532	12,649.60	12,649.60	12,649.60
Collateral			USD	USD	1.000	3134A4CJ1	FMAC FMIN 09/15/2028 E	73.099000	2,798	2,045.37	2,045.37	2,045.37
Collateral			USD	USD	1.000	3134A4CK8	FMAC FMIN 03/15/2029 E	71.641000	21,848	15,652.37	15,652.37	15,652.37
Collateral			USD	USD	1.000	3134A4CL6	FMAC FMIN 09/15/2029 E	70.614000	232	163.79	163.79	163.79
Collateral			USD	USD	1.000	3134A4KX1	FMAC 6.25 FMNT GB 32 A	142.823222	9,455	13,504.41	13,504.41	13,504.41
Collateral			USD	USD	1.000	3134A4NF7	FMAC FMIN 07/15/2025 F	81.238000	3,981	3,234.02	3,234.02	3,234.02
Collateral			USD	USD	1.000	3134A4NG5	FMAC FMIN 01/15/2026 F	79.544000	2,051	1,631.29	1,631.29	1,631.29
Collateral			USD	USD	1.000	3134A4NJ9	FMAC FMIN 01/15/2027 F	76.983000	4,938	3,801.50	3,801.50	3,801.50
Collateral			USD	USD	1.000	3134A4NK6	FMAC FMIN 07/15/2027 F	75.708000	1,852	1,402.45	1,402.45	1,402.45
Collateral			USD	USD	1.000	3134A4NL4	FMAC FMIN 01/15/2028 F	74.686000	3,133	2,339.83	2,339.83	2,339.83

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Collateral			USD	USD	1.000	3134A4NM2	FMAC FMIN 07/15/2028 F	73.417000	5,604	4,113.93	4,113.93	4,113.93
Collateral			USD	USD	1.000	3134A4NN0	FMAC FMIN 01/15/2029 F	72.154000	2,896	2,089.36	2,089.36	2,089.36
Collateral			USD	USD	1.000	3134A4NP5	FMAC FMIN 07/15/2029 F	71.015000	2,611	1,854.39	1,854.39	1,854.39
Collateral			USD	USD	1.000	3134A4ZZ0	FMAC 5.00 FMNS SB 18 Z0	103.219332	300	309.83	309.83	309.83
Collateral			USD	USD	1.000	3134G4GW2	FMAC 4.125 FMNT GB18-33W2	102.728750	16,793	17,250.92	17,250.92	17,250.92
Collateral			USD	USD	1.000	3134GBE81	FMAC 1.93 FMNT GB17-2181	99.583972	12,122	12,071.79	12,071.79	12,071.79
Collateral			USD	USD	1.000	3134GBEB4	FMAC 1.70 FMNT 17-20 B4	99.689444	661	659.16	659.16	659.16
Collateral			USD	USD	1.000	3134GBX56	FMAC 2.25 FMNT GB18-2056	100.378750	2,414	2,423.09	2,423.09	2,423.09
Collateral			USD	USD	1.000	3134GBX80	FMAC 2.30 FMNT 18-22 80	99.641500	48,767	48,592.20	48,592.20	48,592.20
Collateral			USD	USD	1.000	313586RC5	FNMA FEDERAL NATL MTG ASSN	96.187500	945	908.58	908.58	908.58
Collateral			USD	USD	1.000	313589SU8	FNMA FNDN 02/07/18	99.854000	133	133.10	133.10	133.10
Collateral			USD	USD	1.000	313589UH4	FNMA FNDN 03/16/18	99.711000	462	460.46	460.46	460.46
Collateral			USD	USD	1.000	31358BAA6	FNMA FEDERAL NATL MTG ASSN	97.820000	105	102.67	102.67	102.67
Collateral			USD	USD	1.000	31358C2L9	FNMA FNIN 08/07/28	73.057000	4,971	3,631.40	3,631.40	3,631.40
Collateral			USD	USD	1.000	31358C4R4	FNMA FNIN 02/06/25	82.999000	2,925	2,427.78	2,427.78	2,427.78
Collateral			USD	USD	1.000	31358DDC5	FNMA 6.25 FNPR GDBB 05/29	71.157000	7,687	5,469.74	5,469.74	5,469.74
Collateral			USD	USD	1.000	31358DDG6	FNMA 7.125 FNPR BB 01/30	69.657000	54,214	37,763.95	37,763.95	37,763.95
Collateral			USD	USD	1.000	31358DDR2	FNMA 7.25 FNPR BB 05/30	68.744000	8,265	5,681.80	5,681.80	5,681.80
Collateral			USD	USD	1.000	31358DDS0	FNMA 6.625 FNPR BB 11/30	67.520000	2,729	1,842.49	1,842.49	1,842.49
Collateral			USD	USD	1.000	31359MEU3	FNMA 6.25 FNSM GDBB 05/29	133.918889	3,699	4,953.11	4,953.11	4,953.11
Collateral			USD	USD	1.000	31359MFJ7	FNMA 7.125 FNSM BB 01/30	146.669833	1,470	2,156.65	2,156.65	2,156.65
Collateral			USD	USD	1.000	31359MFP3	FNMA 7.25 FNSM BB 05/30	146.571111	898	1,316.81	1,316.81	1,316.81
Collateral			USD	USD	1.000	31359MGK3	FNMA 6.625 FNSM BB 11/30	141.184722	11,845	16,723.53	16,723.53	16,723.53
Collateral			USD	USD	1.000	31359YAY3	FNMA FNIN 11/15/24	83.506000	7,435	6,208.64	6,208.64	6,208.64
Collateral			USD	USD	1.000	31359YAZ0	FNMA FNIN 05/15/25	82.275000	41,970	34,530.97	34,530.97	34,530.97
Collateral			USD	USD	1.000	31359YBA4	FNMA FNIN 11/15/25	80.528000	2,399	1,932.07	1,932.07	1,932.07
Collateral			USD	USD	1.000	31359YBB2	FNMA FNIN 05/15/26	79.036000	3,096	2,447.08	2,447.08	2,447.08
Collateral			USD	USD	1.000	31359YBC0	FNMA FNIN 11/15/26	77.523000	5,492	4,257.76	4,257.76	4,257.76
Collateral			USD	USD	1.000	31359YBD8	FNMA FNIN 05/15/27	76.138000	216	164.61	164.61	164.61
Collateral			USD	USD	1.000	31359YBF3	FNMA FNIN 05/15/28	73.613000	3,573	2,629.93	2,629.93	2,629.93
Collateral			USD	USD	1.000	31359YCB1	FNMA FNIN 01/15/18	99.925000	195	195.07	195.07	195.07
Collateral			USD	USD	1.000	31359YCT2	FNMA FNIN 01/15/26	79.972000	7,012	5,607.64	5,607.64	5,607.64
Collateral			USD	USD	1.000	31359YCU9	FNMA FNIN 07/15/26	78.472000	2,208	1,732.85	1,732.85	1,732.85
Collateral			USD	USD	1.000	31359YCV7	FNMA FNIN 01/15/27	77.091000	10,715	8,260.14	8,260.14	8,260.14
Collateral			USD	USD	1.000	31359YCX3	FNMA FNIN 01/15/28	74.419000	3,142	2,338.49	2,338.49	2,338.49
Collateral			USD	USD	1.000	31359YCY1	FNMA FNIN 07/15/28	73.189000	13,972	10,225.62	10,225.62	10,225.62
Collateral			USD	USD	1.000	3135G0A78	FNMA 1.625 FNSM A 01/20	100.015188	72	72.43	72.43	72.43

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Collateral			USD	USD	1.000	3135G0D75	FNMA 1.50 FNSM A 06/20	98.789167	9,859	9,740.03	9,740.03	9,740.03
Collateral			USD	USD	1.000	3135G0E33	FNMA 1.125 FNSM A 07/18	100.204875	2,624	2,629.23	2,629.23	2,629.23
Collateral			USD	USD	1.000	3135G0E58	FNMA 1.125 FNSM A 10/18	99.689750	673	670.67	670.67	670.67
Collateral			USD	USD	1.000	3135G0F73	FNMA 1.50 FNSM A 11/20	98.600834	808	796.84	796.84	796.84
Collateral			USD	USD	1.000	3135G0H55	FNMA 1.875 FNSM A 12/20	99.489208	6,562	6,528.23	6,528.23	6,528.23
Collateral			USD	USD	1.000	3135G0J20	FNMA 1.375 FNSM A 02/21	98.290792	10,795	10,610.05	10,610.05	10,610.05
Collateral			USD	USD	1.000	3135G0K36	FNMA 2.125 FNSM A 04/26	96.719681	20,351	19,683.08	19,683.08	19,683.08
Collateral			USD	USD	1.000	3135G0K69	FNMA 1.25 FNSM A 05/21	97.370028	1,404	1,367.36	1,367.36	1,367.36
Collateral			USD	USD	1.000	3135G0L35	FNMA FNFR LIBR A 03/21/18	100.190047	509	510.00	510.00	510.00
Collateral			USD	USD	1.000	3135G0M42	FNMA 0.90 FNSM A 17-18	100.006000	1,050	1,049.61	1,049.61	1,049.61
Collateral			USD	USD	1.000	3135G0N33	FNMA 0.875 FNSM A 08/19	98.692292	3,690	3,641.94	3,641.94	3,641.94
Collateral			USD	USD	1.000	3135G0N82	FNMA 1.25 FNSM A 08/21	97.222333	2,615	2,542.81	2,542.81	2,542.81
Collateral			USD	USD	1.000	3135G0P23	FNMA 1.25 FNSM C 17-19	99.270500	945	937.70	937.70	937.70
Collateral			USD	USD	1.000	3135G0P49	FNMA 1.00 FNSM A 08/19	98.821111	3,964	3,917.39	3,917.39	3,917.39
Collateral			USD	USD	1.000	3135G0Q22	FNMA 1.875 FNSM A 09/26	94.554792	17,184	16,248.46	16,248.46	16,248.46
Collateral			USD	USD	1.000	3135G0Q89	FNMA 1.375 FNSM A 10/21	97.472195	9,573	9,330.90	9,330.90	9,330.90
Collateral			USD	USD	1.000	3135G0R39	FNMA 1.00 FNSM A 10/19	98.507556	81,176	79,964.37	79,964.37	79,964.37
Collateral			USD	USD	1.000	3135G0S38	FNMA 2.00 FNSM A 01/22	100.174667	5,458	5,467.16	5,467.16	5,467.16
Collateral			USD	USD	1.000	3135G0T29	FNMA 1.50 FNSM A 02/20	99.420161	65	64.69	64.69	64.69
Collateral			USD	USD	1.000	3135G0T45	FNMA 1.875 FNSM A 04/22	99.090501	662	656.24	656.24	656.24
Collateral			USD	USD	1.000	3135G0T60	FNMA 1.50 FNSM A 07/20	99.318667	108,919	108,177.39	108,177.39	108,177.39
Collateral			USD	USD	1.000	3135G0T78	FNMA 2.00 FNSM A 10/22	99.130111	48,350	47,929.76	47,929.76	47,929.76
Collateral			USD	USD	1.000	3135G0T86	FNMA 1.95 FNSM A 18-20	99.858833	8,396	8,384.49	8,384.49	8,384.49
Collateral			USD	USD	1.000	3135G0TG8	FNMA 0.875 FNSM A 02/18	100.287708	762	764.16	764.16	764.16
Collateral			USD	USD	1.000	3135G0YM9	FNMA 1.875 FNSM A 09/18	100.596041	2,631	2,646.89	2,646.89	2,646.89
Collateral			USD	USD	1.000	3135G0YT4	FNMA 1.625 FNSM A 11/18	100.004445	2,052	2,051.95	2,051.95	2,051.95
Collateral			USD	USD	1.000	3135G0ZA4	FNMA 1.875 FNSM A 02/19	100.703075	42	42.28	42.28	42.28
Collateral			USD	USD	1.000	3135G0ZE6	FNMA 1.75 FNSM A 06/19	99.847750	3,070	3,065.24	3,065.24	3,065.24
Collateral			USD	USD	1.000	3135G0ZG1	FNMA 1.75 FNSM A 09/19	100.222139	4,895	4,905.94	4,905.94	4,905.94
Collateral			USD	USD	1.000	3135G0ZR7	FNMA 2.625 FNSM A 09/24	101.988958	8,386	8,552.64	8,552.64	8,552.64
Collateral			USD	USD	1.000	3135G0ZY2	FNMA 1.75 FNSM A 11/19	99.783417	1,010	1,007.47	1,007.47	1,007.47
Collateral			USD	USD	1.000	31364DKJ4	FNMA FNIN 10/08/26	77.819000	7,909	6,154.98	6,154.98	6,154.98
Collateral			USD	USD	1.000	31364DKK1	FNMA FNIN 04/08/27	76.505000	1,574	1,204.43	1,204.43	1,204.43
Collateral			USD	USD	1.000	31364DPL4	FNMA FNIN 03/23/28	73.990000	1,662	1,230.07	1,230.07	1,230.07
Collateral			USD	USD	1.000	31364FYC9	FNMA 5.625 FNNT A 04/28	125.549000	105	131.77	131.77	131.77
Collateral			USD	USD	1.000	3136G0QL8	FNMA 1.30 FNNT A 14-18	99.853224	262	262.00	262.00	262.00
Collateral			USD	USD	1.000	3136G0VE8	FNMA 2.25 FNNT A 13-24	97.479250	1,784	1,739.25	1,739.25	1,739.25

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Collateral			USD	USD	1.000	3136G13Z0	FNMA 1.40 FNNT B 13-19	98.949450	21	20.77	20.77	20.77
Collateral			USD	USD	1.000	3136G1BE8	FNMA 1.00 FNNT A 16-18	100.050778	1,050	1,050.08	1,050.08	1,050.08
Collateral			USD	USD	1.000	3136G1GU7	FNMA 1.05 FNNT D 13-18	100.187333	283	283.91	283.91	283.91
Collateral			USD	USD	1.000	3136G3P25	FNMA 1.125 FNNT H 17-19	99.269125	210	208.37	208.37	208.37
Collateral			USD	USD	1.000	3136G4QB2	FNMA 1.85 FNNT D 18-20	99.707556	19,915	19,856.84	19,856.84	19,856.84
Collateral			USD	USD	1.000	3137EABP3	FMAC 4.875 FMNT GB 18 P3	101.716667	157	160.13	160.13	160.13
Collateral			USD	USD	1.000	3137EACA5	FMAC 3.75 FMNT GB 19 A5	103.239583	13,994	14,446.89	14,446.89	14,446.89
Collateral			USD	USD	1.000	3137EADB2	FMAC 2.375 FMNT GB 22 B2	101.852139	603	614.66	614.66	614.66
Collateral			USD	USD	1.000	3137EADG1	FMAC 1.75 FMNT GB 19 G1	99.965972	2,429	2,427.82	2,427.82	2,427.82
Collateral			USD	USD	1.000	3137EADK2	FMAC 1.25 FMNT GB 19 K2	99.499889	10,983	10,928.54	10,928.54	10,928.54
Collateral			USD	USD	1.000	3137EADM8	FMAC 1.25 FMNT GB 19 M8	99.109083	3,269	3,240.20	3,240.20	3,240.20
Collateral			USD	USD	1.000	3137EADN6	FMAC 0.75 FMNT GB 18 N6	100.325909	23	23.17	23.17	23.17
Collateral			USD	USD	1.000	3137EADP1	FMAC 0.875 FMNT GB 18 P1	100.182222	5,151	5,160.54	5,160.54	5,160.54
Collateral			USD	USD	1.000	3137EADR7	FMAC 1.375 FMNT GB 20 R7	98.789528	6,877	6,793.37	6,793.37	6,793.37
Collateral			USD	USD	1.000	3137EAEA3	FMAC 0.75 FMNT GB 18 A3	99.974671	77	76.60	76.60	76.60
Collateral			USD	USD	1.000	3137EAEB1	FMAC 0.875 FMNT GB 19 B1	98.786889	5,847	5,776.07	5,776.07	5,776.07
Collateral			USD	USD	1.000	3137EAEC9	FMAC 1.125 FMNT GB 21 C9	96.866125	1,045	1,012.59	1,012.59	1,012.59
Collateral			USD	USD	1.000	3137EAED7	FMAC 0.875 FMNT GB 18 D7	99.485143	15	14.62	14.62	14.62
Collateral			USD	USD	1.000	3137EAEE5	FMAC 1.50 FMNT GB 20 E5	99.705000	17	16.74	16.74	16.74
Collateral			USD	USD	1.000	3137EAEF2	FMAC 1.375 FMNT GB 20 F2	98.843542	6,738	6,660.14	6,660.14	6,660.14
Collateral			USD	USD	1.000	3137EAEH8	FMAC 1.375 FMNT GB 19 H8	99.717111	12,536	12,500.28	12,500.28	12,500.28
Collateral			USD	USD	1.000	3137EAEJ4	FMAC 1.625 FMNT GB 20 J4	99.223249	590	585.26	585.26	585.26
Collateral			USD	USD	1.000	3137EAEK1	FMAC 1.875 FMNT GB 20 K1	99.661167	19,368	19,302.64	19,302.64	19,302.64
Collateral			USD	USD	1.000	31398AFD9	FNMA 5.625 FNSM A 07/37	143.106500	67	96.13	96.13	96.13
Collateral			USD	USD	1.000	912796LC1	USTR BILL 01/04/18	99.979195	1,279	1,278.50	1,278.50	1,278.50
Collateral			USD	USD	1.000	912796LN7	USTR BILL 03/01/18	99.776000	13,061	13,031.57	13,031.57	13,031.57
Collateral			USD	USD	1.000	912796LX5	USTR BILL 04/26/18	99.547140	216	214.81	214.81	214.81
Collateral			USD	USD	1.000	912796MB2	USTR BILL 05/24/18	99.407917	28,534	28,365.51	28,365.51	28,365.51
Collateral			USD	USD	1.000	912796MF3	USTR BILL 06/21/18	99.270833	264	262.56	262.56	262.56
Collateral			USD	USD	1.000	912796MK2	USTR BILL 07/19/18	99.131611	2,818	2,793.55	2,793.55	2,793.55
Collateral			USD	USD	1.000	912796ML0	USTR BILL 01/11/18	99.956836	186	186.00	186.00	186.00
Collateral			USD	USD	1.000	912796NN5	USTR BILL 01/18/18	99.931750	1,948	1,946.83	1,946.83	1,946.83
Collateral			USD	USD	1.000	912796NP0	USTR BILL 01/25/18	99.908999	366	365.54	365.54	365.54
Collateral			USD	USD	1.000	912796NQ8	USTR BILL 08/16/18	98.966917	80,594	79,761.19	79,761.19	79,761.19
Collateral			USD	USD	1.000	912796NR6	USTR BILL 02/08/18	99.856500	1,930	1,927.65	1,927.65	1,927.65
Collateral			USD	USD	1.000	912796NU9	USTR BILL 03/08/18	99.745278	2,911	2,904.02	2,904.02	2,904.02
Collateral			USD	USD	1.000	912796NV7	USTR BILL 09/13/18	98.820000	0	0.21	0.21	0.21

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Collateral			USD	USD	1.000	912796NW5	USTR BILL 03/15/18	99.721944	6,956	6,936.51	6,936.51	6,936.51
Collateral			USD	USD	1.000	912796NX3	USTR BILL 03/22/18	99.687333	11,281	11,245.43	11,245.43	11,245.43
Collateral			USD	USD	1.000	912796NY1	USTR BILL 04/05/18	99.632500	439	437.52	437.52	437.52
Collateral			USD	USD	1.000	912796NZ8	USTR BILL 10/11/18	98.668639	321	316.47	316.47	316.47
Collateral			USD	USD	1.000	912796PA1	USTR BILL 04/12/18	99.606250	809	805.91	805.91	805.91
Collateral			USD	USD	1.000	912796PB9	USTR BILL 04/19/18	99.570667	239	238.27	238.27	238.27
Collateral			USD	USD	1.000	912796PC7	USTR BILL 05/03/18	99.510000	263	261.83	261.83	261.83
Collateral			USD	USD	1.000	912796PE3	USTR BILL12/06/18	98.380281	153	150.75	150.75	150.75
Collateral			USD	USD	1.000	912796PF0	USTR BILL 05/10/18	99.471695	375	372.71	372.71	372.71
Collateral			USD	USD	1.000	912796PG8	USTR BILL 05/17/18	99.447778	1,573	1,564.58	1,564.58	1,564.58
Collateral			USD	USD	1.000	912796PH6	USTR BILL 05/31/18	99.383934	6	6.36	6.36	6.36
Collateral			USD	USD	1.000	912796PJ2	USTR BILL 06/07/18	99.351528	1,576	1,566.19	1,566.19	1,566.19
Collateral			USD	USD	1.000	912796PL7	USTR BILL 06/14/18	99.314000	4,469	4,438.61	4,438.61	4,438.61
Collateral			USD	USD	1.000	912796PM5	USTR BILL 06/28/18	99.241667	315	312.48	312.48	312.48
Collateral			USD	USD	1.000	912796RK7	USTR BILL 01/02/18	99.985139	13,966	13,964.41	13,964.41	13,964.41
Collateral			USD	USD	1.000	912810QY7	USTR 2 3/4 BOND 42	100.686254	525	528.37	528.37	528.37
Collateral Total For Barclays Capital Inc.									**1,560,916**	**1,508,061.93**	**1,508,061.93**	**1,508,061.93**
Barclays Capital Inc. (U.S. Government Debt (Bilateral))												
Loan	484898	70604968	USD	USD	1.000	929740108	WABTEC CORP/DE	81.510000	8,800	717,288.00	717,288.00	717,288.00
Loan	484898	70893983	USD	USD	1.000	457985208	INTEGRA LIFESCIENCES HOLDINGS	49.170000	1,124	55,267.08	55,267.08	55,267.08
Loan	484898	70904071	USD	USD	1.000	457985208	INTEGRA LIFESCIENCES HOLDINGS	49.170000	15,476	760,954.92	760,954.92	760,954.92
Loan	484898	73113402	USD	USD	1.000	457985208	INTEGRA LIFESCIENCES HOLDINGS	49.170000	400	19,668.00	19,668.00	19,668.00
Loan	484898	73242541	USD	USD	1.000	58471A105	MEDIDATA SOLUTIONS INC	65.030000	6,100	396,683.00	396,683.00	396,683.00
Loan	484898	73252757	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	48.540000	363	17,620.02	17,620.02	17,620.02
Loan	484898	73263624	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	48.540000	9,145	443,898.30	443,898.30	443,898.30
Loan	484898	73403651	USD	USD	1.000	343498101	FLOWERS FOODS INC	19.430000	12,400	240,932.00	240,932.00	240,932.00
Loan	484898	73453549	USD	USD	1.000	343498101	FLOWERS FOODS INC	19.430000	2,000	38,860.00	38,860.00	38,860.00
Loan	484898	73463237	USD	USD	1.000	343498101	FLOWERS FOODS INC	19.430000	200	3,886.00	3,886.00	3,886.00
Loan	484898	73523096	USD	USD	1.000	343498101	FLOWERS FOODS INC	19.430000	9,058	175,996.94	175,996.94	175,996.94
Loan	484898	73602960	USD	USD	1.000	40171V100	GUIDEWIRE SOFTWARE INC	73.920000	6,200	458,304.00	458,304.00	458,304.00
Loan	484898	73621852	USD	USD	1.000	79546E104	SALLY BEAUTY HOLDINGS INC	18.660000	10,029	187,141.14	187,141.14	187,141.14
Loan	484992	72707871	USD	USD	1.000	501044DG3	KROGER CO/THE	101.427444	963,000	976,746.29	976,746.29	976,746.29
Loan Total For Barclays Capital Inc.									**1,044,295**	**4,493,245.69**	**4,493,245.69**	**4,493,245.69**
Collateral			USD	USD	1.000	US912810FP85	UNITED STATES TREASURY BOND	134.631413	24,472	32,946.65	32,946.65	32,946.65
Collateral			USD	USD	1.000	US912810QY73	UNITED STATES TREASURY BOND	100.686254	48,943	49,279.36	49,279.36	49,279.36

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Collateral			USD	USD	1.000	US912810RL44	US TREASURY INFLATION INDEXED	104.771274	11,420	11,965.03	11,965.03	11,965.03
Collateral			USD	USD	1.000	US912810RS96	UNITED STATES TREASURY BOND	95.162867	9,381	8,927.07	8,927.07	8,927.07
Collateral			USD	USD	1.000	US912810RU43	UNITED STATES TREASURY BOND	102.626448	106,044	108,829.41	108,829.41	108,829.41
Collateral			USD	USD	1.000	US9128282G41	UNITED STATES TREASURY NOTE	98.534798	342,604	337,584.54	337,584.54	337,584.54
Collateral			USD	USD	1.000	US9128282K52	UNITED STATES TREASURY NOTE	99.767198	50,575	50,457.19	50,457.19	50,457.19
Collateral			USD	USD	1.000	US9128282Y56	UNITED STATES TREASURY NOTE	99.088412	17,946	17,782.35	17,782.35	17,782.35
Collateral			USD	USD	1.000	US912828D804	UNITED STATES TREASURY NOTE	100.104674	4,079	4,082.89	4,082.89	4,082.89
Collateral			USD	USD	1.000	US912828K338	US TREASURY INFLATION INDEXED	105.004455	15,091	15,846.13	15,846.13	15,846.13
Collateral			USD	USD	1.000	US912828M490	UNITED STATES TREASURY NOTE	98.750594	273,268	269,853.56	269,853.56	269,853.56
Collateral			USD	USD	1.000	US912828N480	UNITED STATES TREASURY NOTE	100.092489	18,354	18,370.78	18,370.78	18,370.78
Collateral			USD	USD	1.000	US912828N712	US TREASURY INFLATION INDEXED	105.452328	59,140	62,364.55	62,364.55	62,364.55
Collateral			USD	USD	1.000	US912828ND89	UNITED STATES TREASURY NOTE	104.038414	32,629	33,946.68	33,946.68	33,946.68
Collateral			USD	USD	1.000	US912828NT32	UNITED STATES TREASURY NOTE	102.673109	583,243	598,833.90	598,833.90	598,833.90
Collateral			USD	USD	1.000	US912828P469	UNITED STATES TREASURY NOTE	94.858544	27,327	25,921.78	25,921.78	25,921.78
Collateral			USD	USD	1.000	US912828Q608	US TREASURY INFLATION INDEXED	103.470755	30,590	31,651.37	31,651.37	31,651.37
Collateral			USD	USD	1.000	US912828S356	UNITED STATES TREASURY NOTE	96.086027	363,405	349,181.78	349,181.78	349,181.78
Collateral			USD	USD	1.000	US912828SX98	UNITED STATES TREASURY NOTE	99.054629	83,612	82,821.34	82,821.34	82,821.34
Collateral			USD	USD	1.000	US912828TE09	US TREASURY INFLATION INDEXED	106.909326	20,393	21,802.14	21,802.14	21,802.14
Collateral			USD	USD	1.000	US912828UX60	US TREASURY INFLATION INDEXED	106.553956	27,327	29,117.76	29,117.76	29,117.76
Collateral			USD	USD	1.000	US912828V723	UNITED STATES TREASURY NOTE	99.636361	69,337	69,084.47	69,084.47	69,084.47
Collateral			USD	USD	1.000	US912828V806	UNITED STATES TREASURY NOTE	100.552234	38,747	38,960.90	38,960.90	38,960.90
Collateral			USD	USD	1.000	US912828W556	UNITED STATES TREASURY NOTE	99.453547	354,840	352,901.22	352,901.22	352,901.22
Collateral			USD	USD	1.000	US912828WJ58	UNITED STATES TREASURY NOTE	101.272867	22,840	23,131.02	23,131.02	23,131.02
Collateral			USD	USD	1.000	US912828WY26	UNITED STATES TREASURY NOTE	101.443234	652,580	661,998.03	661,998.03	661,998.03
Collateral			USD	USD	1.000	US912828XT22	UNITED STATES TREASURY NOTE	98.143341	418,059	410,296.99	410,296.99	410,296.99
Collateral			USD	USD	1.000	US912828XX34	UNITED STATES TREASURY NOTE	98.919130	876,904	867,425.88	867,425.88	867,425.88
Collateral Total For Barclays Capital Inc.									**4,583,149**	**4,585,364.77**	**4,585,364.77**	**4,585,364.77**
Barclays Capital Inc. (U.S. Government Mortgages (TriParty))												
Loan	484988	60912897	USD	USD	1.000	912810FP8	UNITED STATES TREASURY BOND	134.631413	91,000	122,514.59	122,514.59	122,514.59
Loan	484988	71885828	USD	USD	1.000	912828X96	UNITED STATES TREASURY NOTE	99.178320	6,535,307	6,481,607.72	6,481,607.72	6,481,607.72
Loan	484988	72063460	USD	USD	1.000	912810FP8	UNITED STATES TREASURY BOND	134.631413	244,000	328,500.65	328,500.65	328,500.65
Loan	484988	73102728	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	221	222.83	222.83	222.83
Loan	484988	73102729	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	4,445,000	4,481,862.58	4,481,862.58	4,481,862.58
Loan	484988	73195655	USD	USD	1.000	912828M49	UNITED STATES TREASURY NOTE	98.750594	4,039,000	3,988,536.49	3,988,536.49	3,988,536.49
Loan	484988	73347435	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	1,090,779	1,099,824.88	1,099,824.88	1,099,824.88
Loan	484988	73424624	USD	USD	1.000	9128282B5	UNITED STATES TREASURY NOTE	98.461174	403,000	396,798.53	396,798.53	396,798.53

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Loan	484988	73545437	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	1,218,208	1,228,310.65	1,228,310.65	1,228,310.65
Loan	484988	73553170	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	27,792	28,022.48	28,022.48	28,022.48
Loan	484988	73623212	USD	USD	1.000	9128282R0	UNITED STATES TREASURY NOTE	99.233522	7,298,600	7,242,657.81	7,242,657.81	7,242,657.81
Loan	484988	73623296	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	234,302	236,245.08	236,245.08	236,245.08
Loan	484989	73263605	USD	USD	1.000	912810RK6	UNITED STATES TREASURY BOND	95.974913	5,260,000	5,048,280.42	5,048,280.42	5,048,280.42
Loan	484989	73347435	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	210,000	211,741.54	211,741.54	211,741.54
Loan	484989	73474144	USD	USD	1.000	912828Q78	UNITED STATES TREASURY NOTE	97.982102	5,755,000	5,638,869.98	5,638,869.98	5,638,869.98
Loan	484989	73553170	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	330,000	332,736.70	332,736.70	332,736.70
Loan	484989	73553175	USD	USD	1.000	912810FT0	UNITED STATES TREASURY BOND	130.198044	1,210,000	1,575,396.33	1,575,396.33	1,575,396.33
Loan	484989	73603745	USD	USD	1.000	912828P46	UNITED STATES TREASURY NOTE	94.858544	2,690,000	2,551,694.82	2,551,694.82	2,551,694.82
Loan	484989	73623296	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	1,785,000	1,799,803.08	1,799,803.08	1,799,803.08
Loan	484990	73102728	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	6,828,000	6,884,624.90	6,884,624.90	6,884,624.90
Loan	484990	73203619	USD	USD	1.000	912810RU4	UNITED STATES TREASURY BOND	102.626448	966,000	991,371.48	991,371.48	991,371.48
Loan	484990	73603993	USD	USD	1.000	912828V98	UNITED STATES TREASURY NOTE	99.354522	1,000,000	993,545.22	993,545.22	993,545.22
Loan	484992	72655809	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	90.729522	885,000	802,956.27	802,956.27	802,956.27
Loan	484992	72655813	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	90.729522	5,082,284	4,611,131.96	4,611,131.96	4,611,131.96
Loan	484992	72724748	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	90.729522	1,312,716	1,191,020.95	1,191,020.95	1,191,020.95
Loan	484992	73102728	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	212,000	213,758.13	213,758.13	213,758.13
Loan	484992	73263603	USD	USD	1.000	912810RK6	UNITED STATES TREASURY BOND	95.974913	4,745,300	4,554,297.55	4,554,297.55	4,554,297.55
Loan	484992	73347435	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	1,843,000	1,858,284.08	1,858,284.08	1,858,284.08
Loan	484992	73545437	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	905,000	912,505.20	912,505.20	912,505.20
Loan	484992	73553167	USD	USD	1.000	912810RK6	UNITED STATES TREASURY BOND	95.974913	2,114,700	2,029,581.49	2,029,581.49	2,029,581.49
Loan	484992	73553169	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	725,000	731,012.46	731,012.46	731,012.46
Loan	484993	73545437	USD	USD	1.000	912810RY6	UNITED STATES TREASURY BOND	100.829304	1,375,000	1,386,402.93	1,386,402.93	1,386,402.93
Loan Total For Barclays Capital Inc.									**70,861,209**	**69,954,119.78**	**69,954,119.78**	**69,954,119.78**
Collateral			USD	USD	1.000	3128M7RL2	FMAC 05.500 FGPC G05591 G	5.967583	1,089,561	65,020.48	65,020.48	65,020.48
Collateral			USD	USD	1.000	3128M82G8	FMAC 04.500 FGPC G06775 G	14.182281	2,375,251	336,864.73	336,864.73	336,864.73
Collateral			USD	USD	1.000	3128M8XM1	FMAC 04.500 FGPC G06684 G	15.253785	2,035,929	310,556.25	310,556.25	310,556.25
Collateral			USD	USD	1.000	3128M8XZ2	FMAC 04.500 FGPC G06696 G	15.324731	2,035,929	312,000.67	312,000.67	312,000.67
Collateral			USD	USD	1.000	3128M8YF5	FMAC 04.500 FGPC G06710 G	15.276707	1,357,286	207,348.63	207,348.63	207,348.63
Collateral			USD	USD	1.000	3128M8YP3	FMAC 04.500 FGPC G06718 G	16.739934	2,714,572	454,417.60	454,417.60	454,417.60
Collateral			USD	USD	1.000	3128MDTW3	FMAC 02.500 FGPC G14865 G	49.421517	408,201	201,739.29	201,739.29	201,739.29
Collateral			USD	USD	1.000	3128ME6J5	FMAC 03.000 FGPC G16073 G	92.050382	245,257	225,759.99	225,759.99	225,759.99
Collateral			USD	USD	1.000	3128MEAQ4	FMAC 03.000 FGPC G15215 G	65.742981	470,590	309,379.68	309,379.68	309,379.68
Collateral			USD	USD	1.000	3128MEHQ7	FMAC 04.000 FGPC G15439 G	63.250860	275,206	174,070.21	174,070.21	174,070.21
Collateral			USD	USD	1.000	3128MENS6	FMAC 02.500 FGPC G15601 G	68.215781	446,644	304,681.67	304,681.67	304,681.67

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Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Collateral			USD	USD	1.000	3128MEQG9	FMAC 03.000 FGPC G15655 G	69.722251	162,772	113,488.55	113,488.55	113,488.55
Collateral			USD	USD	1.000	3128MEVQ1	FMAC 03.500 FGPC G15823 G	78.496961	61,078	47,944.28	47,944.28	47,944.28
Collateral			USD	USD	1.000	3128MFAK4	FMAC 03.000 FGPC G16110 G	93.510965	503,957	471,254.93	471,254.93	471,254.93
Collateral			USD	USD	1.000	3128MFFF0	FMAC 03.000 FGPC G16266 G	97.167567	132,770	129,009.44	129,009.44	129,009.44
Collateral			USD	USD	1.000	3128MFJ66	FMAC 04.500 FGPC G16385 G	104.765063	177,137	185,577.60	185,577.60	185,577.60
Collateral			USD	USD	1.000	3128MJ2M1	FMAC 03.500 FGPC G08779 G	101.184048	19,716	19,949.56	19,949.56	19,949.56
Collateral			USD	USD	1.000	3128MJ2Z2	FMAC 03.000 FGPC G08791 G	99.896619	18,025	18,006.46	18,006.46	18,006.46
Collateral			USD	USD	1.000	3128MJX39	FMAC 03.000 FGPC G08697 G	81.901442	136,205	111,553.75	111,553.75	111,553.75
Collateral			USD	USD	1.000	3128MMWW9	FMAC 03.500 FGPC G18660 G	100.302921	20,561	20,623.58	20,623.58	20,623.58
Collateral			USD	USD	1.000	3128P73Q4	FMAC 03.000 FGPC C91707 G	60.463499	54,291	32,826.51	32,826.51	32,826.51
Collateral			USD	USD	1.000	3128P8E49	FMAC 03.000 FGPC C91955 G	100.182537	554,168	555,179.40	555,179.40	555,179.40
Collateral			USD	USD	1.000	3128P8EW7	FMAC 03.000 FGPC C91949 G	99.630505	392,039	390,589.98	390,589.98	390,589.98
Collateral			USD	USD	1.000	3128P8FG1	FMAC 03.000 FGPC C91967 G	101.095926	104,422	105,566.40	105,566.40	105,566.40
Collateral			USD	USD	1.000	3128P8FJ5	FMAC 03.000 FGPC C91969 G	101.620129	69,508	70,634.26	70,634.26	70,634.26
Collateral			USD	USD	1.000	3128P8FK2	FMAC 03.500 FGPC C91970 G	103.735175	101,246	105,027.65	105,027.65	105,027.65
Collateral			USD	USD	1.000	3128PTQY4	FMAC 04.000 FGPC J14071 G	19.820583	243,126	48,188.93	48,188.93	48,188.93
Collateral			USD	USD	1.000	3128PWM39	FMAC 03.000 FGPC J16678 G	28.425897	162,180	46,101.09	46,101.09	46,101.09
Collateral			USD	USD	1.000	3128PWYG7	FMAC 03.000 FGPC J17011 G	31.437401	96,247	30,257.41	30,257.41	30,257.41
Collateral			USD	USD	1.000	3128PXVK9	FMAC 03.000 FGPC J17818 G	36.299401	210,431	76,385.08	76,385.08	76,385.08
Collateral			USD	USD	1.000	3128QSU61	FMAC FMAR 1G2405 G	3.406489	173,233	5,901.15	5,901.15	5,901.15
Collateral			USD	USD	1.000	3128QSUP9	FMAC FMAR 1G2390 G	7.414154	125,884	9,333.27	9,333.27	9,333.27
Collateral			USD	USD	1.000	3128QTDA9	FMAC FMAR 1G2797 G	7.191805	122,853	8,835.38	8,835.38	8,835.38
Collateral			USD	USD	1.000	31292L4G7	FMAC 03.500 FGPC C04423 G	48.463895	701,034	339,748.23	339,748.23	339,748.23
Collateral			USD	USD	1.000	312946ES1	FMAC 04.500 FGPC A97345 G	37.608571	83,995	31,589.41	31,589.41	31,589.41
Collateral			USD	USD	1.000	31294MG62	FMAC 03.500 FGPC E02921 G	24.163729	278,352	67,260.31	67,260.31	67,260.31
Collateral			USD	USD	1.000	31307L5C8	FMAC 03.000 FGPC J30843 G	70.406624	78,716	55,421.26	55,421.26	55,421.26
Collateral			USD	USD	1.000	31307QEC7	FMAC 03.000 FGPC J33731 G	89.645849	30,832	27,639.74	27,639.74	27,639.74
Collateral			USD	USD	1.000	31307TLF6	FMAC 04.000 FGPC J36626 G	100.674692	29,117	29,313.42	29,313.42	29,313.42
Collateral			USD	USD	1.000	31307TLG4	FMAC 04.000 FGPC J36627 G	72.461362	37,994	27,530.74	27,530.74	27,530.74
Collateral			USD	USD	1.000	31307U4G0	FMAC 03.500 FGPC J38023 G	103.836937	23,643	24,549.89	24,549.89	24,549.89
Collateral			USD	USD	1.000	31307U4M7	FMAC 03.000 FGPC J38028 G	101.386918	28,111	28,501.31	28,501.31	28,501.31
Collateral			USD	USD	1.000	31307UKT4	FMAC 03.000 FGPC J37506 G	99.077612	17,330	17,170.14	17,170.14	17,170.14
Collateral			USD	USD	1.000	31307ULB2	FMAC 03.000 FGPC J37522 G	98.900197	26,811	26,516.08	26,516.08	26,516.08
Collateral			USD	USD	1.000	31307UM54	FMAC 03.000 FGPC J37580 G	100.651811	50,015	50,341.36	50,341.36	50,341.36
Collateral			USD	USD	1.000	31307UM62	FMAC 03.500 FGPC J37581 G	102.708769	17,687	18,166.43	18,166.43	18,166.43
Collateral			USD	USD	1.000	31307UMG0	FMAC 03.500 FGPC J37559 G	103.180024	16,517	17,042.30	17,042.30	17,042.30
Collateral			USD	USD	1.000	31307UMW5	FMAC 03.500 FGPC J37573 G	102.021176	20,236	20,644.68	20,644.68	20,644.68

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Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Collateral			USD	USD	1.000	31307UMX3	FMAC 03.000 FGPC J37574 G	100.754767	22,314	22,482.67	22,482.67	22,482.67
Collateral			USD	USD	1.000	31307UND6	FMAC 03.500 FGPC J37588 G	103.058407	25,187	25,957.34	25,957.34	25,957.34
Collateral			USD	USD	1.000	31307UUA4	FMAC 03.000 FGPC J37777 G	101.147623	19,934	20,162.51	20,162.51	20,162.51
Collateral			USD	USD	1.000	31307UXE3	FMAC 03.500 FGPC J37877 G	100.611321	17,591	17,698.69	17,698.69	17,698.69
Collateral			USD	USD	1.000	3132FGA71	FMAC 05.500 FGPC Z60030 G	86.119081	19,737	16,996.91	16,996.91	16,996.91
Collateral			USD	USD	1.000	3132GE6N5	FMAC 05.000 FGPC Q01777 G	32.594313	59,042	19,244.32	19,244.32	19,244.32
Collateral			USD	USD	1.000	3132GSDA4	FMAC 04.500 FGPC Q06997 G	38.912852	54,967	21,389.23	21,389.23	21,389.23
Collateral			USD	USD	1.000	3132GUHP2	FMAC 03.500 FGPC Q08938 G	57.549378	288,275	165,900.50	165,900.50	165,900.50
Collateral			USD	USD	1.000	3132GUTT1	FMAC 03.500 FGPC Q09262 G	56.251264	49,635	27,920.55	27,920.55	27,920.55
Collateral			USD	USD	1.000	3132GVGV8	FMAC 03.500 FGPC Q09812 G	58.109707	166,924	96,999.00	96,999.00	96,999.00
Collateral			USD	USD	1.000	3132H3MB6	FMAC 03.500 FGPC U90354 G	72.772728	135,729	98,773.41	98,773.41	98,773.41
Collateral			USD	USD	1.000	3132H5A24	FMAC 04.500 FGPC U95024 G	62.751602	142,451	89,390.03	89,390.03	89,390.03
Collateral			USD	USD	1.000	3132J4JC4	FMAC 05.500 FGPC G30958 G	80.579939	31,994	25,780.35	25,780.35	25,780.35
Collateral			USD	USD	1.000	3132J6WQ3	FMAC 03.500 FGPC Q15654 G	46.333693	67,410	31,233.47	31,233.47	31,233.47
Collateral			USD	USD	1.000	3132J8LR9	FMAC 03.500 FGPC Q17135 G	63.547510	52,090	33,101.84	33,101.84	33,101.84
Collateral			USD	USD	1.000	3132J8NE6	FMAC 03.000 FGPC Q17188 G	71.957234	26,603	19,142.64	19,142.64	19,142.64
Collateral			USD	USD	1.000	3132J94A3	FMAC 03.000 FGPC Q18516 G	66.054284	31,951	21,104.68	21,104.68	21,104.68
Collateral			USD	USD	1.000	3132KE7C3	FMAC 03.000 FGPC V60891 G	69.546642	66,647	46,350.58	46,350.58	46,350.58
Collateral			USD	USD	1.000	3132KFUM2	FMAC 03.000 FGPC V61488 G	93.477165	104,463	97,648.92	97,648.92	97,648.92
Collateral			USD	USD	1.000	3132KFZG0	FMAC 03.000 FGPC V61643 G	94.443526	51,903	49,018.64	49,018.64	49,018.64
Collateral			USD	USD	1.000	3132L5FJ7	FMAC 03.000 FGPC V80169 G	67.020590	42,858	28,723.96	28,723.96	28,723.96
Collateral			USD	USD	1.000	3132L6PE5	FMAC 04.000 FGPC V81321 G	77.758980	204,908	159,334.36	159,334.36	159,334.36
Collateral			USD	USD	1.000	3132L8S57	FMAC 04.500 FGPC V83240 G	106.783872	366,445	391,303.91	391,303.91	391,303.91
Collateral			USD	USD	1.000	3132L8Y76	FMAC 03.500 FGPC V83434 G	101.309850	1,783,393	1,806,753.21	1,806,753.21	1,806,753.21
Collateral			USD	USD	1.000	3132LQPV3	FMAC 04.000 FGPC K94136 G	106.633009	17,103	18,237.81	18,237.81	18,237.81
Collateral			USD	USD	1.000	3132M9KQ6	FMAC 04.500 FGPC Q28703 G	57.176669	34,980	20,000.68	20,000.68	20,000.68
Collateral			USD	USD	1.000	3132QP5L4	FMAC 04.000 FGPC Q33550 G	75.399053	61,086	46,058.54	46,058.54	46,058.54
Collateral			USD	USD	1.000	3132QQKF8	FMAC 04.000 FGPC Q33893 G	86.315202	22,973	19,829.20	19,829.20	19,829.20
Collateral			USD	USD	1.000	3132QUXG3	FMAC 04.000 FGPC Q37878 G	75.764900	128,942	97,692.92	97,692.92	97,692.92
Collateral			USD	USD	1.000	3132QWPS2	FMAC 03.500 FGPC Q39432 G	89.880531	266,424	239,463.62	239,463.62	239,463.62
Collateral			USD	USD	1.000	3132QWPZ6	FMAC 04.000 FGPC Q39439 G	89.072480	245,976	219,096.71	219,096.71	219,096.71
Collateral			USD	USD	1.000	3132WF7A1	FMAC 03.000 FGPC Q42688 G	93.645029	68,522	64,167.19	64,167.19	64,167.19
Collateral			USD	USD	1.000	3132WFNS4	FMAC 03.500 FGPC Q42200 G	90.304294	63,468	57,313.93	57,313.93	57,313.93
Collateral			USD	USD	1.000	3132WHQC2	FMAC 03.500 FGPC Q44050 G	100.798662	28,738	28,967.66	28,967.66	28,967.66
Collateral			USD	USD	1.000	3132WLU53	FMAC 04.500 FGPC Q46903 G	95.420500	111,286	106,190.02	106,190.02	106,190.02
Collateral			USD	USD	1.000	3132WMEG5	FMAC 03.500 FGPC Q47334 G	101.811912	26,884	27,371.01	27,371.01	27,371.01
Collateral			USD	USD	1.000	3132WMMV3	FMAC 04.000 FGPC Q47571 G	103.600570	14,742	15,272.93	15,272.93	15,272.93

BNY MELLON

Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Collateral			USD	USD	1.000	3132WN5H1	FMAC 04.500 FGPC Q48947 G	103.874925	152,864	158,787.41	158,787.41	158,787.41
Collateral			USD	USD	1.000	3132WNVX7	FMAC 03.500 FGPC Q48729 G	102.115880	29,346	29,966.65	29,966.65	29,966.65
Collateral			USD	USD	1.000	3132WPPH4	FMAC 03.500 FGPC Q49423 G	102.196054	25,508	26,067.84	26,067.84	26,067.84
Collateral			USD	USD	1.000	3132WPPQ4	FMAC 04.000 FGPC Q49430 G	104.751635	18,961	19,862.32	19,862.32	19,862.32
Collateral			USD	USD	1.000	3132WPPT8	FMAC 04.000 FGPC Q49433 G	98.141321	21,216	20,822.09	20,822.09	20,822.09
Collateral			USD	USD	1.000	3132WPRY5	FMAC 04.000 FGPC Q49502 G	103.331973	303,045	313,142.08	313,142.08	313,142.08
Collateral			USD	USD	1.000	3132WPW78	FMAC 03.500 FGPC Q49669 G	100.339159	161,827	162,376.10	162,376.10	162,376.10
Collateral			USD	USD	1.000	3132XCRY3	FMAC 03.500 FGPC G67703 G	97.286610	760,759	740,116.52	740,116.52	740,116.52
Collateral			USD	USD	1.000	3132XS5R7	FMAC 03.500 FGPC Q50855 G	102.532685	18,565	19,034.94	19,034.94	19,034.94
Collateral			USD	USD	1.000	3132XSE22	FMAC 04.000 FGPC Q50152 G	102.647139	20,359	20,898.23	20,898.23	20,898.23
Collateral			USD	USD	1.000	3132XSFH8	FMAC 04.000 FGPC Q50167 G	100.761164	20,695	20,852.41	20,852.41	20,852.41
Collateral			USD	USD	1.000	3132XSFK1	FMAC 04.000 FGPC Q50169 G	104.728626	44,818	46,937.49	46,937.49	46,937.49
Collateral			USD	USD	1.000	3132XT6V5	FMAC 03.500 FGPC Q51783 G	103.358985	19,674	20,334.70	20,334.70	20,334.70
Collateral			USD	USD	1.000	3132XT7E2	FMAC 03.000 FGPC Q51792 G	99.983471	29,554	29,548.89	29,548.89	29,548.89
Collateral			USD	USD	1.000	3132XTBS6	FMAC 04.000 FGPC Q50948 G	104.791652	213,377	223,601.51	223,601.51	223,601.51
Collateral			USD	USD	1.000	3132XTKU1	FMAC 04.000 FGPC Q51206 G	104.356241	22,940	23,939.37	23,939.37	23,939.37
Collateral			USD	USD	1.000	3132XTRH3	FMAC 04.000 FGPC Q51387 G	105.062140	211,432	222,134.49	222,134.49	222,134.49
Collateral			USD	USD	1.000	3132XUKH7	FMAC 03.500 FGPC Q52095 G	103.387240	19,272	19,924.69	19,924.69	19,924.69
Collateral			USD	USD	1.000	3132XUPB5	FMAC 03.500 FGPC Q52217 G	103.373650	512,863	530,165.17	530,165.17	530,165.17
Collateral			USD	USD	1.000	3132XUSK2	FMAC 04.500 FGPC Q52321 G	106.391300	23,210	24,692.99	24,692.99	24,692.99
Collateral			USD	USD	1.000	3132XUV36	FMAC 04.500 FGPC Q52433 G	107.298416	117,623	126,207.45	126,207.45	126,207.45
Collateral			USD	USD	1.000	3132XUVM4	FMAC 03.500 FGPC Q52419 G	103.141565	138,665	143,021.10	143,021.10	143,021.10
Collateral			USD	USD	1.000	3132XUVN2	FMAC 03.500 FGPC Q52420 G	103.234337	141,741	146,325.47	146,325.47	146,325.47
Collateral			USD	USD	1.000	3132XUVP7	FMAC 03.500 FGPC Q52421 G	103.043081	133,312	137,368.50	137,368.50	137,368.50
Collateral			USD	USD	1.000	3132XUVQ5	FMAC 03.500 FGPC Q52422 G	102.913911	232,032	238,793.00	238,793.00	238,793.00
Collateral			USD	USD	1.000	3132XUVU6	FMAC 04.000 FGPC Q52426 G	105.197350	215,157	226,339.23	226,339.23	226,339.23
Collateral			USD	USD	1.000	3132XUVZ5	FMAC 04.500 FGPC Q52431 G	107.573788	75,765	81,503.24	81,503.24	81,503.24
Collateral			USD	USD	1.000	3132XUWD3	FMAC 03.500 FGPC Q52443 G	102.427956	210,990	216,112.89	216,112.89	216,112.89
Collateral			USD	USD	1.000	3132XVAZ6	FMAC 04.000 FGPC Q52723 G	104.793012	206,972	216,892.11	216,892.11	216,892.11
Collateral			USD	USD	1.000	3132XVE58	FMAC 03.500 FGPC Q52855 G	103.540712	62,117	64,316.64	64,316.64	64,316.64
Collateral			USD	USD	1.000	31335A5Z7	FMAC 03.000 FGPC G60864 G	94.524873	50,450	47,688.11	47,688.11	47,688.11
Collateral			USD	USD	1.000	31335APA0	FMAC 03.000 FGPC G60417 G	81.300055	66,948	54,428.87	54,428.87	54,428.87
Collateral			USD	USD	1.000	31335BE44	FMAC 04.000 FGPC G61055 G	102.434526	973,740	997,445.45	997,445.45	997,445.45
Collateral			USD	USD	1.000	31335BEN2	FMAC 04.000 FGPC G61041 G	103.663657	227,794	236,139.12	236,139.12	236,139.12
Collateral			USD	USD	1.000	31335BK96	FMAC 04.000 FGPC G61220 G	105.255035	514,940	542,000.56	542,000.56	542,000.56
Collateral			USD	USD	1.000	31335BLA2	FMAC 04.500 FGPC G61221 G	107.464836	583,889	627,475.69	627,475.69	627,475.69
Collateral			USD	USD	1.000	31335BLB0	FMAC 04.500 FGPC G61222 G	108.442031	375,107	406,773.55	406,773.55	406,773.55

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Collateral			USD	USD	1.000	31335BLC8	FMAC 04.500 FGPC G61223 G	108.166505	299,884	324,374.58	324,374.58	324,374.58
Collateral			USD	USD	1.000	31335BLD6	FMAC 04.500 FGPC G61224 G	107.773571	176,727	190,465.51	190,465.51	190,465.51
Collateral			USD	USD	1.000	31335BLE4	FMAC 04.500 FGPC G61225 G	108.090923	174,102	188,188.58	188,188.58	188,188.58
Collateral			USD	USD	1.000	31335H4R1	FMAC 05.500 FGPC C90832 G	4.883772	361,289	17,644.54	17,644.54	17,644.54
Collateral			USD	USD	1.000	31371KXS5	FNMA FNMS 05.500 CT254589	1.555033	1,263,810	19,652.66	19,652.66	19,652.66
Collateral			USD	USD	1.000	31371MSX6	FNMA FNMS 05.500 CT256234	3.556599	898,341	31,950.38	31,950.38	31,950.38
Collateral			USD	USD	1.000	31371NJ63	FNMA FNMS 06.000 CT256885	3.977116	683,554	27,185.72	27,185.72	27,185.72
Collateral			USD	USD	1.000	31381JQ96	FNMA FNAR XX.XXX AM462280	11.444215	6,854	784.42	784.42	784.42
Collateral			USD	USD	1.000	31381K5C9	FNMA FNAR XX.XXX HY463543	91.352203	23,413	21,388.46	21,388.46	21,388.46
Collateral			USD	USD	1.000	31381LMC8	FNMA FNAR XX.XXX HY463955	97.070719	13,573	13,175.27	13,175.27	13,175.27
Collateral			USD	USD	1.000	31385XQ91	FNMA FNMS 05.500 CL555880	3.010668	763,834	22,996.51	22,996.51	22,996.51
Collateral			USD	USD	1.000	3138A45H4	FNMA FNMS 03.500 CIAH3547	32.992242	91,110	30,059.35	30,059.35	30,059.35
Collateral			USD	USD	1.000	3138A4AC9	FNMA FNMS 04.500 CLAH2702	40.364649	303,966	122,694.98	122,694.98	122,694.98
Collateral			USD	USD	1.000	3138A5FG2	FNMA FNMS 04.000 CLAH3766	41.912705	203,476	85,282.49	85,282.49	85,282.49
Collateral			USD	USD	1.000	3138ABUR8	FNMA FNMS 03.000 CIAH9591	37.067420	52,629	19,508.11	19,508.11	19,508.11
Collateral			USD	USD	1.000	3138AV6G5	FNMA FNMS 03.000 CIAJ4470	28.895196	71,447	20,644.84	20,644.84	20,644.84
Collateral			USD	USD	1.000	3138AXJY8	FNMA FNMS 03.500 CIAJ5678	30.999966	203,794	63,176.02	63,176.02	63,176.02
Collateral			USD	USD	1.000	3138E0RM3	FNMA FNMS 04.500 CLAJ7691	49.868830	408,318	203,623.35	203,623.35	203,623.35
Collateral			USD	USD	1.000	3138E1MP9	FNMA FNMS 04.000 CLAJ8465	43.743180	397,094	173,701.61	173,701.61	173,701.61
Collateral			USD	USD	1.000	3138EGBF0	FNMA FNAR XX.XXX LBAL0037	24.094450	114,012	27,470.57	27,470.57	27,470.57
Collateral			USD	USD	1.000	3138EK4S1	FNMA FNMS 03.500 CRAL3532	63.638149	31,273	19,901.33	19,901.33	19,901.33
Collateral			USD	USD	1.000	3138EKL52	FNMA FNMS 03.500 CLAL3047	54.949731	301,077	165,440.85	165,440.85	165,440.85
Collateral			USD	USD	1.000	3138EKN27	FNMA FNMS 03.500 CLAL3108	59.017055	1,205,801	711,628.24	711,628.24	711,628.24
Collateral			USD	USD	1.000	3138EKWV3	FNMA FNMS 02.500 CIAL3359	47.956951	203,914	97,790.86	97,790.86	97,790.86
Collateral			USD	USD	1.000	3138ELAG8	FNMA FNMS 03.000 CIAL3606	48.474502	101,942	49,415.79	49,415.79	49,415.79
Collateral			USD	USD	1.000	3138ELXT5	FNMA FNMS 03.000 CIAL4289	54.442152	289,093	157,388.52	157,388.52	157,388.52
Collateral			USD	USD	1.000	3138EMAA9	FNMA FNMS 05.500 CTAL4500	37.890983	56,097	21,255.53	21,255.53	21,255.53
Collateral			USD	USD	1.000	3138ENEL9	FNMA FNMS 04.000 CLAL5538	60.886001	33,932	20,659.93	20,659.93	20,659.93
Collateral			USD	USD	1.000	3138EPG73	FNMA FNMS 05.000 CLAL6521	61.414974	39,702	24,383.24	24,383.24	24,383.24
Collateral			USD	USD	1.000	3138EPLX0	FNMA FNMS 04.000 CLAL6641	74.190395	160,973	119,426.43	119,426.43	119,426.43
Collateral			USD	USD	1.000	3138EQ5W8	FNMA FNMS 03.000 CIAL8060	78.257319	188,965	147,879.14	147,879.14	147,879.14
Collateral			USD	USD	1.000	3138EQCL4	FNMA FNMS 04.000 CLAL7274	74.156880	203,593	150,978.16	150,978.16	150,978.16
Collateral			USD	USD	1.000	3138EQHG0	FNMA FNMS 03.500 CIAL7430	74.073124	33,091	24,511.27	24,511.27	24,511.27
Collateral			USD	USD	1.000	3138EQMU3	FNMA FNMS 04.000 CLAL7570	75.199938	23,922	17,989.46	17,989.46	17,989.46
Collateral			USD	USD	1.000	3138EQNX6	FNMA FNMS 03.000 CIAL7605	80.427809	60,131	48,362.37	48,362.37	48,362.37
Collateral			USD	USD	1.000	3138EQYV8	FNMA FNMS 04.000 CLAL7923	78.373421	338,447	265,252.26	265,252.26	265,252.26
Collateral			USD	USD	1.000	3138EQZK1	FNMA FNMS 03.500 CLAL7945	86.303807	34,950	30,163.28	30,163.28	30,163.28

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Collateral			USD	USD	1.000	3138ER6R6	FNMA FNMS 03.500 CLAL9879	98.267442	285,030	280,091.78	280,091.78	280,091.78
Collateral			USD	USD	1.000	3138ERPJ3	FNMA FNMS 03.500 CLAL9424	93.644267	1,168,969	1,094,672.38	1,094,672.38	1,094,672.38
Collateral			USD	USD	1.000	3138ERQY9	FNMA FNMS 04.000 CLAL9470	91.476221	495,409	453,181.83	453,181.83	453,181.83
Collateral			USD	USD	1.000	3138ESCP1	FNMA FNMS 03.500 CTAL9977	90.984752	119,625	108,840.20	108,840.20	108,840.20
Collateral			USD	USD	1.000	3138ETBY1	FNMA FNMS 03.000 CIAL8154	75.337806	38,046	28,663.11	28,663.11	28,663.11
Collateral			USD	USD	1.000	3138ETNU6	FNMA FNMS 04.500 CIAL8502	53.460359	39,918	21,340.34	21,340.34	21,340.34
Collateral			USD	USD	1.000	3138ETSU1	FNMA FNMS 03.000 CIAL8630	78.867325	26,972	21,272.00	21,272.00	21,272.00
Collateral			USD	USD	1.000	3138L7LR5	FNMA FNAR XX.XXX HYAM6635	96.415735	19,341	18,648.08	18,648.08	18,648.08
Collateral			USD	USD	1.000	3138LD6Y4	FNMA FNAR XX.XXX HXAN1786	97.781417	10,180	9,953.80	9,953.80	9,953.80
Collateral			USD	USD	1.000	3138LQGS7	FNMA FNMS 04.000 CLAO0208	53.178128	120,656	64,162.46	64,162.46	64,162.46
Collateral			USD	USD	1.000	3138LS3H1	FNMA FNMS 04.000 CLAO2599	58.635026	36,342	21,309.00	21,309.00	21,309.00
Collateral			USD	USD	1.000	3138M6NF0	FNMA FNMS 04.000 CLAP3089	52.306538	34,064	17,817.57	17,817.57	17,817.57
Collateral			USD	USD	1.000	3138M7CA1	FNMA FNMS 03.500 CLAP3664	53.395628	113,939	60,838.54	60,838.54	60,838.54
Collateral			USD	USD	1.000	3138M7J89	FNMA FNMS 03.500 CRAP3886	67.749876	74,651	50,575.78	50,575.78	50,575.78
Collateral			USD	USD	1.000	3138MDYY2	FNMA FNMS 03.000 CLAP9726	60.958305	34,045	20,753.21	20,753.21	20,753.21
Collateral			USD	USD	1.000	3138MFUB1	FNMA FNMS 02.500 CIAQ0577	45.682139	195,449	89,285.38	89,285.38	89,285.38
Collateral			USD	USD	1.000	3138MKPM2	FNMA FNMS 03.000 CTAQ4027	51.215309	135,909	69,606.29	69,606.29	69,606.29
Collateral			USD	USD	1.000	3138MPBP9	FNMA FNMS 03.500 CLAQ7245	60.672847	46,829	28,412.30	28,412.30	28,412.30
Collateral			USD	USD	1.000	3138MRLY5	FNMA FNMS 03.500 CLAQ9342	53.384164	390,415	208,419.84	208,419.84	208,419.84
Collateral			USD	USD	1.000	3138NYFC4	FNMA FNMS 02.500 CTAR1962	63.900945	91,596	58,531.02	58,531.02	58,531.02
Collateral			USD	USD	1.000	3138W9L65	FNMA FNMS 03.000 CIAS0348	45.971393	681,866	313,463.35	313,463.35	313,463.35
Collateral			USD	USD	1.000	3138W9Z60	FNMA FNMS 03.500 CIAS0764	52.537468	200,081	105,117.75	105,117.75	105,117.75
Collateral			USD	USD	1.000	3138WA6D4	FNMA FNMS 04.000 CLAS1767	61.591144	115,430	71,094.40	71,094.40	71,094.40
Collateral			USD	USD	1.000	3138WAZB6	FNMA FNMS 04.500 CLAS1637	52.732303	130,639	68,888.84	68,888.84	68,888.84
Collateral			USD	USD	1.000	3138WBBJ3	FNMA FNMS 04.500 CLAS1840	56.934871	130,072	74,056.55	74,056.55	74,056.55
Collateral			USD	USD	1.000	3138WBRC1	FNMA FNMS 04.500 CLAS2282	67.789655	136,739	92,695.13	92,695.13	92,695.13
Collateral			USD	USD	1.000	3138WCTH6	FNMA FNMS 04.000 CLAS3251	69.683828	679,124	473,239.87	473,239.87	473,239.87
Collateral			USD	USD	1.000	3138WDJX0	FNMA FNMS 04.500 CLAS3877	63.187204	409,595	258,811.64	258,811.64	258,811.64
Collateral			USD	USD	1.000	3138WDRF0	FNMA FNMS 04.000 CLAS4085	71.048945	800,799	568,959.12	568,959.12	568,959.12
Collateral			USD	USD	1.000	3138WDZN4	FNMA FNMS 04.000 CLAS4348	65.308191	625,836	408,722.23	408,722.23	408,722.23
Collateral			USD	USD	1.000	3138WERK7	FNMA FNMS 03.500 CLAS4989	78.631877	26,297	20,678.15	20,678.15	20,678.15
Collateral			USD	USD	1.000	3138WFCP9	FNMA FNMS 04.000 CLAS5477	88.933324	338,536	301,071.61	301,071.61	301,071.61
Collateral			USD	USD	1.000	3138WFHM1	FNMA FNMS 03.000 CLAS5635	79.022350	32,507	25,687.80	25,687.80	25,687.80
Collateral			USD	USD	1.000	3138WFTA4	FNMA FNMS 03.500 CLAS5944	89.236861	20,366	18,174.05	18,174.05	18,174.05
Collateral			USD	USD	1.000	3138WFUF1	FNMA FNMS 03.500 CIAS5981	72.289363	157,893	114,140.19	114,140.19	114,140.19
Collateral			USD	USD	1.000	3138WGDK7	FNMA FNMS 04.000 CLAS6405	69.789530	67,864	47,362.18	47,362.18	47,362.18
Collateral			USD	USD	1.000	3138WGUP7	FNMA FNMS 03.000 CIAS6889	80.971273	21,481	17,393.44	17,393.44	17,393.44

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Collateral			USD	USD	1.000	3138WH7B2	FNMA FNMS 03.500 CLAS8089	96.044108	780,619	749,738.73	749,738.73	749,738.73
Collateral			USD	USD	1.000	3138WHDQ2	FNMA FNMS 03.500 CLAS7310	93.496221	508,959	475,857.51	475,857.51	475,857.51
Collateral			USD	USD	1.000	3138WHNQ1	FNMA FNMS 04.000 CLAS7598	91.101159	173,563	158,117.87	158,117.87	158,117.87
Collateral			USD	USD	1.000	3138WHW24	FNMA FNMS 03.500 CLAS7864	93.007271	678,598	631,145.57	631,145.57	631,145.57
Collateral			USD	USD	1.000	3138WJ2T4	FNMA FNMS 03.500 CIAS8885	93.264230	139,814	130,396.65	130,396.65	130,396.65
Collateral			USD	USD	1.000	3138WJ4Q8	FNMA FNMS 03.500 CIAS8930	96.557710	136,507	131,808.42	131,808.42	131,808.42
Collateral			USD	USD	1.000	3138WJ4S4	FNMA FNMS 03.500 CIAS8932	95.279281	175,260	166,986.28	166,986.28	166,986.28
Collateral			USD	USD	1.000	3138WJ5E4	FNMA FNMS 03.500 CLAS8944	98.725926	203,593	200,999.00	200,999.00	200,999.00
Collateral			USD	USD	1.000	3138WJ5G9	FNMA FNMS 03.500 CLAS8946	97.058835	165,022	160,168.53	160,168.53	160,168.53
Collateral			USD	USD	1.000	3138WJA81	FNMA FNMS 03.500 CLAS8130	95.741149	578,543	553,903.91	553,903.91	553,903.91
Collateral			USD	USD	1.000	3138WJMC9	FNMA FNMS 03.500 CLAS8454	97.669438	271,457	265,130.75	265,130.75	265,130.75
Collateral			USD	USD	1.000	3138WJQT8	FNMA FNMS 04.000 CTAS8565	96.167848	19,034	18,304.99	18,304.99	18,304.99
Collateral			USD	USD	1.000	3138WJR34	FNMA FNMS 03.000 CIAS8605	92.641616	176,734	163,729.63	163,729.63	163,729.63
Collateral			USD	USD	1.000	3138WJR83	FNMA FNMS 03.000 CIAS8610	89.905540	18,934	17,022.84	17,022.84	17,022.84
Collateral			USD	USD	1.000	3138WJUN6	FNMA FNMS 03.500 CLAS8688	96.631920	341,386	329,887.90	329,887.90	329,887.90
Collateral			USD	USD	1.000	3138WJZX9	FNMA FNMS 04.000 CTAS8857	100.015740	28,798	28,802.32	28,802.32	28,802.32
Collateral			USD	USD	1.000	3138WKP33	FNMA FNMS 04.000 CTAS9441	97.771873	244,810	239,355.78	239,355.78	239,355.78
Collateral			USD	USD	1.000	3138WKQK4	FNMA FNMS 04.500 CLAS9457	98.747057	472,902	466,976.72	466,976.72	466,976.72
Collateral			USD	USD	1.000	3138WKQQ1	FNMA FNMS 03.500 CLAS9462	99.963078	57,880	57,858.98	57,858.98	57,858.98
Collateral			USD	USD	1.000	3138WKQV0	FNMA FNMS 04.000 CLAS9467	101.563314	557,622	566,339.01	566,339.01	566,339.01
Collateral			USD	USD	1.000	3138WLAL7	FNMA FNMS 03.500 CLAS9910	101.768557	52,762	53,695.07	53,695.07	53,695.07
Collateral			USD	USD	1.000	3138WLC27	FNMA FNMS 04.500 CLAS9988	103.480196	1,110,766	1,149,422.54	1,149,422.54	1,149,422.54
Collateral			USD	USD	1.000	3138WPHB3	FNMA FNMS 04.000 CLAT2025	61.322030	397,582	243,805.23	243,805.23	243,805.23
Collateral			USD	USD	1.000	3138WQK92	FNMA FNMS 03.500 CLAT3019	60.302679	30,539	18,415.80	18,415.80	18,415.80
Collateral			USD	USD	1.000	3138WQPN6	FNMA FNMS 03.000 CIAT3128	55.798937	32,215	17,975.42	17,975.42	17,975.42
Collateral			USD	USD	1.000	3138X0Y28	FNMA FNMS 03.000 CLAU1628	67.680697	49,880	33,759.31	33,759.31	33,759.31
Collateral			USD	USD	1.000	3138X0ZA9	FNMA FNMS 03.500 CLAU1636	57.645873	77,556	44,708.08	44,708.08	44,708.08
Collateral			USD	USD	1.000	3138X6WT8	FNMA FNMS 02.500 CIAU6957	58.912105	35,666	21,011.66	21,011.66	21,011.66
Collateral			USD	USD	1.000	3138X82A8	FNMA FNMS 04.500 CLAU8868	67.070563	135,764	91,057.71	91,057.71	91,057.71
Collateral			USD	USD	1.000	3138XBXW9	FNMA FNMS 04.000 CLAV0692	56.305107	51,170	28,811.15	28,811.15	28,811.15
Collateral			USD	USD	1.000	3138XDB82	FNMA FNMS 04.000 CLAV1862	71.752781	105,190	75,476.52	75,476.52	75,476.52
Collateral			USD	USD	1.000	3138XDTQ3	FNMA FNMS 04.000 CLAV2358	62.762779	634,531	398,249.46	398,249.46	398,249.46
Collateral			USD	USD	1.000	3138XMGE4	FNMA FNMS 04.000 CLAV9196	64.840798	27,146	17,601.50	17,601.50	17,601.50
Collateral			USD	USD	1.000	3138XQXA4	FNMA FNMS 03.500 CIAW1572	42.846472	44,704	19,154.13	19,154.13	19,154.13
Collateral			USD	USD	1.000	3138YLYG0	FNMA FNMS 03.500 CTAY7010	78.393478	39,389	30,878.28	30,878.28	30,878.28
Collateral			USD	USD	1.000	3138YNAP2	FNMA FNMS 03.000 CIAY8113	79.268537	29,805	23,625.84	23,625.84	23,625.84
Collateral			USD	USD	1.000	3138YT5Z3	FNMA FNMS 04.000 CLAZ2663	79.619530	57,646	45,897.67	45,897.67	45,897.67

BNY MELLON

Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Collateral			USD	USD	1.000	3138YUNX5	FNMA FNMS 03.500 CLAZ3105	82.822357	54,782	45,371.68	45,371.68	45,371.68
Collateral			USD	USD	1.000	3138YXFL4	FNMA FNMS 04.000 CTAZ5570	82.408611	37,816	31,163.45	31,163.45	31,163.45
Collateral			USD	USD	1.000	3138YYFZ1	FNMA FNMS 03.000 CIAZ6483	68.902218	132,844	91,532.58	91,532.58	91,532.58
Collateral			USD	USD	1.000	3140E1D42	FNMA FNMS 03.500 CLAZ8222	87.274390	55,589	48,515.08	48,515.08	48,515.08
Collateral			USD	USD	1.000	3140E6KT8	FNMA FNMS 02.500 CLBA2105	78.758561	21,493	16,927.28	16,927.28	16,927.28
Collateral			USD	USD	1.000	3140EUJE0	FNMA FNMS 03.000 CIBC0260	76.734031	41,906	32,156.32	32,156.32	32,156.32
Collateral			USD	USD	1.000	3140EUK65	FNMA FNMS 03.500 CIBC0316	83.856802	136,707	114,637.74	114,637.74	114,637.74
Collateral			USD	USD	1.000	3140EVH42	FNMA FNMS 02.500 CLBC1150	87.923216	39,260	34,518.22	34,518.22	34,518.22
Collateral			USD	USD	1.000	3140EVPS0	FNMA FNMS 03.500 CLBC1332	86.836619	20,224	17,561.46	17,561.46	17,561.46
Collateral			USD	USD	1.000	3140EVS24	FNMA FNMS 03.500 CIBC1436	82.572949	130,259	107,558.75	107,558.75	107,558.75
Collateral			USD	USD	1.000	3140F4U46	FNMA FNMS 04.000 CTBC8702	90.380703	692	625.23	625.23	625.23
Collateral			USD	USD	1.000	3140FBCG3	FNMA FNMS 03.500 CLBD3670	92.997195	55,055	51,199.75	51,199.75	51,199.75
Collateral			USD	USD	1.000	3140FBLU2	FNMA FNMS 03.000 CLBD3938	94.339734	89,167	84,119.83	84,119.83	84,119.83
Collateral			USD	USD	1.000	3140FE2Q6	FNMA FNMS 04.000 CLBD7082	100.434754	466,041	468,066.68	468,066.68	468,066.68
Collateral			USD	USD	1.000	3140FE2T0	FNMA FNMS 04.000 CLBD7085	99.860975	217,617	217,314.92	217,314.92	217,314.92
Collateral			USD	USD	1.000	3140FE3C6	FNMA FNMS 04.000 CIBD7094	100.461080	26,747	26,870.67	26,870.67	26,870.67
Collateral			USD	USD	1.000	3140FE3E2	FNMA FNMS 04.000 CIBD7096	101.874108	47,203	48,087.74	48,087.74	48,087.74
Collateral			USD	USD	1.000	3140FE3G7	FNMA FNMS 04.000 CIBD7098	96.219749	47,243	45,457.42	45,457.42	45,457.42
Collateral			USD	USD	1.000	3140FG7F0	FNMA FNMS 03.000 CLBD8993	93.059896	21,323	19,843.13	19,843.13	19,843.13
Collateral			USD	USD	1.000	3140FH3P0	FNMA FNMS 03.000 CIBD9805	93.875239	29,098	27,315.89	27,315.89	27,315.89
Collateral			USD	USD	1.000	3140FHAC1	FNMA FNMS 03.000 CIBD9002	83.877351	150,550	126,277.55	126,277.55	126,277.55
Collateral			USD	USD	1.000	3140FPCH0	FNMA FNMS 04.000 CLBE3671	101.811352	339,322	345,467.84	345,467.84	345,467.84
Collateral			USD	USD	1.000	3140FPDP1	FNMA FNMS 04.500 CLBE3709	105.459254	318,701	336,099.53	336,099.53	336,099.53
Collateral			USD	USD	1.000	3140FPE47	FNMA FNMS 04.000 CLBE3754	105.561966	314,145	331,617.15	331,617.15	331,617.15
Collateral			USD	USD	1.000	3140FPFE4	FNMA FNMS 04.500 CLBE3764	102.801767	205,109	210,855.81	210,855.81	210,855.81
Collateral			USD	USD	1.000	3140FQJF5	FNMA FNMS 04.000 CTBE4761	97.508080	28,752	28,035.91	28,035.91	28,035.91
Collateral			USD	USD	1.000	3140FRBZ7	FNMA FNMS 03.000 CIBE5455	92.419100	61,934	57,239.03	57,239.03	57,239.03
Collateral			USD	USD	1.000	3140FS7J6	FNMA FNMS 04.500 CLBE7196	99.934319	80,009	79,956.94	79,956.94	79,956.94
Collateral			USD	USD	1.000	3140FS7K3	FNMA FNMS 04.500 CLBE7197	102.499204	51,167	52,445.54	52,445.54	52,445.54
Collateral			USD	USD	1.000	3140FTN31	FNMA FNMS 04.000 CTBE7609	98.429178	20,712	20,386.41	20,386.41	20,386.41
Collateral			USD	USD	1.000	3140FUWH7	FNMA FNMS 04.000 CLBE8747	103.889294	43,650	45,347.93	45,347.93	45,347.93
Collateral			USD	USD	1.000	3140FVCD6	FNMA FNMS 04.000 CLBE9067	102.797985	70,929	72,913.62	72,913.62	72,913.62
Collateral			USD	USD	1.000	3140FVYH3	FNMA FNMS 04.000 CLBE9711	99.133454	66,410	65,834.52	65,834.52	65,834.52
Collateral			USD	USD	1.000	3140GNHA4	FNMA FNMS 04.000 CLBH0224	99.705218	288,246	287,396.38	287,396.38	287,396.38
Collateral			USD	USD	1.000	3140GNHC0	FNMA FNMS 03.500 CLBH0226	99.333053	27,261	27,078.99	27,078.99	27,078.99
Collateral			USD	USD	1.000	3140GNHS5	FNMA FNMS 04.000 CLBH0240	101.299848	82,915	83,992.34	83,992.34	83,992.34
Collateral			USD	USD	1.000	3140GPK23	FNMA FNMS 04.500 CLBH1212	104.258451	126,304	131,682.37	131,682.37	131,682.37

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Collateral			USD	USD	1.000	3140GPK31	FNMA FNMS 04.500 CLBH1213	106.049344	46,288	49,087.79	49,087.79	49,087.79
Collateral			USD	USD	1.000	3140GPK49	FNMA FNMS 04.500 CLBH1214	102.906192	78,991	81,286.93	81,286.93	81,286.93
Collateral			USD	USD	1.000	3140GPKG2	FNMA FNMS 04.000 CLBH1194	100.001864	189,731	189,734.72	189,734.72	189,734.72
Collateral			USD	USD	1.000	3140GPKU1	FNMA FNMS 04.000 CLBH1206	102.454726	247,799	253,881.78	253,881.78	253,881.78
Collateral			USD	USD	1.000	3140GPKV9	FNMA FNMS 04.000 CLBH1207	101.651175	183,831	186,866.04	186,866.04	186,866.04
Collateral			USD	USD	1.000	3140GPKW7	FNMA FNMS 04.000 CLBH1208	102.822438	273,808	281,536.42	281,536.42	281,536.42
Collateral			USD	USD	1.000	3140GT6J4	FNMA FNMS 04.000 CLBH5372	102.850590	180,007	185,138.58	185,138.58	185,138.58
Collateral			USD	USD	1.000	3140GT6K1	FNMA FNMS 04.000 CLBH5373	104.561723	151,292	158,193.99	158,193.99	158,193.99
Collateral			USD	USD	1.000	3140GTLU2	FNMA FNMS 03.500 CLBH4838	94.220114	47,968	45,195.33	45,195.33	45,195.33
Collateral			USD	USD	1.000	3140GUL88	FNMA FNMS 03.500 CLBH5750	103.008505	601,360	619,451.66	619,451.66	619,451.66
Collateral			USD	USD	1.000	3140GUPP6	FNMA FNMS 04.000 CLBH5829	104.888940	57,285	60,085.22	60,085.22	60,085.22
Collateral			USD	USD	1.000	3140GUZR1	FNMA FNMS 03.500 CLBH6151	103.025157	18,174	18,723.55	18,723.55	18,723.55
Collateral			USD	USD	1.000	3140GVQZ1	FNMA FNMS 03.000 CIBH6771	99.196673	46,351	45,978.30	45,978.30	45,978.30
Collateral			USD	USD	1.000	3140GVWD3	FNMA FNMS 03.500 CLBH6943	100.336968	29,486	29,585.58	29,585.58	29,585.58
Collateral			USD	USD	1.000	3140GVY66	FNMA FNMS 03.500 CLBH7032	102.873591	93,087	95,762.00	95,762.00	95,762.00
Collateral			USD	USD	1.000	3140GVZ24	FNMA FNMS 03.500 CLBH7060	103.457040	1,154,991	1,194,919.48	1,194,919.48	1,194,919.48
Collateral			USD	USD	1.000	3140GVZ32	FNMA FNMS 03.500 CLBH7061	103.368169	1,237,977	1,279,673.95	1,279,673.95	1,279,673.95
Collateral			USD	USD	1.000	3140GXUZ2	FNMA FNMS 03.000 CIBH8699	101.173011	25,243	25,539.29	25,539.29	25,539.29
Collateral			USD	USD	1.000	3140GYDP1	FNMA FNMS 03.000 CLBH9109	99.837241	17,387	17,358.92	17,358.92	17,358.92
Collateral			USD	USD	1.000	3140GYDW6	FNMA FNMS 04.000 CLBH9116	99.782547	18,691	18,650.43	18,650.43	18,650.43
Collateral			USD	USD	1.000	3140GYLC1	FNMA FNMS 04.000 CLBH9322	103.978980	147,153	153,008.70	153,008.70	153,008.70
Collateral			USD	USD	1.000	3140GYLD9	FNMA FNMS 04.000 CLBH9323	104.328390	209,954	219,041.51	219,041.51	219,041.51
Collateral			USD	USD	1.000	3140GYLE7	FNMA FNMS 04.000 CLBH9324	103.916669	147,660	153,443.60	153,443.60	153,443.60
Collateral			USD	USD	1.000	3140H13J7	FNMA FNMS 04.500 CLBJ0800	106.566458	56,697	60,419.80	60,419.80	60,419.80
Collateral			USD	USD	1.000	3140H1EF3	FNMA FNMS 04.500 CLBJ0133	104.417703	22,714	23,717.23	23,717.23	23,717.23
Collateral			USD	USD	1.000	3140H2Y85	FNMA FNMS 03.000 CIBJ1634	101.503340	88,481	89,811.58	89,811.58	89,811.58
Collateral			USD	USD	1.000	3140H2Y93	FNMA FNMS 03.000 CIBJ1635	101.678867	90,248	91,763.12	91,763.12	91,763.12
Collateral			USD	USD	1.000	3140H3BN5	FNMA FNMS 03.500 CLBJ1844	102.722704	43,350	44,530.09	44,530.09	44,530.09
Collateral			USD	USD	1.000	3140H3U20	FNMA FNMS 04.000 CLBJ2400	106.194260	43,996	46,720.87	46,720.87	46,720.87
Collateral			USD	USD	1.000	3140H3W69	FNMA FNMS 03.500 CLBJ2468	103.210768	76,079	78,522.03	78,522.03	78,522.03
Collateral			USD	USD	1.000	3140H3YP5	FNMA FNMS 03.500 CLBJ2517	103.368270	185,689	191,943.86	191,943.86	191,943.86
Collateral			USD	USD	1.000	3140H4PX6	FNMA FNMS 03.500 CLBJ3137	103.260978	21,507	22,208.21	22,208.21	22,208.21
Collateral			USD	USD	1.000	3140J56M6	FNMA FNMS 04.500 CLBM1775	104.839395	334,095	350,263.25	350,263.25	350,263.25
Collateral			USD	USD	1.000	3140J56N4	FNMA FNMS 04.500 CLBM1776	104.314471	468,064	488,258.71	488,258.71	488,258.71
Collateral			USD	USD	1.000	3140J56Q7	FNMA FNMS 04.000 CLBM1778	101.254076	411,297	416,454.88	416,454.88	416,454.88
Collateral			USD	USD	1.000	3140J56S3	FNMA FNMS 03.500 CIBM1780	99.006701	921,583	912,429.00	912,429.00	912,429.00
Collateral			USD	USD	1.000	3140J5DT3	FNMA FNMS 03.500 CLBM1013	97.758947	203,593	199,030.29	199,030.29	199,030.29

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Collateral			USD	USD	1.000	3140J5RU5	FNMA FNMS 03.500 CLBM1398	97.248181	342,645	333,216.34	333,216.34	333,216.34
Collateral			USD	USD	1.000	3140J5RW1	FNMA FNMS 03.500 CIBM1400	93.686836	116,681	109,314.75	109,314.75	109,314.75
Collateral			USD	USD	1.000	3140J5TT6	FNMA FNMS 04.500 CLBM1461	101.525065	47,359	48,081.50	48,081.50	48,081.50
Collateral			USD	USD	1.000	3140J5VF3	FNMA FNMS 04.500 CLBM1513	104.428333	364,577	380,721.67	380,721.67	380,721.67
Collateral			USD	USD	1.000	3140J6C47	FNMA FNMS 02.500 CIBM1890	97.367977	367,896	358,212.43	358,212.43	358,212.43
Collateral			USD	USD	1.000	3140J6GB7	FNMA FNMS 03.500 CIBM1993	103.401560	93,392	96,569.24	96,569.24	96,569.24
Collateral			USD	USD	1.000	3140J6GN1	FNMA FNMS 04.500 CLBM2004	106.170200	2,738,684	2,907,666.76	2,907,666.76	2,907,666.76
Collateral			USD	USD	1.000	3140J7PR0	FNMA FNMS 03.500 CLBM3131	102.699790	192,313	197,505.15	197,505.15	197,505.15
Collateral			USD	USD	1.000	3140J7PS8	FNMA FNMS 03.500 CLBM3132	102.820160	176,643	181,625.03	181,625.03	181,625.03
Collateral			USD	USD	1.000	3140J7PT6	FNMA FNMS 03.500 CLBM3133	102.950797	123,474	127,117.67	127,117.67	127,117.67
Collateral			USD	USD	1.000	3140Q75D5	FNMA FNMS 03.000 CLCA0843	100.288645	53,194	53,347.32	53,347.32	53,347.32
Collateral			USD	USD	1.000	3140Q75G8	FNMA FNMS 03.000 CLCA0846	100.132383	113,805	113,955.82	113,955.82	113,955.82
Collateral			USD	USD	1.000	3140Q75N3	FNMA FNMS 03.500 CLCA0852	103.156806	44,139	45,532.33	45,532.33	45,532.33
Collateral			USD	USD	1.000	3140Q75P8	FNMA FNMS 03.500 CLCA0853	103.167051	1,340,908	1,383,374.87	1,383,374.87	1,383,374.87
Collateral			USD	USD	1.000	3140Q75Q6	FNMA FNMS 03.500 CLCA0854	103.233525	1,357,283	1,401,171.13	1,401,171.13	1,401,171.13
Collateral			USD	USD	1.000	3140Q75R4	FNMA FNMS 03.500 CLCA0855	102.944082	1,696,595	1,746,543.85	1,746,543.85	1,746,543.85
Collateral			USD	USD	1.000	3140Q75T0	FNMA FNMS 03.500 CLCA0857	103.309814	663,461	685,420.47	685,420.47	685,420.47
Collateral			USD	USD	1.000	3140Q7GD3	FNMA FNMS 03.000 CICA0195	98.990106	170,666	168,942.93	168,942.93	168,942.93
Collateral			USD	USD	1.000	3140Q7RG4	FNMA FNMS 03.500 CLCA0486	101.676343	447,904	455,412.84	455,412.84	455,412.84
Collateral			USD	USD	1.000	3140Q7TL1	FNMA FNMS 04.500 CLCA0554	107.935017	206,576	222,967.82	222,967.82	222,967.82
Collateral			USD	USD	1.000	3140Q7TR8	FNMA FNMS 04.500 CLCA0559	105.978250	524,609	555,971.31	555,971.31	555,971.31
Collateral			USD	USD	1.000	3140Q7VQ7	FNMA FNMS 04.500 CLCA0622	107.525297	272,674	293,193.96	293,193.96	293,193.96
Collateral			USD	USD	1.000	3140Q7Y76	FNMA FNMS 04.000 CTCA0733	106.023755	59,981	63,594.42	63,594.42	63,594.42
Collateral			USD	USD	1.000	3140Q7Y92	FNMA FNMS 04.000 CTCA0735	105.858829	78,757	83,371.04	83,371.04	83,371.04
Collateral			USD	USD	1.000	3140Q8AF2	FNMA FNMS 03.500 CLCA0905	103.414524	30,152	31,181.66	31,181.66	31,181.66
Collateral			USD	USD	1.000	31410BFG4	FNMA FNAR XX.XXX LB884067	6.057978	209,653	12,700.71	12,700.71	12,700.71
Collateral			USD	USD	1.000	31410LCE0	FNMA FNMS 04.000 CL890269	19.842731	108,583	21,545.81	21,545.81	21,545.81
Collateral			USD	USD	1.000	31410LDV1	FNMA FNMS 04.500 CL890316	35.281627	721,398	254,520.80	254,520.80	254,520.80
Collateral			USD	USD	1.000	31410LN24	FNMA FNMS 03.500 CT890609	56.980543	30,749	17,520.75	17,520.75	17,520.75
Collateral			USD	USD	1.000	31410LNC2	FNMA FNMS 04.500 CL890587	51.943792	304,711	158,278.31	158,278.31	158,278.31
Collateral			USD	USD	1.000	31411S6M3	FNMA FNAR XX.XXX S1914476	6.377624	203,573	12,983.11	12,983.11	12,983.11
Collateral			USD	USD	1.000	31412BNP3	FNMA FNMS 05.000 CL920298	8.975892	1,991,646	178,768.02	178,768.02	178,768.02
Collateral			USD	USD	1.000	31412Q7L7	FNMA FNMS 05.000 CL932499	27.094790	98,143	26,591.70	26,591.70	26,591.70
Collateral			USD	USD	1.000	31412QSM2	FNMA FNMS 04.500 CL932124	21.637738	1,061,271	229,634.95	229,634.95	229,634.95
Collateral			USD	USD	1.000	31413ASB0	FNMA FNAR XX.XXX LB939814	2.219070	116,344	2,581.76	2,581.76	2,581.76
Collateral			USD	USD	1.000	31414EKS2	FNMA FNAR XX.XXX S1963905	1.026715	102,265	1,049.97	1,049.97	1,049.97
Collateral			USD	USD	1.000	31416T7C7	FNMA FNMS 04.500 CLAA9890	15.063246	134,371	20,240.68	20,240.68	20,240.68

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Collateral			USD	USD	1.000	31416WEY4	FNMA FNMS 04.500 CLAB1050	33.222289	209,813	69,704.85	69,704.85	69,704.85
Collateral			USD	USD	1.000	31416WNN8	FNMA FNMS 05.000 CLAB1296	25.158341	75,329	18,951.62	18,951.62	18,951.62
Collateral			USD	USD	1.000	31416WUU4	FNMA FNMS 04.500 CLAB1494	28.145018	936,894	263,689.03	263,689.03	263,689.03
Collateral			USD	USD	1.000	31416WYK2	FNMA FNMS 04.000 CLAB1613	38.924154	53,273	20,736.25	20,736.25	20,736.25
Collateral			USD	USD	1.000	31417AVC0	FNMA FNMS 03.000 CIAB4210	36.685406	394,093	144,574.45	144,574.45	144,574.45
Collateral			USD	USD	1.000	31417BMG9	FNMA FNMS 03.500 CTAB4858	47.149399	102,690	48,417.70	48,417.70	48,417.70
Collateral			USD	USD	1.000	31417BQJ9	FNMA FNMS 04.000 CLAB4956	43.171363	67,864	29,297.95	29,297.95	29,297.95
Collateral			USD	USD	1.000	31417DJE4	FNMA FNMS 03.000 CTAB6560	51.411740	186,090	95,672.32	95,672.32	95,672.32
Collateral			USD	USD	1.000	31417FK72	FNMA FNMS 03.000 CTAB8417	58.948899	30,539	18,002.37	18,002.37	18,002.37
Collateral			USD	USD	1.000	31417GWR3	FNMA FNMS 03.000 CIAB9655	49.412292	297,298	146,902.00	146,902.00	146,902.00
Collateral			USD	USD	1.000	31417VRQ8	FNMA FNMS 04.500 CIAC8594	8.729794	249,347	21,767.48	21,767.48	21,767.48
Collateral			USD	USD	1.000	31417YW60	FNMA FNMS 04.500 CTMA0668	24.518859	855,290	209,707.40	209,707.40	209,707.40
Collateral			USD	USD	1.000	31418CFD1	FNMA FNMS 03.000 CLMA2863	94.734702	17,951	17,005.43	17,005.43	17,005.43
Collateral			USD	USD	1.000	31418CKH6	FNMA FNMS 04.000 CLMA2995	96.583164	22,100	21,344.81	21,344.81	21,344.81
Collateral			USD	USD	1.000	31418CMF8	FNMA FNMS 03.500 CLMA3057	99.452992	71,358	70,967.20	70,967.20	70,967.20
Collateral			USD	USD	1.000	31418CMG6	FNMA FNMS 04.000 CLMA3058	99.663958	92,824	92,512.27	92,512.27	92,512.27
Collateral			USD	USD	1.000	31418CMH4	FNMA FNMS 03.500 CTMA3059	99.501428	18,170	18,079.21	18,079.21	18,079.21
Collateral			USD	USD	1.000	31418CNE0	FNMA FNMS 04.000 CLMA3088	101.461140	157,785	160,089.97	160,089.97	160,089.97
Collateral			USD	USD	1.000	31418CNF7	FNMA FNMS 03.500 CTMA3089	101.047134	27,146	27,429.97	27,429.97	27,429.97
Collateral			USD	USD	1.000	31418CPR9	FNMA FNMS 03.000 CNMA3131	97.254782	67,864	66,001.28	66,001.28	66,001.28
Collateral			USD	USD	1.000	31418CQ31	FNMA FNMS 04.000 CIMA3173	102.451646	20,537	21,040.18	21,040.18	21,040.18
Collateral			USD	USD	1.000	31418CR89	FNMA FNMS 03.500 CLMA3210	102.545916	62,746	64,343.54	64,343.54	64,343.54
Collateral			USD	USD	1.000	31418CRB2	FNMA FNMS 03.500 CTMA3181	102.736359	46,170	47,433.66	47,433.66	47,433.66
Collateral			USD	USD	1.000	31418CRC0	FNMA FNMS 03.500 CLMA3182	102.070457	19,029	19,422.67	19,422.67	19,422.67
Collateral			USD	USD	1.000	31418CRF3	FNMA FNMS 03.000 CTMA3185	100.722388	193,824	195,224.23	195,224.23	195,224.23
Collateral			USD	USD	1.000	31418CS88	FNMA FNMS 03.000 CTMA3242	101.551333	18,799	19,090.85	19,090.85	19,090.85
Collateral			USD	USD	1.000	31418CS96	FNMA FNMS 03.500 CTMA3243	103.703222	47,729	49,496.72	49,496.72	49,496.72
Collateral			USD	USD	1.000	31418CSC9	FNMA FNMS 03.000 CTMA3214	101.130211	468,009	473,298.45	473,298.45	473,298.45
Collateral			USD	USD	1.000	31418MRV6	FNMA FNMS 05.500 CLAD0499	9.813671	1,278,449	125,462.75	125,462.75	125,462.75
Collateral			USD	USD	1.000	31418MTB8	FNMA FNAR XX.XXX LBAD0545	9.364866	69,256	6,485.69	6,485.69	6,485.69
Collateral			USD	USD	1.000	31418U5P5	FNMA FNMS 04.500 CIAD7153	22.653637	340,961	77,240.08	77,240.08	77,240.08
Collateral			USD	USD	1.000	31418WPM6	FNMA FNMS 04.500 CLAD8527	24.901194	107,565	26,784.95	26,784.95	26,784.95
Collateral			USD	USD	1.000	31418XDS4	FNMA FNMS 04.500 CLAD9112	30.287570	611,822	185,306.04	185,306.04	185,306.04
Collateral			USD	USD	1.000	31419AC21	FNMA FNMS 04.500 CLAE0088	27.945547	417,019	116,538.15	116,538.15	116,538.15
Collateral			USD	USD	1.000	31419AST5	FNMA FNMS 06.000 CLAE0529	12.577563	136,190	17,129.39	17,129.39	17,129.39
Collateral			USD	USD	1.000	31419AYW1	FNMA FNMS 04.500 CLAE0724	34.119779	646,979	220,747.79	220,747.79	220,747.79
Collateral			USD	USD	1.000	31419EX95	FNMA FNMS 05.000 CLAE4303	29.217841	230,178	67,253.06	67,253.06	67,253.06

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Collateral			USD	USD	1.000	31419JSK5	FNMA FNMS 04.000 CLAE7721	31.208032	55,988	17,472.77	17,472.77	17,472.77
Collateral			USD	USD	1.000	36176ARZ4	GNMA GNMI SF 760404 X	9.776854	6,561	641.50	641.50	641.50
Collateral			USD	USD	1.000	36176C2W4	GNMA GNMI SF 762489 X	22.489948	1,839	413.60	413.60	413.60
Collateral			USD	USD	1.000	36176C3T0	GNMA GNMI SF 762510 X	17.847435	6,856	1,223.70	1,223.70	1,223.70
Collateral			USD	USD	1.000	36176C6E0	GNMA GNMI SF 762569 X	7.416332	3,851	285.61	285.61	285.61
Collateral			USD	USD	1.000	36176D4D2	GNMA GNMI SF 763420 X	9.922416	1,115	110.61	110.61	110.61
Collateral			USD	USD	1.000	36176DGR8	GNMA GNII SF 762808 C	44.207484	491,073	217,091.16	217,091.16	217,091.16
Collateral			USD	USD	1.000	36176ENF4	GNMA GNMI SF 763890 X	67.542752	551	372.25	372.25	372.25
Collateral			USD	USD	1.000	36176EZG9	GNMA GNMI SF 764243 X	22.038217	9,616	2,119.28	2,119.28	2,119.28
Collateral			USD	USD	1.000	36176FCN6	GNMA GNMI SF 764477 X	22.402944	1,437	321.96	321.96	321.96
Collateral			USD	USD	1.000	36176H5G5	GNMA GNMI SF 767047 X	77.975152	3,155	2,460.13	2,460.13	2,460.13
Collateral			USD	USD	1.000	36176HFT6	GNMA GNMI SF 766378 X	15.773958	2,779	438.34	438.34	438.34
Collateral			USD	USD	1.000	36176JCC2	GNMA GNMI SF 767167 X	17.726463	3,377	598.69	598.69	598.69
Collateral			USD	USD	1.000	36176KZ83	GNMA GNMI SF 768767 X	41.021949	1,279	524.73	524.73	524.73
Collateral			USD	USD	1.000	36176PZ41	GNMA GNMI SF 772363 X	37.961189	763	289.55	289.55	289.55
Collateral			USD	USD	1.000	36176QVN1	GNMA GNMI SF 773121 X	8.204885	2,198	180.31	180.31	180.31
Collateral			USD	USD	1.000	36176RJH6	GNMA GNMI SF 773664 X	30.018880	2,583	775.38	775.38	775.38
Collateral			USD	USD	1.000	36176U5P6	GNMA GNMI SF 776954 X	73.014562	409	298.77	298.77	298.77
Collateral			USD	USD	1.000	36176VW90	GNMA GNMI SF 777672 X	67.662249	745	504.16	504.16	504.16
Collateral			USD	USD	1.000	36176W3A7	GNMA GNMI SF 778693 X	23.267900	4,072	947.44	947.44	947.44
Collateral			USD	USD	1.000	36176X2L2	GNMA GNMI SF 779579 X	28.033403	23,746	6,656.73	6,656.73	6,656.73
Collateral			USD	USD	1.000	36176XE96	GNMA GNMI SF 778960 X	50.947481	29,392	14,974.50	14,974.50	14,974.50
Collateral			USD	USD	1.000	36177P3Q6	GNMA GNMI SF 795306 X	54.995027	18,424	10,132.13	10,132.13	10,132.13
Collateral			USD	USD	1.000	36177RDQ1	GNMA GNMI SF 796410 X	56.417827	1,672	943.43	943.43	943.43
Collateral			USD	USD	1.000	36178BWT8	GNMA GNMI SF AA4258 X	69.170046	579	400.77	400.77	400.77
Collateral			USD	USD	1.000	36178CB77	GNMA GNMI SF AA4562 X	56.178626	28,089	15,780.03	15,780.03	15,780.03
Collateral			USD	USD	1.000	36178CDS9	GNMA GNMI SF AA4613 X	50.854549	963	489.60	489.60	489.60
Collateral			USD	USD	1.000	36178D7M7	GNMA GNMI SF AA6300 X	63.276961	3,218	2,036.05	2,036.05	2,036.05
Collateral			USD	USD	1.000	36178DU90	GNMA GNMI SF AA6008 X	76.153898	1,369	1,042.30	1,042.30	1,042.30
Collateral			USD	USD	1.000	36178DY88	GNMA GNMI SF AA6135 X	45.991479	7,935	3,649.52	3,649.52	3,649.52
Collateral			USD	USD	1.000	36178EDQ9	GNMA GNMI SF AA6411 X	63.674908	3,193	2,033.15	2,033.15	2,033.15
Collateral			USD	USD	1.000	36178GKE3	GNMA GNMI SF AA8393 X	39.951103	277,012	110,669.27	110,669.27	110,669.27
Collateral			USD	USD	1.000	36178GSD7	GNMA GNMI SF AA8616 X	52.592716	1,463	769.47	769.47	769.47
Collateral			USD	USD	1.000	36178NFM6	GNMA GNMI SF AB2872 X	73.687321	659	485.68	485.68	485.68
Collateral			USD	USD	1.000	36178VJL6	GNMA GNMI SF AB8367 X	64.279191	1,761	1,132.09	1,132.09	1,132.09
Collateral			USD	USD	1.000	36178WGL7	GNMA GNMI SF AB9203 X	48.909524	1,014	495.81	495.81	495.81
Collateral			USD	USD	1.000	36178WS67	GNMA GNII SF AB9541 C	44.854795	306	137.25	137.25	137.25

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Collateral			USD	USD	1.000	36179DED8	GNMA GNMI SF AC3732 X	63.566913	599	380.48	380.48	380.48
Collateral			USD	USD	1.000	36179DEE6	GNMA GNMI SF AC3733 X	53.979026	1,916	1,033.98	1,033.98	1,033.98
Collateral			USD	USD	1.000	36179DJ76	GNMA GNII SF AC3886 C	40.272468	212	85.33	85.33	85.33
Collateral			USD	USD	1.000	36179F7D1	GNMA GNMI SF AC6292 X	79.670523	916	729.60	729.60	729.60
Collateral			USD	USD	1.000	36179FW35	GNMA GNMI SF AC6066 X	61.677111	413	254.90	254.90	254.90
Collateral			USD	USD	1.000	36179FW92	GNMA GNMI SF AC6072 X	52.093787	558	290.78	290.78	290.78
Collateral			USD	USD	1.000	36179HVF5	GNMA GNMI SF AC7814 X	73.493260	4,640	3,410.32	3,410.32	3,410.32
Collateral			USD	USD	1.000	36179M5S5	GNMA GNII SF MA0857 M	23.844830	9,196	2,192.68	2,192.68	2,192.68
Collateral			USD	USD	1.000	36179MA59	GNMA GNII SF MA0028 M	22.356579	109,300	24,435.67	24,435.67	24,435.67
Collateral			USD	USD	1.000	36179ME63	GNMA GNII SF MA0157 M	19.114039	3,665	700.47	700.47	700.47
Collateral			USD	USD	1.000	36179ME71	GNMA GNII SF MA0158 M	18.730560	1,865	349.38	349.38	349.38
Collateral			USD	USD	1.000	36179MKM1	GNMA GNII SF MA0300 M	36.854274	2,702	995.95	995.95	995.95
Collateral			USD	USD	1.000	36179MKZ2	GNMA GNII JM MA0312 M	30.901347	13,573	4,194.20	4,194.20	4,194.20
Collateral			USD	USD	1.000	36179MLA6	GNMA GNII SF MA0321 M	21.406452	6,786	1,452.73	1,452.73	1,452.73
Collateral			USD	USD	1.000	36179MLC2	GNMA GNII SF MA0323 M	19.033336	5,976	1,137.52	1,137.52	1,137.52
Collateral			USD	USD	1.000	36179MNL0	GNMA GNII SF MA0395 M	23.142971	29,716	6,877.07	6,877.07	6,877.07
Collateral			USD	USD	1.000	36179MQH6	GNMA GNII JM MA0456 M	31.526032	13,573	4,278.98	4,278.98	4,278.98
Collateral			USD	USD	1.000	36179MQU7	GNMA GNII SF MA0467 M	20.988296	3,257	683.69	683.69	683.69
Collateral			USD	USD	1.000	36179NDU9	GNMA GNII SF MA1015 M	26.930937	18,402	4,955.93	4,955.93	4,955.93
Collateral			USD	USD	1.000	36179NGA0	GNMA GNII SF MA1093 M	37.394277	2,852	1,066.47	1,066.47	1,066.47
Collateral			USD	USD	1.000	36179NH84	GNMA GNII SF MA1155 M	61.575719	1,741	1,071.76	1,071.76	1,071.76
Collateral			USD	USD	1.000	36179NH92	GNMA GNII SF MA1156 M	56.383000	7	3.83	3.83	3.83
Collateral			USD	USD	1.000	36179NLG1	GNMA GNII SF MA1227 M	26.403805	869	229.36	229.36	229.36
Collateral			USD	USD	1.000	36179NMN5	GNMA GNII SF MA1265 M	46.846160	509	238.44	238.44	238.44
Collateral			USD	USD	1.000	36179NNE4	GNMA GNII SF MA1289 M	27.713830	71,364	19,777.61	19,777.61	19,777.61
Collateral			USD	USD	1.000	36179NQB7	GNMA GNII SF MA1350 M	43.741377	672	293.97	293.97	293.97
Collateral			USD	USD	1.000	36179NTF5	GNMA GNII SF MA1450 M	31.440174	10,858	3,413.87	3,413.87	3,413.87
Collateral			USD	USD	1.000	36179Q6M8	GNMA GNII SF MA2676 M	74.875632	10,501	7,862.33	7,862.33	7,862.33
Collateral			USD	USD	1.000	36179QBK6	GNMA GNII SF MA1842 M	33.811622	8,231	2,783.02	2,783.02	2,783.02
Collateral			USD	USD	1.000	36179QBL4	GNMA GNII SF MA1843 M	36.214139	6,478	2,345.96	2,345.96	2,345.96
Collateral			USD	USD	1.000	36179QGC9	GNMA GNII SF MA1995 M	45.118637	7,818	3,527.36	3,527.36	3,527.36
Collateral			USD	USD	1.000	36179QGE5	GNMA GNII SF MA1997 M	34.625739	9,094	3,148.80	3,148.80	3,148.80
Collateral			USD	USD	1.000	36179QGH8	GNMA GNII SF MA2000 M	36.688716	104,023	38,164.69	38,164.69	38,164.69
Collateral			USD	USD	1.000	36179QNK3	GNMA GNII SF MA2194 M	52.268406	709	370.74	370.74	370.74
Collateral			USD	USD	1.000	36179QPG0	GNMA GNII SF MA2223 M	48.600813	9,379	4,558.20	4,558.20	4,558.20
Collateral			USD	USD	1.000	36179QPK1	GNMA GNII SF MA2226 M	27.797953	434	120.57	120.57	120.57
Collateral			USD	USD	1.000	36179QPL9	GNMA GNII SF MA2227 M	37.631375	2,206	829.99	829.99	829.99

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Collateral			USD	USD	1.000	36179QR37	GNMA GNII SF MA2306 M	24.407419	400,509	97,753.96	97,753.96	97,753.96
Collateral			USD	USD	1.000	36179QS51	GNMA GNII SF MA2340 M	49.520675	7,397	3,663.15	3,663.15	3,663.15
Collateral			USD	USD	1.000	36179QT76	GNMA GNII SF MA2374 M	30.188597	97,094	29,311.25	29,311.25	29,311.25
Collateral			USD	USD	1.000	36179QT84	GNMA GNII SF MA2375 M	44.811392	62,145	27,848.14	27,848.14	27,848.14
Collateral			USD	USD	1.000	36179QWH0	GNMA GNII SF MA2448 M	30.421291	229,699	69,877.54	69,877.54	69,877.54
Collateral			USD	USD	1.000	36179QWJ6	GNMA GNII SF MA2449 M	38.863205	33,877	13,165.60	13,165.60	13,165.60
Collateral			USD	USD	1.000	36179R3C1	GNMA GNII SF MA3495 M	75.844231	2,767	2,098.74	2,098.74	2,098.74
Collateral			USD	USD	1.000	36179R4E6	GNMA GNII SF MA3521 M	72.367740	4,330	3,133.44	3,133.44	3,133.44
Collateral			USD	USD	1.000	36179RB24	GNMA GNII SF MA2757 M	36.251591	3,054	1,107.09	1,107.09	1,107.09
Collateral			USD	USD	1.000	36179RB40	GNMA GNII SF MA2759 M	39.750603	2,646	1,051.93	1,051.93	1,051.93
Collateral			USD	USD	1.000	36179RJJ9	GNMA GNII SF MA2965 M	52.996129	29,800	15,792.87	15,792.87	15,792.87
Collateral			USD	USD	1.000	36179RLT4	GNMA GNII SF MA3038 M	46.498166	6,693	3,112.18	3,112.18	3,112.18
Collateral			USD	USD	1.000	36179RNX3	GNMA GNII SF MA3106 M	52.430912	61,566	32,279.88	32,279.88	32,279.88
Collateral			USD	USD	1.000	36179RQ36	GNMA GNII SF MA3174 M	53.723069	169,661	91,146.97	91,146.97	91,146.97
Collateral			USD	USD	1.000	36179RQ69	GNMA GNII SF MA3177 M	43.933823	2,719	1,194.47	1,194.47	1,194.47
Collateral			USD	USD	1.000	36179RS91	GNMA GNII SF MA3244 M	68.192033	169,661	115,695.13	115,695.13	115,695.13
Collateral			USD	USD	1.000	36179RTA7	GNMA GNII SF MA3245 M	55.426918	101,796	56,422.64	56,422.64	56,422.64
Collateral			USD	USD	1.000	36179RTC3	GNMA GNII SF MA3247 M	41.552498	58,141	24,158.88	24,158.88	24,158.88
Collateral			USD	USD	1.000	36179RY29	GNMA GNII SF MA3429 M	68.955412	7,474	5,153.74	5,153.74	5,153.74
Collateral			USD	USD	1.000	36179RYZ6	GNMA GNII SF MA3428 M	72.824047	461	335.74	335.74	335.74
Collateral			USD	USD	1.000	36179S5M5	GNMA GNII SF MA4452 M	96.585145	249,828	241,297.07	241,297.07	241,297.07
Collateral			USD	USD	1.000	36179S5N3	GNMA GNII SF MA4453 M	91.716202	63	57.55	57.55	57.55
Collateral			USD	USD	1.000	36179SCC9	GNMA GNII SF MA3667 M	54.140405	14,266	7,723.70	7,723.70	7,723.70
Collateral			USD	USD	1.000	36179SCD7	GNMA GNII SF MA3668 M	61.703624	9,246	5,705.37	5,705.37	5,705.37
Collateral			USD	USD	1.000	36179SEG8	GNMA GNII SF MA3735 M	85.223363	7,860	6,698.83	6,698.83	6,698.83
Collateral			USD	USD	1.000	36179SEH6	GNMA GNII SF MA3736 M	82.733930	136,638	113,045.98	113,045.98	113,045.98
Collateral			USD	USD	1.000	36179SJS7	GNMA GNII SF MA3873 M	88.908156	9,529	8,472.09	8,472.09	8,472.09
Collateral			USD	USD	1.000	36179SLR6	GNMA GNII SF MA3936 M	90.669508	149,725	135,754.84	135,754.84	135,754.84
Collateral			USD	USD	1.000	36179SLS4	GNMA GNII SF MA3937 M	86.702800	56,836	49,278.71	49,278.71	49,278.71
Collateral			USD	USD	1.000	36179SNV5	GNMA GNII SF MA4004 M	88.065337	339,322	298,824.65	298,824.65	298,824.65
Collateral			USD	USD	1.000	36179SNZ6	GNMA GNII SF MA4008 M	68.597602	77,600	53,231.75	53,231.75	53,231.75
Collateral			USD	USD	1.000	36179SSN8	GNMA GNII SF MA4125 M	91.516449	1,155	1,057.24	1,057.24	1,057.24
Collateral			USD	USD	1.000	36179SSV0	GNMA GNII SF MA4132 M	82.781904	81,472	67,443.89	67,443.89	67,443.89
Collateral			USD	USD	1.000	36179SUU9	GNMA GNII SF MA4195 M	94.333506	472	445.71	445.71	445.71
Collateral			USD	USD	1.000	36179SYU5	GNMA GNII SF MA4323 M	76.755563	678,643	520,896.30	520,896.30	520,896.30
Collateral			USD	USD	1.000	36179SZW0	GNMA GNII SF MA4357 M	94.389590	78,982	74,550.68	74,550.68	74,550.68
Collateral			USD	USD	1.000	36179TAK1	GNMA GNII SF MA4510 M	100.800302	290,990	293,319.00	293,319.00	293,319.00

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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Collateral			USD	USD	1.000	36179TAM7	GNMA GNII SF MA4512 M	98.535225	68,268	67,268.22	67,268.22	67,268.22
Collateral			USD	USD	1.000	36179TCV5	GNMA GNII SF MA4584 M	95.661063	2,434	2,328.33	2,328.33	2,328.33
Collateral			USD	USD	1.000	36179TCY9	GNMA GNII SF MA4587 M	101.595825	22,035	22,386.49	22,386.49	22,386.49
Collateral			USD	USD	1.000	36179TEX9	GNMA GNII SF MA4650 M	96.869196	1,792	1,736.31	1,736.31	1,736.31
Collateral			USD	USD	1.000	36179TEZ4	GNMA GNII SF MA4652 M	102.300222	3,966	4,057.27	4,057.27	4,057.27
Collateral			USD	USD	1.000	36179TG25	GNMA GNII SF MA4717 M	97.203120	339	329.83	329.83	329.83
Collateral			USD	USD	1.000	36179TG33	GNMA GNII SF MA4718 M	100.276568	169,661	170,129.99	170,129.99	170,129.99
Collateral			USD	USD	1.000	36179TG41	GNMA GNII SF MA4719 M	102.793702	373,337	383,766.61	383,766.61	383,766.61
Collateral			USD	USD	1.000	36179TG58	GNMA GNII SF MA4720 M	103.710175	67,864	70,382.19	70,382.19	70,382.19
Collateral			USD	USD	1.000	36179TJX4	GNMA GNII SF MA4778 M	103.153831	271,629	280,196.13	280,196.13	280,196.13
Collateral			USD	USD	1.000	36179TJY2	GNMA GNII SF MA4779 M	104.295774	135,729	141,559.21	141,559.21	141,559.21
Collateral			USD	USD	1.000	36179TKU8	GNMA GNII SF MA4807 M	99.788853	16,495	16,459.78	16,459.78	16,459.78
Collateral			USD	USD	1.000	36179TLR4	GNMA GNII SF MA4836 M	100.787730	13,806	13,915.04	13,915.04	13,915.04
Collateral			USD	USD	1.000	36179TLS2	GNMA GNII SF MA4837 M	103.430869	138,841	143,604.42	143,604.42	143,604.42
Collateral			USD	USD	1.000	36179TLV5	GNMA GNII SF MA4840 M	106.730857	236	251.52	251.52	251.52
Collateral			USD	USD	1.000	36179TMT9	GNMA GNII SF MA4870 M	100.518444	67,870	68,221.98	68,221.98	68,221.98
Collateral			USD	USD	1.000	36179TNQ4	GNMA GNII SF MA4899 M	101.040186	297,866	300,964.08	300,964.08	300,964.08
Collateral			USD	USD	1.000	36179TNR2	GNMA GNII SF MA4900 M	103.655222	207,237	214,811.46	214,811.46	214,811.46
Collateral			USD	USD	1.000	36179TNS0	GNMA GNII SF MA4901 M	104.963111	104,525	109,713.17	109,713.17	109,713.17
Collateral			USD	USD	1.000	36179TNU5	GNMA GNII SF MA4903 M	107.342889	9,392	10,081.54	10,081.54	10,081.54
Collateral			USD	USD	1.000	3617A0J98	GNMA GNMI SF AO0288 X	85.320121	880	751.17	751.17	751.17
Collateral			USD	USD	1.000	3617A0JA5	GNMA GNMI SF AO0257 X	80.055108	766	612.91	612.91	612.91
Collateral			USD	USD	1.000	3617A0RS7	GNMA GNMI SF AO0497 X	82.183463	7,733	6,355.52	6,355.52	6,355.52
Collateral			USD	USD	1.000	3617A2VW9	GNMA GNMI SF AO2429 X	86.861720	339	294.74	294.74	294.74
Collateral			USD	USD	1.000	3617A37C8	GNMA GNMI SF AO3591 X	77.735305	3,885	3,019.98	3,019.98	3,019.98
Collateral			USD	USD	1.000	3617A7EJ6	GNMA GNII SF AO6437 C	82.502161	12,479	10,295.17	10,295.17	10,295.17
Collateral			USD	USD	1.000	3617A9AZ0	GNMA GNMI SF AO8124 X	62.895555	206	129.26	129.26	129.26
Collateral			USD	USD	1.000	3617AADX9	GNMA GNII SF AO9118 C	99.658191	2,002	1,995.59	1,995.59	1,995.59
Collateral			USD	USD	1.000	3617AAQC1	GNMA GNMI SF AO9451 X	46.520271	16,579	7,712.54	7,712.54	7,712.54
Collateral			USD	USD	1.000	3617AEYS9	GNMA GNMI SF BA2521 X	93.315664	2,372	2,213.32	2,213.32	2,213.32
Collateral			USD	USD	1.000	3617AHNK1	GNMA GNMI SF BA4894 X	107.281178	6,497	6,969.80	6,969.80	6,969.80
Collateral			USD	USD	1.000	3617AJDN2	GNMA GNMI SF BA5509 X	94.920079	22,487	21,345.02	21,345.02	21,345.02
Collateral			USD	USD	1.000	3617AJM51	GNMA GNMI SF BA5780 X	99.942614	20,993	20,980.53	20,980.53	20,980.53
Collateral			USD	USD	1.000	3617AJN76	GNMA GNMI SF BA5814 X	102.226312	32,768	33,497.12	33,497.12	33,497.12
Collateral			USD	USD	1.000	3617AYAY8	GNMA GNMI SF BB7223 X	108.058760	18,726	20,234.60	20,234.60	20,234.60
Collateral			USD	USD	1.000	3617B02S3	GNMA GNMI SF BB8885 X	107.890282	2,154	2,324.33	2,324.33	2,324.33
Collateral			USD	USD	1.000	3617BLLD9	GNMA GNMI SF BD4824 X	103.680091	3,388	3,512.86	3,512.86	3,512.86

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Collateral			USD	USD	1.000	3617BMK71	GNMA GNMI SF BD5718 X	101.092334	3,073	3,106.61	3,106.61	3,106.61
Collateral			USD	USD	1.000	3617BMQB6	GNMA GNMI SF BD5850 X	103.522247	3,404	3,523.38	3,523.38	3,523.38
Collateral			USD	USD	1.000	3617BMYF8	GNMA GNMI SF BD6110 X	103.643843	58,231	60,353.30	60,353.30	60,353.30
Collateral			USD	USD	1.000	36180BZW4	GNMA GNMI SF AD0757 X	45.680103	616	281.56	281.56	281.56
Collateral			USD	USD	1.000	36180C3Z0	GNMA GNMI SF AD1716 X	59.727933	185	110.58	110.58	110.58
Collateral			USD	USD	1.000	36180CYV5	GNMA GNMI SF AD1624 X	53.555969	64	34.19	34.19	34.19
Collateral			USD	USD	1.000	36180D5W3	GNMA GNMI SF AD2661 X	38.940654	626	243.94	243.94	243.94
Collateral			USD	USD	1.000	36180DL54	GNMA GNMI SF AD2148 X	57.241023	11,762	6,732.50	6,732.50	6,732.50
Collateral			USD	USD	1.000	36180DPH4	GNMA GNMI SF AD2224 X	45.884183	1,911	876.82	876.82	876.82
Collateral			USD	USD	1.000	36180DRL3	GNMA GNMI SF AD2291 X	75.314764	26,621	20,049.60	20,049.60	20,049.60
Collateral			USD	USD	1.000	36180DRN9	GNMA GNMI SF AD2293 X	59.650869	45,070	26,884.57	26,884.57	26,884.57
Collateral			USD	USD	1.000	36180DRP4	GNMA GNMI SF AD2294 X	52.885833	21,447	11,342.32	11,342.32	11,342.32
Collateral			USD	USD	1.000	36180DV20	GNMA GNMI SF AD2433 X	70.267973	17,432	12,248.83	12,248.83	12,248.83
Collateral			USD	USD	1.000	36180DV38	GNMA GNMI SF AD2434 X	57.990006	9,395	5,448.29	5,448.29	5,448.29
Collateral			USD	USD	1.000	36180DV46	GNMA GNMI SF AD2435 X	51.512910	1,891	974.00	974.00	974.00
Collateral			USD	USD	1.000	36180DV53	GNMA GNMI SF AD2436 X	42.782811	9,735	4,165.10	4,165.10	4,165.10
Collateral			USD	USD	1.000	36180DVD6	GNMA GNMI SF AD2412 X	33.676163	2,851	960.04	960.04	960.04
Collateral			USD	USD	1.000	36180DVF1	GNMA GNMI SF AD2414 X	59.111148	3,393	2,005.77	2,005.77	2,005.77
Collateral			USD	USD	1.000	36180DWT0	GNMA GNMI SF AD2458 X	67.845553	37,148	25,203.05	25,203.05	25,203.05
Collateral			USD	USD	1.000	36180DWU7	GNMA GNMI SF AD2459 X	54.624851	30,704	16,772.05	16,772.05	16,772.05
Collateral			USD	USD	1.000	36180E4B8	GNMA GNMI SF AD3518 X	57.715154	2,104	1,214.22	1,214.22	1,214.22
Collateral			USD	USD	1.000	36180E5B7	GNMA GNMI SF AD3542 X	55.836032	819	457.04	457.04	457.04
Collateral			USD	USD	1.000	36180FE65	GNMA GNMI SF AD3757 X	75.815538	76	57.68	57.68	57.68
Collateral			USD	USD	1.000	36180HB23	GNMA GNMI SF AD5457 X	56.202518	1,892	1,063.56	1,063.56	1,063.56
Collateral			USD	USD	1.000	36180HSP4	GNMA GNMI SF AD5926 X	52.926401	41	21.86	21.86	21.86
Collateral			USD	USD	1.000	36180HTF5	GNMA GNMI SF AD5950 X	73.835733	1,814	1,339.74	1,339.74	1,339.74
Collateral			USD	USD	1.000	36180JGA6	GNMA GNMI SF AD6493 X	50.800565	743	377.24	377.24	377.24
Collateral			USD	USD	1.000	36180KB59	GNMA GNMI SF AD7260 X	48.267605	398	191.92	191.92	191.92
Collateral			USD	USD	1.000	36180MXQ5	GNMA GNMI SF AD8787 X	60.177656	34,831	20,960.56	20,960.56	20,960.56
Collateral			USD	USD	1.000	36180MXR3	GNMA GNMI SF AD8788 X	69.243182	14,635	10,133.63	10,133.63	10,133.63
Collateral			USD	USD	1.000	36180NAQ8	GNMA GNMI SF AD9015 X	50.662475	1,162	588.59	588.59	588.59
Collateral			USD	USD	1.000	36180NDS1	GNMA GNMI SF AD9113 X	47.126487	26,881	12,668.15	12,668.15	12,668.15
Collateral			USD	USD	1.000	36180SMG6	GNMA GNMI SF AE0359 X	42.847478	4,754	2,036.86	2,036.86	2,036.86
Collateral			USD	USD	1.000	36180UF38	GNMA GNMI SF AE1986 X	70.936445	857	607.94	607.94	607.94
Collateral			USD	USD	1.000	36180VU88	GNMA GNMI SF AE3307 X	95.187197	1,353	1,287.56	1,287.56	1,287.56
Collateral			USD	USD	1.000	36180VUX3	GNMA GNMI SF AE3298 X	95.312948	346	329.47	329.47	329.47
Collateral			USD	USD	1.000	36180XDT7	GNMA GNMI SF AE4614 X	46.614704	5,103	2,378.94	2,378.94	2,378.94

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Collateral			USD	USD	1.000	36181AYX4	GNMA GNMI SF AE7026 X	49.843586	594	295.99	295.99	295.99
Collateral			USD	USD	1.000	36181BAJ9	GNMA GNMI SF AE7209 X	58.250600	170	98.83	98.83	98.83
Collateral			USD	USD	1.000	36181BH86	GNMA GNMI SF AE7455 X	51.457092	16,480	8,479.99	8,479.99	8,479.99
Collateral			USD	USD	1.000	36181CK80	GNMA GNMI SF AE8419 X	62.902046	151,965	95,589.31	95,589.31	95,589.31
Collateral			USD	USD	1.000	36181CK98	GNMA GNMI SF AE8420 X	53.991035	52,633	28,417.09	28,417.09	28,417.09
Collateral			USD	USD	1.000	36181CZ27	GNMA GNMI SF AE8861 X	80.894144	9,666	7,819.46	7,819.46	7,819.46
Collateral			USD	USD	1.000	36181CZZ4	GNMA GNMI SF AE8860 X	74.581442	9,511	7,093.27	7,093.27	7,093.27
Collateral			USD	USD	1.000	36181D6D3	GNMA GNMI SF AE9868 X	35.793527	2,079	744.24	744.24	744.24
Collateral			USD	USD	1.000	36181D6Z4	GNMA GNMI SF AE9888 X	64.290916	5,770	3,709.35	3,709.35	3,709.35
Collateral			USD	USD	1.000	36181FEA5	GNMA GNMI SF AF0129 X	67.434639	3,675	2,478.28	2,478.28	2,478.28
Collateral			USD	USD	1.000	36182DYR0	GNMA GNMI SF AG8820 X	61.583143	12,408	7,641.19	7,641.19	7,641.19
Collateral			USD	USD	1.000	36182KMD8	GNMA GNMI SF AH3056 X	66.575592	10,846	7,220.55	7,220.55	7,220.55
Collateral			USD	USD	1.000	36182LDS3	GNMA GNMI SF AH3713 X	42.486627	4,438	1,885.69	1,885.69	1,885.69
Collateral			USD	USD	1.000	36182R5W0	GNMA GNMI SF AH8961 X	67.112348	10,363	6,954.54	6,954.54	6,954.54
Collateral			USD	USD	1.000	36182YTJ8	GNMA GNMI SF AJ4153 X	82.122740	26,973	22,150.77	22,150.77	22,150.77
Collateral			USD	USD	1.000	36183CM37	GNMA GNMI SF AJ6678 X	80.040209	7,573	6,061.09	6,061.09	6,061.09
Collateral			USD	USD	1.000	36183CU38	GNMA GNMI SF AJ6902 X	71.848942	946	679.96	679.96	679.96
Collateral			USD	USD	1.000	36183HVG7	GNMA GNMI SF AK0615 X	48.516719	2,921	1,417.22	1,417.22	1,417.22
Collateral			USD	USD	1.000	36183HVH5	GNMA GNMI SF AK0616 X	42.704410	8,224	3,512.03	3,512.03	3,512.03
Collateral			USD	USD	1.000	36183J2N0	GNMA GNMI SF AK1681 X	67.736703	434	294.11	294.11	294.11
Collateral			USD	USD	1.000	36183JDZ1	GNMA GNII SF AK1020 C	20.636588	6,872	1,418.05	1,418.05	1,418.05
Collateral			USD	USD	1.000	36183NFA5	GNMA GNMI SF AK4661 X	95.017086	380	361.18	361.18	361.18
Collateral			USD	USD	1.000	36183QUL7	GNMA GNMI SF AK6887 X	76.223575	689	525.16	525.16	525.16
Collateral			USD	USD	1.000	36183STG6	GNMA GNMI SF AK8651 X	85.614281	23,295	19,943.52	19,943.52	19,943.52
Collateral			USD	USD	1.000	36183XRY8	GNMA GNMI SF AL2303 X	62.996821	553	348.35	348.35	348.35
Collateral			USD	USD	1.000	36183YKJ6	GNMA GNMI SF AL2997 X	74.169440	26,194	19,427.92	19,427.92	19,427.92
Collateral			USD	USD	1.000	36183YPQ5	GNMA GNMI SF AL3131 X	70.357357	12,023	8,458.71	8,458.71	8,458.71
Collateral			USD	USD	1.000	36184CPU3	GNMA GNMI SF AL5835 X	80.241591	7,995	6,415.65	6,415.65	6,415.65
Collateral			USD	USD	1.000	36184KHY6	GNMA GNMI SF AM0247 X	81.473973	2,916	2,375.44	2,375.44	2,375.44
Collateral			USD	USD	1.000	36184LF34	GNMA GNMI SF AM1086 X	51.455212	69,280	35,648.39	35,648.39	35,648.39
Collateral			USD	USD	1.000	36184NB26	GNMA GNMI SF AM2757 X	76.564519	4,469	3,421.90	3,421.90	3,421.90
Collateral			USD	USD	1.000	36184Q2N3	GNMA GNII SF AM4381 C	82.540996	8,353	6,894.52	6,894.52	6,894.52
Collateral			USD	USD	1.000	36184XDB2	GNMA GNMI SF AM6398 X	79.924611	3,759	3,004.29	3,004.29	3,004.29
Collateral			USD	USD	1.000	36184YG50	GNMA GNMI SF AM7420 X	45.600999	32,289	14,724.22	14,724.22	14,724.22
Collateral			USD	USD	1.000	36185B6D3	GNMA GNMI SF AM8968 X	74.922281	1,473	1,103.67	1,103.67	1,103.67
Collateral			USD	USD	1.000	36185BDG8	GNMA GNMI SF AM8203 X	74.679842	3,276	2,446.27	2,446.27	2,446.27
Collateral			USD	USD	1.000	36185BR73	GNMA GNMI SF AM8610 X	46.449230	21,038	9,771.96	9,771.96	9,771.96

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Collateral			USD	USD	1.000	36185BTF3	GNMA GNMI SF AM8650 X	100.679355	7,027	7,075.14	7,075.14	7,075.14
Collateral			USD	USD	1.000	36185CAK0	GNMA GNMI SF AM9010 X	80.713663	379	305.60	305.60	305.60
Collateral			USD	USD	1.000	36185GDL6	GNMA GNMI SF AN1007 X	54.739814	9,007	4,930.32	4,930.32	4,930.32
Collateral			USD	USD	1.000	36185SNQ8	GNMA GNMI SF AN3099 X	76.964636	300	230.85	230.85	230.85
Collateral			USD	USD	1.000	36188KJS3	GNMA GNMI SF AP0273 X	87.927240	679	596.71	596.71	596.71
Collateral			USD	USD	1.000	36188S3N4	GNMA GNMI SF AP5305 X	49.426252	28,931	14,299.46	14,299.46	14,299.46
Collateral			USD	USD	1.000	36189ERC2	GNMA GNMI SF AP6783 X	76.763619	7,088	5,441.29	5,441.29	5,441.29
Collateral			USD	USD	1.000	36189ESB3	GNMA GNMI SF AP6814 X	92.979120	18,493	17,194.72	17,194.72	17,194.72
Collateral			USD	USD	1.000	36189MSU3	GNMA GNMI SF AQ0531 X	82.671286	5,973	4,937.59	4,937.59	4,937.59
Collateral			USD	USD	1.000	36189MT65	GNMA GNMI SF AQ0573 X	88.147790	3,555	3,133.57	3,133.57	3,133.57
Collateral			USD	USD	1.000	36189MTY4	GNMA GNMI SF AQ0567 X	82.319774	2,361	1,943.72	1,943.72	1,943.72
Collateral			USD	USD	1.000	36192XE70	GNMA GNMI SF AR2858 X	89.250424	2,126	1,897.71	1,897.71	1,897.71
Collateral			USD	USD	1.000	36193UB45	GNMA GNMI SF AS8159 X	88.494890	6,295	5,570.76	5,570.76	5,570.76
Collateral			USD	USD	1.000	36194AUC9	GNMA GNMI SF AT2379 X	103.056512	8,431	8,688.67	8,688.67	8,688.67
Collateral			USD	USD	1.000	36194M2H3	GNMA GNMI SF AU0776 X	98.445715	619	609.02	609.02	609.02
Collateral			USD	USD	1.000	36194M2W0	GNMA GNMI SF AU0789 X	94.540505	593	560.25	560.25	560.25
Collateral			USD	USD	1.000	36194MZ61	GNMA GNMI SF AU0765 X	97.556387	55,381	54,027.62	54,027.62	54,027.62
Collateral			USD	USD	1.000	36194MZV6	GNMA GNMI SF AU0756 X	99.170176	56,524	56,055.24	56,055.24	56,055.24
Collateral			USD	USD	1.000	36194PE83	GNMA GNMI SF AU1959 X	98.788213	271	267.55	267.55	267.55
Collateral			USD	USD	1.000	36194VA76	GNMA GNII SF AU7230 C	98.257369	11,467	11,267.15	11,267.15	11,267.15
Collateral			USD	USD	1.000	36194XPK7	GNMA GNMI SF AU9426 X	82.948466	8,962	7,434.00	7,434.00	7,434.00
Collateral			USD	USD	1.000	36195AB96	GNMA GNMI SF AV0064 X	87.058190	4,084	3,555.62	3,555.62	3,555.62
Collateral			USD	USD	1.000	36195FRJ6	GNMA GNII SF AV4989 C	98.452313	8,919	8,780.77	8,780.77	8,780.77
Collateral			USD	USD	1.000	36195JH67	GNMA GNMI SF AV7453 X	98.772122	417	411.64	411.64	411.64
Collateral			USD	USD	1.000	36195KJU9	GNMA GNII SF AV8375 C	98.480934	7,295	7,183.96	7,183.96	7,183.96
Collateral			USD	USD	1.000	36195LXG2	GNMA GNMI SF AV9679 X	95.123341	690	656.59	656.59	656.59
Collateral			USD	USD	1.000	36195P3U5	GNMA GNMI SF AW1711 X	91.229279	2,163	1,973.21	1,973.21	1,973.21
Collateral			USD	USD	1.000	36195UWR9	GNMA GNII SF AW6056 C	101.916666	11,316	11,532.79	11,532.79	11,532.79
Collateral			USD	USD	1.000	36195YXB5	GNMA GNMI SF AW9674 X	78.689629	18,196	14,318.25	14,318.25	14,318.25
Collateral			USD	USD	1.000	36196D2K4	GNMA GNMI SF AX2578 X	95.492660	690	658.60	658.60	658.60
Collateral			USD	USD	1.000	36196HUT5	GNMA GNII SF AX5994 C	102.140021	3,079	3,145.21	3,145.21	3,145.21
Collateral			USD	USD	1.000	36196SXX9	GNMA GNMI SF AY3394 X	60.345632	28,606	17,262.36	17,262.36	17,262.36
Collateral			USD	USD	1.000	36196TVR2	GNMA GNMI SF AY4224 X	90.117540	8,087	7,288.01	7,288.01	7,288.01
Collateral			USD	USD	1.000	36196W2A4	GNMA GNMI SF AY7069 X	75.912676	3,408	2,587.15	2,587.15	2,587.15
Collateral			USD	USD	1.000	36197ELX2	GNMA GNMI SF AZ2142 X	93.013365	19,545	18,179.38	18,179.38	18,179.38
Collateral			USD	USD	1.000	36197ETS5	GNMA GNMI SF AZ2361 X	93.958360	5,374	5,049.58	5,049.58	5,049.58
Collateral			USD	USD	1.000	36197M5G9	GNMA GNMI SF AZ8947 X	98.082855	2,339	2,293.79	2,293.79	2,293.79

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Collateral			USD	USD	1.000	36198KL41	GNMA GNMI SF AI0347 X	82.807313	9,136	7,565.52	7,565.52	7,565.52
Collateral			USD	USD	1.000	36198PSB7	GNMA GNMI SF AI3214 X	49.377515	4,085	2,017.32	2,017.32	2,017.32
Collateral			USD	USD	1.000	36198Q6B9	GNMA GNMI SF AI4466 X	59.832026	28,589	17,105.58	17,105.58	17,105.58
Collateral			USD	USD	1.000	36198RXN1	GNMA GNMI SF AI5185 X	71.141477	612	435.71	435.71	435.71
Collateral			USD	USD	1.000	36200A3H0	GNMA GNMI SF 595800 X	17.179746	170	29.15	29.15	29.15
Collateral			USD	USD	1.000	36200A6Y0	GNMA GNMI SF 595887 X	12.920510	679	87.68	87.68	87.68
Collateral			USD	USD	1.000	36200AFV6	GNMA GNMI SF 595180 X	8.389614	1,805	151.41	151.41	151.41
Collateral			USD	USD	1.000	36200C2L8	GNMA GNMI SF 597579 X	8.102075	5,728	464.10	464.10	464.10
Collateral			USD	USD	1.000	36200D2U6	GNMA GNMI SF 598487 X	2.600400	679	17.65	17.65	17.65
Collateral			USD	USD	1.000	36200EBM2	GNMA GNMI SF 598644 X	6.363520	170	10.80	10.80	10.80
Collateral			USD	USD	1.000	36200FD70	GNMA GNMI SF 599626 X	8.447681	4,971	419.95	419.95	419.95
Collateral			USD	USD	1.000	36200FDF2	GNMA GNMI SF 599602 X	12.196489	6,201	756.31	756.31	756.31
Collateral			USD	USD	1.000	36200H4A9	GNMA GNMI SF 602117 X	1.189970	4,683	55.72	55.72	55.72
Collateral			USD	USD	1.000	36200JAM2	GNMA GNMI SF 602212 X	3.298151	8,890	293.19	293.19	293.19
Collateral			USD	USD	1.000	36200JGB0	GNMA GNMI SF 602394 X	6.464232	8,485	548.46	548.46	548.46
Collateral			USD	USD	1.000	36200KA72	GNMA GNMI SF 603130 X	2.445267	204	4.98	4.98	4.98
Collateral			USD	USD	1.000	36200KAB3	GNMA GNMI SF 603102 X	7.879847	6,182	487.17	487.17	487.17
Collateral			USD	USD	1.000	36200KJ32	GNMA GNMI SF 603382 X	2.528723	13,356	337.73	337.73	337.73
Collateral			USD	USD	1.000	36200KKS5	GNMA GNMI SF 603405 X	1.748692	159,855	2,795.37	2,795.37	2,795.37
Collateral			USD	USD	1.000	36200MJH7	GNMA GNMI SF 604264 X	16.405220	9,608	1,576.27	1,576.27	1,576.27
Collateral			USD	USD	1.000	36200MPH0	GNMA GNMI SF 604424 X	1.478608	17,960	265.55	265.55	265.55
Collateral			USD	USD	1.000	36200MTD5	GNMA GNMI SF 604548 X	7.246881	13,606	986.03	986.03	986.03
Collateral			USD	USD	1.000	36200MTT0	GNMA GNMI SF 604562 X	0.810439	20,359	165.00	165.00	165.00
Collateral			USD	USD	1.000	36200MVQ3	GNMA GNMI SF 604623 X	6.514044	3,393	221.04	221.04	221.04
Collateral			USD	USD	1.000	36200NBM2	GNMA GNMI SF 604944 X	8.726960	170	14.81	14.81	14.81
Collateral			USD	USD	1.000	36200NTR2	GNMA GNMI SF 605460 X	8.687540	339	29.48	29.48	29.48
Collateral			USD	USD	1.000	36200Q3K8	GNMA GNMI SF 569702 X	0.926548	497	4.61	4.61	4.61
Collateral			USD	USD	1.000	36200QP24	GNMA GNMI SF 569341 X	3.132914	55,874	1,750.48	1,750.48	1,750.48
Collateral			USD	USD	1.000	36200RWB4	GNMA GNMI SF 570442 X	3.067175	271	8.33	8.33	8.33
Collateral			USD	USD	1.000	36200RX80	GNMA GNMI SF 570503 X	0.358357	1,879	6.73	6.73	6.73
Collateral			USD	USD	1.000	36200VNS8	GNMA GNMI SF 573801 X	1.162066	51,355	596.78	596.78	596.78
Collateral			USD	USD	1.000	36200WNK3	GNMA GNMI SF 574694 X	7.953770	7,549	600.44	600.44	600.44
Collateral			USD	USD	1.000	36200YPD3	GNMA GNMI SF 576520 X	3.736280	170	6.34	6.34	6.34
Collateral			USD	USD	1.000	36201AKJ6	GNMA GNMI SF 577297 X	2.671700	339	9.07	9.07	9.07
Collateral			USD	USD	1.000	36201AV70	GNMA GNMI SF 577638 X	2.605693	509	13.26	13.26	13.26
Collateral			USD	USD	1.000	36201CJW5	GNMA GNMI SF 579077 X	2.484556	4,004	99.48	99.48	99.48
Collateral			USD	USD	1.000	36201CNV2	GNMA GNMI SF 579204 X	3.206760	679	21.76	21.76	21.76

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Collateral			USD	USD	1.000	36201FSJ7	GNMA GNMI SF 582021 X	1.503646	26,939	405.07	405.07	405.07
Collateral			USD	USD	1.000	36201HQE6	GNMA GNMI SF 583753 X	11.822866	11,902	1,407.19	1,407.19	1,407.19
Collateral			USD	USD	1.000	36201HQG1	GNMA GNMI SF 583755 X	20.567454	8,960	1,842.76	1,842.76	1,842.76
Collateral			USD	USD	1.000	36201HYQ0	GNMA GNMI SF 584019 X	2.410158	9,693	233.61	233.61	233.61
Collateral			USD	USD	1.000	36201LLY8	GNMA GNMI SF 586343 X	3.016850	217	6.55	6.55	6.55
Collateral			USD	USD	1.000	36201MHD7	GNMA GNMI SF 587128 X	1.468077	176	2.59	2.59	2.59
Collateral			USD	USD	1.000	36201MNY4	GNMA GNMI SF 587307 X	2.379270	3,393	80.73	80.73	80.73
Collateral			USD	USD	1.000	36201MP63	GNMA GNMI SF 587345 X	5.949712	5,582	332.11	332.11	332.11
Collateral			USD	USD	1.000	36201USJ4	GNMA GNMI SF 593721 X	31.597259	10,608	3,351.93	3,351.93	3,351.93
Collateral			USD	USD	1.000	36201V2Y7	GNMA GNMI SF 594891 X	3.642915	3,556	129.54	129.54	129.54
Collateral			USD	USD	1.000	36201XN46	GNMA GNMI SF 606211 X	14.160682	3,990	565.07	565.07	565.07
Collateral			USD	USD	1.000	36201XRE0	GNMA GNMI SF 606285 X	4.821662	1,865	89.92	89.92	89.92
Collateral			USD	USD	1.000	36201Y4L7	GNMA GNMI SF 607527 X	35.837035	346	124.08	124.08	124.08
Collateral			USD	USD	1.000	36202AB30	GNMA GNII SF 000058 M	0.157531	6,311	9.94	9.94	9.94
Collateral			USD	USD	1.000	36202B5P6	GNMA GNII SF 001754 M	0.238017	407	0.97	0.97	0.97
Collateral			USD	USD	1.000	36202B5R2	GNMA GNII SF 001756 M	0.056997	4,785	2.73	2.73	2.73
Collateral			USD	USD	1.000	36202B7B5	GNMA GNII SF 001790 M	0.116469	550	0.64	0.64	0.64
Collateral			USD	USD	1.000	36202BHZ1	GNMA GNII SF 001148 M	0.217562	417	0.91	0.91	0.91
Collateral			USD	USD	1.000	36202BMR3	GNMA GNII SF 001268 M	0.190655	1,513	2.89	2.89	2.89
Collateral			USD	USD	1.000	36202BMV4	GNMA GNII SF 001272 M	0.027010	1,425	0.38	0.38	0.38
Collateral			USD	USD	1.000	36202BP58	GNMA GNII SF 001344 M	0.045400	204	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202BPK5	GNMA GNII SF 001326 M	0.056180	679	0.38	0.38	0.38
Collateral			USD	USD	1.000	36202BRT4	GNMA GNII SF 001398 M	0.033593	1,018	0.34	0.34	0.34
Collateral			USD	USD	1.000	36202BTJ4	GNMA GNII SF 001453 M	0.011565	452	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202BWP6	GNMA GNII SF 001554 M	0.185200	339	0.63	0.63	0.63
Collateral			USD	USD	1.000	36202BWX9	GNMA GNII SF 001562 M	0.001152	1,697	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BXZ3	GNMA GNII SF 001596 M	0.067450	679	0.46	0.46	0.46
Collateral			USD	USD	1.000	36202C4N0	GNMA GNII SF 002629 M	1.472117	2,375	34.97	34.97	34.97
Collateral			USD	USD	1.000	36202C5T6	GNMA GNII SF 002658 M	0.784614	4,031	31.63	31.63	31.63
Collateral			USD	USD	1.000	36202C6G3	GNMA GNII SF 002671 M	1.218771	1,169	14.24	14.24	14.24
Collateral			USD	USD	1.000	36202C6Y4	GNMA GNII SF 002687 M	1.274630	2,477	31.57	31.57	31.57
Collateral			USD	USD	1.000	36202CCG6	GNMA GNII SF 001871 M	0.074027	6,052	4.48	4.48	4.48
Collateral			USD	USD	1.000	36202CDZ3	GNMA GNII SF 001920 M	1.397725	271	3.79	3.79	3.79
Collateral			USD	USD	1.000	36202CEM1	GNMA GNII SF 001940 M	0.166933	9,844	16.43	16.43	16.43
Collateral			USD	USD	1.000	36202CGM9	GNMA GNII SF 002004 M	0.467571	713	3.33	3.33	3.33
Collateral			USD	USD	1.000	36202CHP1	GNMA GNII SF 002038 M	0.083309	9,501	7.92	7.92	7.92
Collateral			USD	USD	1.000	36202CLU5	GNMA GNII SF 002139 M	0.451800	679	3.07	3.07	3.07

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Collateral			USD	USD	1.000	36202CLY7	GNMA GNII SF 002143 M	0.269126	6,786	18.26	18.26	18.26
Collateral			USD	USD	1.000	36202CUD3	GNMA GNII SF 002380 M	0.188265	20,261	38.14	38.14	38.14
Collateral			USD	USD	1.000	36202CX65	GNMA GNII SF 002501 M	0.305672	5,834	17.83	17.83	17.83
Collateral			USD	USD	1.000	36202CXD0	GNMA GNII SF 002476 M	0.272753	1,477	4.03	4.03	4.03
Collateral			USD	USD	1.000	36202CXY4	GNMA GNII SF 002495 M	0.838730	3,393	28.46	28.46	28.46
Collateral			USD	USD	1.000	36202CY72	GNMA GNII SF 002534 M	0.814350	2,844	23.16	23.16	23.16
Collateral			USD	USD	1.000	36202D5C1	GNMA GNII SF 003543 M	6.259213	2,905	181.80	181.80	181.80
Collateral			USD	USD	1.000	36202D5Q0	GNMA GNII SF 003555 M	7.426080	170	12.60	12.60	12.60
Collateral			USD	USD	1.000	36202D5S6	GNMA GNII SF 003557 M	6.332617	10,180	644.64	644.64	644.64
Collateral			USD	USD	1.000	36202DAN1	GNMA GNII SF 002713 M	1.356799	544	7.38	7.38	7.38
Collateral			USD	USD	1.000	36202DAS0	GNMA GNII SF 002717 M	0.728577	5,497	40.05	40.05	40.05
Collateral			USD	USD	1.000	36202DEL1	GNMA GNII SF 002839 M	0.418781	342	1.43	1.43	1.43
Collateral			USD	USD	1.000	36202DFZ9	GNMA GNII SF 002884 M	0.432818	373	1.62	1.62	1.62
Collateral			USD	USD	1.000	36202DGS4	GNMA GNII SF 002909 M	0.374221	680	2.54	2.54	2.54
Collateral			USD	USD	1.000	36202DJS1	GNMA GNII SF 002973 M	0.254296	2,978	7.57	7.57	7.57
Collateral			USD	USD	1.000	36202DJU6	GNMA GNII SF 002975 M	0.052029	26,162	13.61	13.61	13.61
Collateral			USD	USD	1.000	36202DLD1	GNMA GNII SF 003024 M	1.508709	1,850	27.92	27.92	27.92
Collateral			USD	USD	1.000	36202DM65	GNMA GNII SF 003081 M	0.769156	701	5.39	5.39	5.39
Collateral			USD	USD	1.000	36202DNK3	GNMA GNII SF 003094 M	1.274733	204	2.60	2.60	2.60
Collateral			USD	USD	1.000	36202DQM6	GNMA GNII SF 003160 M	1.602660	102,248	1,638.68	1,638.68	1,638.68
Collateral			USD	USD	1.000	36202DQZ7	GNMA GNII SF 003172 M	1.668872	135,729	2,265.14	2,265.14	2,265.14
Collateral			USD	USD	1.000	36202DRG8	GNMA GNII SF 003187 M	1.677357	122,787	2,059.57	2,059.57	2,059.57
Collateral			USD	USD	1.000	36202DRV5	GNMA GNII SF 003200 M	1.853152	34,217	634.09	634.09	634.09
Collateral			USD	USD	1.000	36202DS36	GNMA GNII SF 003238 M	1.595039	8,822	140.72	140.72	140.72
Collateral			USD	USD	1.000	36202DSU6	GNMA GNII SF 003231 M	0.842636	9,253	77.97	77.97	77.97
Collateral			USD	USD	1.000	36202DTE1	GNMA GNII SF 003249 M	1.690070	101,796	1,720.43	1,720.43	1,720.43
Collateral			USD	USD	1.000	36202DVL2	GNMA GNII SF 003319 M	3.087113	170	5.24	5.24	5.24
Collateral			USD	USD	1.000	36202DY54	GNMA GNII SF 003432 M	4.881442	1,726	84.23	84.23	84.23
Collateral			USD	USD	1.000	36202DZF1	GNMA GNII SF 003442 M	7.250445	36,372	2,637.12	2,637.12	2,637.12
Collateral			USD	USD	1.000	36202E3M9	GNMA GNII SF 004404 M	11.982314	13,573	1,626.34	1,626.34	1,626.34
Collateral			USD	USD	1.000	36202E6E4	GNMA GNII SF 004469 M	13.979351	1,391	194.48	194.48	194.48
Collateral			USD	USD	1.000	36202E7F0	GNMA GNII SF 004494 M	21.618188	3,283	709.71	709.71	709.71
Collateral			USD	USD	1.000	36202EE96	GNMA GNII SF 003760 M	8.589731	13,641	1,171.75	1,171.75	1,171.75
Collateral			USD	USD	1.000	36202EF20	GNMA GNII SF 003785 M	7.583642	34,413	2,609.73	2,609.73	2,609.73
Collateral			USD	USD	1.000	36202EHR3	GNMA GNII SF 003840 M	5.558440	20,359	1,131.66	1,131.66	1,131.66
Collateral			USD	USD	1.000	36202EKB4	GNMA GNII SF 003890 M	3.923921	4,314	169.29	169.29	169.29
Collateral			USD	USD	1.000	36202EL98	GNMA GNII SF 003952 M	4.040948	2,798	113.06	113.06	113.06

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Collateral			USD	USD	1.000	36202ELL1	GNMA GNII SF 003931 M	4.982774	7,393	368.37	368.37	368.37
Collateral			USD	USD	1.000	36202EM30	GNMA GNII SF 003978 M	7.191075	271	19.52	19.52	19.52
Collateral			USD	USD	1.000	36202ENB1	GNMA GNII SF 003986 M	5.206707	5,782	301.05	301.05	301.05
Collateral			USD	USD	1.000	36202EP29	GNMA GNII SF 004041 M	4.479336	848	38.00	38.00	38.00
Collateral			USD	USD	1.000	36202EP86	GNMA GNII SF 004047 M	5.174387	210	10.89	10.89	10.89
Collateral			USD	USD	1.000	36202EQ51	GNMA GNII SF 004076 M	12.292677	3,298	405.47	405.47	405.47
Collateral			USD	USD	1.000	36202EQD4	GNMA GNII SF 004052 M	2.400417	17,208	413.07	413.07	413.07
Collateral			USD	USD	1.000	36202EQM4	GNMA GNII SF 004060 M	4.454708	5,773	257.16	257.16	257.16
Collateral			USD	USD	1.000	36202EQQ5	GNMA GNII SF 004063 M	4.588314	3,924	180.03	180.03	180.03
Collateral			USD	USD	1.000	36202ET33	GNMA GNII SF 004170 M	5.313373	3,455	183.59	183.59	183.59
Collateral			USD	USD	1.000	36202ETA7	GNMA GNII SF 004145 M	5.716699	1,442	82.43	82.43	82.43
Collateral			USD	USD	1.000	36202ETE9	GNMA GNII SF 004149 M	2.903293	3,363	97.63	97.63	97.63
Collateral			USD	USD	1.000	36202ETV1	GNMA GNII JM 004164 M	0.909369	16,966	154.28	154.28	154.28
Collateral			USD	USD	1.000	36202ETZ2	GNMA GNII SF 004168 M	6.543796	5,158	337.54	337.54	337.54
Collateral			USD	USD	1.000	36202EUU1	GNMA GNII SF 004195 M	5.141520	4,045	207.96	207.96	207.96
Collateral			USD	USD	1.000	36202EVG1	GNMA GNII JM 004215 M	1.414663	54,710	773.97	773.97	773.97
Collateral			USD	USD	1.000	36202EVP1	GNMA GNII SF 004222 M	4.311323	39,872	1,718.99	1,718.99	1,718.99
Collateral			USD	USD	1.000	36202EW54	GNMA GNII SF 004268 M	4.288755	20,756	890.16	890.16	890.16
Collateral			USD	USD	1.000	36202EXM6	GNMA GNII JM 004284 M	0.919174	71,258	654.98	654.98	654.98
Collateral			USD	USD	1.000	36202EXN4	GNMA GNII JM 004285 M	0.752429	67,864	510.63	510.63	510.63
Collateral			USD	USD	1.000	36202EYE3	GNMA GNII JM 004309 M	0.837811	67,864	568.57	568.57	568.57
Collateral			USD	USD	1.000	36202EYM5	GNMA GNII SF 004316 M	5.391188	6,508	350.85	350.85	350.85
Collateral			USD	USD	1.000	36202EZH5	GNMA GNII SF 004344 M	5.653247	5,597	316.43	316.43	316.43
Collateral			USD	USD	1.000	36202EZK8	GNMA GNII SF 004346 M	6.148750	271	16.69	16.69	16.69
Collateral			USD	USD	1.000	36202F2A3	GNMA GNII SF 005269 M	16.076623	4,864	781.92	781.92	781.92
Collateral			USD	USD	1.000	36202F4M5	GNMA GNII JM 005328 M	17.545805	13,560	2,379.20	2,379.20	2,379.20
Collateral			USD	USD	1.000	36202F4T0	GNMA GNII SF 005334 M	19.533379	771	150.54	150.54	150.54
Collateral			USD	USD	1.000	36202FAV8	GNMA GNII SF 004520 M	12.953743	1,900	246.15	246.15	246.15
Collateral			USD	USD	1.000	36202FAX4	GNMA GNII SF 004522 M	13.926905	3,386	471.50	471.50	471.50
Collateral			USD	USD	1.000	36202FB47	GNMA GNII SF 004559 M	14.117811	2,545	359.29	359.29	359.29
Collateral			USD	USD	1.000	36202FBJ4	GNMA GNII SF 004541 M	13.569967	30,681	4,163.46	4,163.46	4,163.46
Collateral			USD	USD	1.000	36202FBL9	GNMA GNII SF 004543 M	13.655408	28,998	3,959.78	3,959.78	3,959.78
Collateral			USD	USD	1.000	36202FCP9	GNMA GNII SF 004578 M	15.891931	197	31.28	31.28	31.28
Collateral			USD	USD	1.000	36202FDC7	GNMA GNII SF 004599 M	16.453099	27,636	4,547.00	4,547.00	4,547.00
Collateral			USD	USD	1.000	36202FEL6	GNMA GNII SF 004639 M	12.684263	680	86.28	86.28	86.28
Collateral			USD	USD	1.000	36202FG34	GNMA GNII SF 004718 M	9.084894	5,956	541.11	541.11	541.11
Collateral			USD	USD	1.000	36202FGD2	GNMA GNII SF 004696 M	19.532277	136,505	26,662.51	26,662.51	26,662.51

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Collateral			USD	USD	1.000	36202FGY6	GNMA GNII SF 004715 M	18.107158	34,950	6,328.47	6,328.47	6,328.47
Collateral			USD	USD	1.000	36202FH58	GNMA GNII SF 004752 M	7.544583	404	30.48	30.48	30.48
Collateral			USD	USD	1.000	36202FHY5	GNMA GNII SF 004747 M	17.695449	33,498	5,927.59	5,927.59	5,927.59
Collateral			USD	USD	1.000	36202FJR8	GNMA GNII SF 004772 M	18.962361	9,154	1,735.78	1,735.78	1,735.78
Collateral			USD	USD	1.000	36202FKP0	GNMA GNII SF 004802 M	19.047250	12,140	2,312.25	2,312.25	2,312.25
Collateral			USD	USD	1.000	36202FLQ7	GNMA GNII SF 004835 M	19.329159	9,752	1,885.00	1,885.00	1,885.00
Collateral			USD	USD	1.000	36202FLS3	GNMA GNII SF 004837 M	13.179825	2,569	338.59	338.59	338.59
Collateral			USD	USD	1.000	36202FMC7	GNMA GNII SF 004855 M	18.667263	2,715	506.74	506.74	506.74
Collateral			USD	USD	1.000	36202FPM2	GNMA GNII SF 004928 M	12.190714	2,468	300.91	300.91	300.91
Collateral			USD	USD	1.000	36202FQ82	GNMA GNII SF 004979 M	16.612535	22,701	3,771.15	3,771.15	3,771.15
Collateral			USD	USD	1.000	36202FRM0	GNMA GNII SF 004992 M	20.398199	15,139	3,088.01	3,088.01	3,088.01
Collateral			USD	USD	1.000	36202FT22	GNMA GNII SF 005069 M	7.766280	741	57.51	57.51	57.51
Collateral			USD	USD	1.000	36202FTM8	GNMA GNII SF 005056 M	16.675656	9,772	1,629.62	1,629.62	1,629.62
Collateral			USD	USD	1.000	36202FTZ9	GNMA GNII SF 005068 M	22.686278	341	77.41	77.41	77.41
Collateral			USD	USD	1.000	36202FUG9	GNMA GNII SF 005083 M	17.531314	9,501	1,665.65	1,665.65	1,665.65
Collateral			USD	USD	1.000	36202FUJ3	GNMA GNII SF 005085 M	17.037864	3,984	678.77	678.77	678.77
Collateral			USD	USD	1.000	36202FY83	GNMA GNII SF 005235 M	21.181662	4,934	1,045.05	1,045.05	1,045.05
Collateral			USD	USD	1.000	36202FYC4	GNMA GNII SF 005207 M	14.461343	3,163	457.43	457.43	457.43
Collateral			USD	USD	1.000	36202FZD1	GNMA GNII SF 005240 M	17.687307	5,874	1,039.01	1,039.01	1,039.01
Collateral			USD	USD	1.000	36202SWU8	GNMA GNMI SF 608259 X	6.040560	170	10.25	10.25	10.25
Collateral			USD	USD	1.000	36202W4Y2	GNMA GNMI SF 612039 X	3.179216	848	26.97	26.97	26.97
Collateral			USD	USD	1.000	36203APK6	GNMA GNMI SF 343426 X	2.200718	6,786	149.35	149.35	149.35
Collateral			USD	USD	1.000	36203AV29	GNMA GNMI SF 343633 X	0.741097	971	7.20	7.20	7.20
Collateral			USD	USD	1.000	36203CJQ6	GNMA GNMI SF 345071 X	2.560653	1,019	26.08	26.08	26.08
Collateral			USD	USD	1.000	36203DGT1	GNMA GNMI SF 345910 X	0.526890	13,593	71.62	71.62	71.62
Collateral			USD	USD	1.000	36203GKS1	GNMA GNMI SF 348705 X	0.110420	3,183	3.51	3.51	3.51
Collateral			USD	USD	1.000	36203HPE5	GNMA GNMI SF 349721 X	0.668451	635	4.25	4.25	4.25
Collateral			USD	USD	1.000	36203JYX9	GNMA GNMI SF 350926 X	0.115951	635	0.74	0.74	0.74
Collateral			USD	USD	1.000	36203KK52	GNMA GNMI SF 351416 X	0.249951	1,243	3.11	3.11	3.11
Collateral			USD	USD	1.000	36203LA28	GNMA GNMI SF 352025 X	0.170946	869	1.49	1.49	1.49
Collateral			USD	USD	1.000	36203LBN1	GNMA GNMI SF 352045 X	0.485554	7,318	35.54	35.54	35.54
Collateral			USD	USD	1.000	36203LBT8	GNMA GNMI SF 352050 X	0.095061	1,228	1.17	1.17	1.17
Collateral			USD	USD	1.000	36203LD74	GNMA GNMI SF 352126 X	0.382864	1,194	4.57	4.57	4.57
Collateral			USD	USD	1.000	36203LDP4	GNMA GNMI SF 352110 X	0.250766	1,258	3.15	3.15	3.15
Collateral			USD	USD	1.000	36203LEK4	GNMA GNMI SF 352138 X	0.219685	19,823	43.55	43.55	43.55
Collateral			USD	USD	1.000	36203MAB6	GNMA GNMI SF 352902 X	0.429823	383	1.65	1.65	1.65
Collateral			USD	USD	1.000	36203MCB4	GNMA GNMI SF 352966 X	0.166525	199	0.33	0.33	0.33

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Collateral			USD	USD	1.000	36203N4B1	GNMA GNMI SF 354618 X	0.248899	1,140	2.84	2.84	2.84
Collateral			USD	USD	1.000	36203N4U9	GNMA GNMI SF 354635 X	0.333711	761	2.54	2.54	2.54
Collateral			USD	USD	1.000	36203N6K9	GNMA GNMI SF 354674 X	0.358032	252	0.90	0.90	0.90
Collateral			USD	USD	1.000	36203N6W3	GNMA GNMI SF 354685 X	0.830678	470	3.91	3.91	3.91
Collateral			USD	USD	1.000	36203P3S0	GNMA GNMI SF 355509 X	0.513745	14,252	73.22	73.22	73.22
Collateral			USD	USD	1.000	36203PD83	GNMA GNMI SF 354827 X	0.394613	1,483	5.85	5.85	5.85
Collateral			USD	USD	1.000	36203R3S6	GNMA GNMI SF 357309 X	0.431046	1,246	5.37	5.37	5.37
Collateral			USD	USD	1.000	36203RQD4	GNMA GNMI SF 356952 X	0.311026	952	2.96	2.96	2.96
Collateral			USD	USD	1.000	36203S4K0	GNMA GNMI SF 358226 X	0.388522	276	1.07	1.07	1.07
Collateral			USD	USD	1.000	36203SSM0	GNMA GNMI SF 357924 X	0.444561	324	1.44	1.44	1.44
Collateral			USD	USD	1.000	36203UZ54	GNMA GNMI SF 359964 X	0.981398	3,301	32.40	32.40	32.40
Collateral			USD	USD	1.000	36203VD72	GNMA GNMI SF 360226 X	0.196901	12,998	25.59	25.59	25.59
Collateral			USD	USD	1.000	36203VZE3	GNMA GNMI SF 360841 X	0.632639	3,402	21.52	21.52	21.52
Collateral			USD	USD	1.000	36203W2L1	GNMA GNMI SF 361779 X	0.729583	699	5.10	5.10	5.10
Collateral			USD	USD	1.000	36203XW85	GNMA GNMI SF 362571 X	1.635171	635	10.39	10.39	10.39
Collateral			USD	USD	1.000	36203XYJ9	GNMA GNMI SF 362613 X	0.505596	3,333	16.85	16.85	16.85
Collateral			USD	USD	1.000	36204BRL9	GNMA GNMI SF 365091 X	0.759567	52,072	395.52	395.52	395.52
Collateral			USD	USD	1.000	36204DMP1	GNMA GNMI SF 366766 X	0.444093	45,681	202.86	202.86	202.86
Collateral			USD	USD	1.000	36204DNZ8	GNMA GNMI SF 366808 X	0.591689	1,113	6.59	6.59	6.59
Collateral			USD	USD	1.000	36204DUJ6	GNMA GNMI SF 366985 X	20.572436	2,353	484.08	484.08	484.08
Collateral			USD	USD	1.000	36204DX20	GNMA GNMI SF 367097 X	20.040433	4,746	951.18	951.18	951.18
Collateral			USD	USD	1.000	36204EZU4	GNMA GNMI SF 368055 X	1.151544	3,565	41.05	41.05	41.05
Collateral			USD	USD	1.000	36204H6E5	GNMA GNMI SF 370869 X	0.335552	26,660	89.46	89.46	89.46
Collateral			USD	USD	1.000	36204JL61	GNMA GNMI SF 371249 X	0.480378	323	1.55	1.55	1.55
Collateral			USD	USD	1.000	36204KN58	GNMA GNMI SF 372212 X	1.170461	13,357	156.34	156.34	156.34
Collateral			USD	USD	1.000	36204MBX6	GNMA GNMI SF 373654 X	1.784719	2,827	50.45	50.45	50.45
Collateral			USD	USD	1.000	36204MBY4	GNMA GNMI SF 373655 X	0.385050	1,270	4.89	4.89	4.89
Collateral			USD	USD	1.000	36204NST5	GNMA GNMI SF 375030 X	0.534090	14,320	76.48	76.48	76.48
Collateral			USD	USD	1.000	36204R5Q7	GNMA GNMI SF 378055 X	1.282706	2,171	27.85	27.85	27.85
Collateral			USD	USD	1.000	36204UPH8	GNMA GNMI SF 380324 X	0.089692	2,760	2.48	2.48	2.48
Collateral			USD	USD	1.000	36204YBU6	GNMA GNMI SF 383551 X	0.724041	9,828	71.16	71.16	71.16
Collateral			USD	USD	1.000	36205BN32	GNMA GNMI SF 385710 X	0.337161	1,135	3.83	3.83	3.83
Collateral			USD	USD	1.000	36205CRS1	GNMA GNMI SF 386697 X	0.120871	1,629	1.97	1.97	1.97
Collateral			USD	USD	1.000	36205GAS0	GNMA GNMI SF 389817 X	0.415869	343	1.43	1.43	1.43
Collateral			USD	USD	1.000	36205N4B9	GNMA GNMI SF 396018 X	0.772794	1,052	8.13	8.13	8.13
Collateral			USD	USD	1.000	36205NJP2	GNMA GNMI SF 395470 X	0.392591	779	3.06	3.06	3.06
Collateral			USD	USD	1.000	36205SD36	GNMA GNMI SF 398922 X	0.370992	291	1.08	1.08	1.08

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Collateral			USD	USD	1.000	36205STA3	GNMA GNMI SF 399345 X	0.694132	3,325	23.08	23.08	23.08
Collateral			USD	USD	1.000	36205UAG5	GNMA GNMI SF 400607 X	7.815351	2,878	224.95	224.95	224.95
Collateral			USD	USD	1.000	36205YJ45	GNMA GNMI SF 404483 X	0.287187	401	1.15	1.15	1.15
Collateral			USD	USD	1.000	36206BQ46	GNMA GNMI SF 406475 X	0.735218	654	4.81	4.81	4.81
Collateral			USD	USD	1.000	36206DP84	GNMA GNMI SF 408247 X	0.481518	3,464	16.68	16.68	16.68
Collateral			USD	USD	1.000	36206F5Q1	GNMA GNMI SF 410455 X	0.176547	1,476	2.61	2.61	2.61
Collateral			USD	USD	1.000	36206GTD2	GNMA GNMI SF 411048 X	6.636210	14,148	938.86	938.86	938.86
Collateral			USD	USD	1.000	36206HNM6	GNMA GNMI SF 411796 X	0.728531	185	1.35	1.35	1.35
Collateral			USD	USD	1.000	36206JCT9	GNMA GNMI SF 412382 X	1.509321	1,389	20.96	20.96	20.96
Collateral			USD	USD	1.000	36206JJ47	GNMA GNMI SF 412583 X	0.587476	6,883	40.44	40.44	40.44
Collateral			USD	USD	1.000	36206MAP2	GNMA GNMI SF 415014 X	0.347410	3,394	11.79	11.79	11.79
Collateral			USD	USD	1.000	36206MY43	GNMA GNMI SF 415731 X	4.638308	4,513	209.33	209.33	209.33
Collateral			USD	USD	1.000	36206NEE1	GNMA GNMI SF 416033 X	1.306764	629	8.22	8.22	8.22
Collateral			USD	USD	1.000	36206PPK0	GNMA GNMI SF 417226 X	0.269127	653	1.76	1.76	1.76
Collateral			USD	USD	1.000	36206PQ52	GNMA GNMI SF 417276 X	0.321575	1,288	4.14	4.14	4.14
Collateral			USD	USD	1.000	36206SNT7	GNMA GNMI SF 419902 X	1.378178	4,881	67.27	67.27	67.27
Collateral			USD	USD	1.000	36206TJD5	GNMA GNMI SF 420660 X	0.178130	3,487	6.21	6.21	6.21
Collateral			USD	USD	1.000	36206V4P9	GNMA GNMI SF 423030 X	1.712611	1,511	25.88	25.88	25.88
Collateral			USD	USD	1.000	36206VGW1	GNMA GNMI SF 422413 X	0.622748	829	5.16	5.16	5.16
Collateral			USD	USD	1.000	36206WV77	GNMA GNMI SF 423738 X	7.447651	2,048	152.49	152.49	152.49
Collateral			USD	USD	1.000	36206XVW0	GNMA GNMI SF 424629 X	0.183787	638	1.17	1.17	1.17
Collateral			USD	USD	1.000	36206YZV6	GNMA GNMI SF 425656 X	2.798820	206	5.76	5.76	5.76
Collateral			USD	USD	1.000	36207BU32	GNMA GNMI SF 427302 X	1.310889	656	8.60	8.60	8.60
Collateral			USD	USD	1.000	36207GDE6	GNMA GNMI SF 431301 X	1.902406	502	9.55	9.55	9.55
Collateral			USD	USD	1.000	36207GLJ6	GNMA GNMI SF 431529 X	0.356378	6,345	22.61	22.61	22.61
Collateral			USD	USD	1.000	36207GWB1	GNMA GNMI SF 431842 X	1.822680	170	3.09	3.09	3.09
Collateral			USD	USD	1.000	36207JPC1	GNMA GNMI SF 433419 X	0.516136	1,927	9.94	9.94	9.94
Collateral			USD	USD	1.000	36207JWJ8	GNMA GNMI SF 433649 X	0.663615	1,134	7.53	7.53	7.53
Collateral			USD	USD	1.000	36207KCF5	GNMA GNMI SF 433970 X	0.868370	366	3.18	3.18	3.18
Collateral			USD	USD	1.000	36207LGZ5	GNMA GNMI SF 435016 X	0.755119	2,702	20.40	20.40	20.40
Collateral			USD	USD	1.000	36207QFB8	GNMA GNMI SF 438562 X	43.134190	248	106.78	106.78	106.78
Collateral			USD	USD	1.000	36207QXC6	GNMA GNMI SF 439075 X	10.298466	1,426	146.86	146.86	146.86
Collateral			USD	USD	1.000	36207QXQ5	GNMA GNMI SF 439087 X	7.213560	339	24.48	24.48	24.48
Collateral			USD	USD	1.000	36207UAT5	GNMA GNMI SF 442018 X	0.458308	2,443	11.20	11.20	11.20
Collateral			USD	USD	1.000	36208CF51	GNMA GNMI SF 446688 X	0.689618	1,296	8.94	8.94	8.94
Collateral			USD	USD	1.000	36208CHB6	GNMA GNMI SF 446726 X	0.774081	736	5.69	5.69	5.69
Collateral			USD	USD	1.000	36208FUF5	GNMA GNMI SF 449782 X	0.764645	1,540	11.77	11.77	11.77

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Collateral			USD	USD	1.000	36208LZK6	GNMA GNMI SF 454446 X	0.734323	3,619	26.57	26.57	26.57
Collateral			USD	USD	1.000	36208NW66	GNMA GNMI SF 456169 X	1.999556	826	16.51	16.51	16.51
Collateral			USD	USD	1.000	36208QRW8	GNMA GNMI SF 457801 X	1.067511	635	6.78	6.78	6.78
Collateral			USD	USD	1.000	36208QZX7	GNMA GNMI SF 458058 X	1.558228	1,283	20.00	20.00	20.00
Collateral			USD	USD	1.000	36208RXL3	GNMA GNMI SF 458883 X	0.037626	1,283	0.48	0.48	0.48
Collateral			USD	USD	1.000	36208RYX6	GNMA GNMI SF 458926 X	0.393370	1,466	5.77	5.77	5.77
Collateral			USD	USD	1.000	36208UD95	GNMA GNMI SF 461028 X	0.948900	962	9.13	9.13	9.13
Collateral			USD	USD	1.000	36208V6R1	GNMA GNMI SF 462680 X	0.370628	1,501	5.56	5.56	5.56
Collateral			USD	USD	1.000	36208WFY4	GNMA GNMI SF 462883 X	0.618861	959	5.93	5.93	5.93
Collateral			USD	USD	1.000	36209AEM8	GNMA GNMI SF 465540 X	0.928387	1,018	9.45	9.45	9.45
Collateral			USD	USD	1.000	36209BDY1	GNMA GNMI SF 466419 X	0.288848	707	2.04	2.04	2.04
Collateral			USD	USD	1.000	36209BUM8	GNMA GNMI SF 466888 X	0.743439	1,241	9.23	9.23	9.23
Collateral			USD	USD	1.000	36209DEC4	GNMA GNMI SF 468231 X	1.329929	2,094	27.85	27.85	27.85
Collateral			USD	USD	1.000	36209E3B6	GNMA GNMI SF 469794 X	0.923407	773	7.14	7.14	7.14
Collateral			USD	USD	1.000	36209L2A3	GNMA GNMI SF 475169 X	6.128489	14,153	867.36	867.36	867.36
Collateral			USD	USD	1.000	36209N2G6	GNMA GNMI SF 476975 X	1.594800	339	5.41	5.41	5.41
Collateral			USD	USD	1.000	36209T7J2	GNMA GNMI SF 481597 X	2.651595	20,359	539.85	539.85	539.85
Collateral			USD	USD	1.000	36209Y5R5	GNMA GNMI SF 486056 X	0.660486	977	6.45	6.45	6.45
Collateral			USD	USD	1.000	3620A0AM2	GNMA GNMI SF 714712 X	12.699646	111	14.12	14.12	14.12
Collateral			USD	USD	1.000	3620A1YE2	GNMA GNMI SF 716309 X	12.662100	375	47.48	47.48	47.48
Collateral			USD	USD	1.000	3620A2EQ5	GNMA GNMI SF 716643 X	21.115770	7,623	1,609.73	1,609.73	1,609.73
Collateral			USD	USD	1.000	3620A2HP4	GNMA GNMI SF 716738 X	20.664746	43,692	9,028.90	9,028.90	9,028.90
Collateral			USD	USD	1.000	3620A2K21	GNMA GNMI SF 716813 X	8.562121	30,968	2,651.49	2,651.49	2,651.49
Collateral			USD	USD	1.000	3620A2UW4	GNMA GNMI SF 717097 X	7.246479	9,869	715.17	715.17	715.17
Collateral			USD	USD	1.000	3620A2VA1	GNMA GNMI SF 717109 X	16.418764	136	22.32	22.32	22.32
Collateral			USD	USD	1.000	3620A2W36	GNMA GNMI SF 717166 X	9.093297	270	24.57	24.57	24.57
Collateral			USD	USD	1.000	3620A2W44	GNMA GNMI SF 717167 X	8.044877	54	4.34	4.34	4.34
Collateral			USD	USD	1.000	3620A2XC5	GNMA GNMI SF 717175 X	17.563838	20,285	3,562.76	3,562.76	3,562.76
Collateral			USD	USD	1.000	3620A2XE1	GNMA GNMI SF 717177 X	14.991426	306,403	45,934.21	45,934.21	45,934.21
Collateral			USD	USD	1.000	3620A2XZ4	GNMA GNMI SF 717196 X	7.459084	1,981	147.75	147.75	147.75
Collateral			USD	USD	1.000	3620A3N42	GNMA GNMI SF 717811 X	18.775758	22,588	4,241.15	4,241.15	4,241.15
Collateral			USD	USD	1.000	3620A3S62	GNMA GNMI SF 717941 X	12.970024	88,680	11,501.82	11,501.82	11,501.82
Collateral			USD	USD	1.000	3620A3S96	GNMA GNMI SF 717944 X	28.412062	621	176.55	176.55	176.55
Collateral			USD	USD	1.000	3620A3VL5	GNMA GNMI SF 718019 X	18.469467	3,234	597.37	597.37	597.37
Collateral			USD	USD	1.000	3620A3XA7	GNMA GNMI SF 718073 X	12.219904	15,609	1,907.38	1,907.38	1,907.38
Collateral			USD	USD	1.000	3620A56A2	GNMA GNMI SF 720065 X	19.319093	764	147.59	147.59	147.59
Collateral			USD	USD	1.000	3620A5A58	GNMA GNMI SF 719228 X	16.054987	189	30.34	30.34	30.34

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Collateral			USD	USD	1.000	3620A5A74	GNMA GNMI SF 719230 X	15.393349	203	31.26	31.26	31.26
Collateral			USD	USD	1.000	3620A5A82	GNMA GNMI SF 719231 X	14.141750	136	19.19	19.19	19.19
Collateral			USD	USD	1.000	3620A5BA6	GNMA GNMI SF 719233 X	12.889008	4,135	532.99	532.99	532.99
Collateral			USD	USD	1.000	3620A5H77	GNMA GNMI SF 719454 X	39.678958	645	255.81	255.81	255.81
Collateral			USD	USD	1.000	3620A5RK7	GNMA GNMI SF 719690 X	15.339668	110	16.82	16.82	16.82
Collateral			USD	USD	1.000	3620A5ZX0	GNMA GNMI SF 719958 X	10.579426	4,480	473.92	473.92	473.92
Collateral			USD	USD	1.000	3620A6DA2	GNMA GNMI SF 720197 X	36.723709	6,786	2,492.23	2,492.23	2,492.23
Collateral			USD	USD	1.000	3620A6DC8	GNMA GNMI SF 720199 X	10.680103	81,850	8,741.70	8,741.70	8,741.70
Collateral			USD	USD	1.000	3620A6YT8	GNMA GNMI SF 720822 X	7.766402	96	7.42	7.42	7.42
Collateral			USD	USD	1.000	3620A7F42	GNMA GNMI SF 721187 X	17.076008	848	144.86	144.86	144.86
Collateral			USD	USD	1.000	3620A7GY5	GNMA GNMI SF 721215 X	20.828187	2,036	424.05	424.05	424.05
Collateral			USD	USD	1.000	3620A7J22	GNMA GNMI SF 721281 X	41.409404	1,469	608.44	608.44	608.44
Collateral			USD	USD	1.000	3620A93Z2	GNMA GNMI SF 723616 X	25.616661	23,888	6,119.37	6,119.37	6,119.37
Collateral			USD	USD	1.000	3620A9DS7	GNMA GNMI SF 722913 X	29.566165	1,393	411.84	411.84	411.84
Collateral			USD	USD	1.000	3620A9JB8	GNMA GNMI SF 723058 X	34.839491	289	100.86	100.86	100.86
Collateral			USD	USD	1.000	3620A9NA5	GNMA GNMI SF 723185 X	38.154477	4,763	1,817.27	1,817.27	1,817.27
Collateral			USD	USD	1.000	3620A9PH8	GNMA GNMI SF 723224 X	32.188897	307,990	99,138.69	99,138.69	99,138.69
Collateral			USD	USD	1.000	3620A9PM7	GNMA GNMI SF 723228 X	23.358521	27,146	6,340.84	6,340.84	6,340.84
Collateral			USD	USD	1.000	3620A9PT2	GNMA GNMI SF 723234 X	13.750149	15,759	2,166.83	2,166.83	2,166.83
Collateral			USD	USD	1.000	3620A9PW5	GNMA GNMI SF 723237 X	11.131116	6,039	672.15	672.15	672.15
Collateral			USD	USD	1.000	3620A9RC7	GNMA GNMI SF 723283 X	15.805273	1,760	278.22	278.22	278.22
Collateral			USD	USD	1.000	3620A9S44	GNMA GNMI SF 723339 X	20.830964	12,555	2,615.31	2,615.31	2,615.31
Collateral			USD	USD	1.000	3620A9S69	GNMA GNMI SF 723341 X	19.060152	816	155.56	155.56	155.56
Collateral			USD	USD	1.000	3620A9TH4	GNMA GNMI SF 723352 X	9.027355	22,045	1,990.06	1,990.06	1,990.06
Collateral			USD	USD	1.000	3620A9V65	GNMA GNMI SF 723437 X	13.348008	5,415	722.79	722.79	722.79
Collateral			USD	USD	1.000	3620A9WJ6	GNMA GNMI SF 723449 X	26.932208	14,252	3,838.24	3,838.24	3,838.24
Collateral			USD	USD	1.000	3620A9YX3	GNMA GNMI SF 723526 X	30.262522	36,544	11,059.27	11,059.27	11,059.27
Collateral			USD	USD	1.000	3620A9ZC8	GNMA GNMI SF 723539 X	13.396261	174	23.34	23.34	23.34
Collateral			USD	USD	1.000	3620A9ZE4	GNMA GNMI SF 723541 X	11.346228	11,538	1,309.17	1,309.17	1,309.17
Collateral			USD	USD	1.000	3620AA7M4	GNMA GNMI SF 724600 X	15.848496	87,669	13,894.21	13,894.21	13,894.21
Collateral			USD	USD	1.000	3620AAHK7	GNMA GNMI SF 723934 X	6.219867	32,880	2,045.11	2,045.11	2,045.11
Collateral			USD	USD	1.000	3620AAHU5	GNMA GNMI SF 723943 X	19.179463	6,794	1,303.01	1,303.01	1,303.01
Collateral			USD	USD	1.000	3620AALN6	GNMA GNMI SF 724033 X	7.044811	541	38.10	38.10	38.10
Collateral			USD	USD	1.000	3620AAPX0	GNMA GNMI SF 724138 X	38.280823	312	119.26	119.26	119.26
Collateral			USD	USD	1.000	3620ABQ82	GNMA GNMI SF 725079 X	23.650772	4,764	1,126.74	1,126.74	1,126.74
Collateral			USD	USD	1.000	3620AC3H5	GNMA GNMI SF 726300 X	51.691393	3,733	1,929.40	1,929.40	1,929.40
Collateral			USD	USD	1.000	3620AC4S0	GNMA GNMI SF 726333 X	28.642077	1,770	507.09	507.09	507.09

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Collateral			USD	USD	1.000	3620AC6L3	GNMA GNMI SF 726375 X	28.648954	441	126.38	126.38	126.38
Collateral			USD	USD	1.000	3620AC6R0	GNMA GNMI SF 726380 X	28.668887	735	210.60	210.60	210.60
Collateral			USD	USD	1.000	3620AC6T6	GNMA GNMI SF 726382 X	29.759652	916	272.65	272.65	272.65
Collateral			USD	USD	1.000	3620AC7F5	GNMA GNMI SF 726394 X	36.987864	747	276.12	276.12	276.12
Collateral			USD	USD	1.000	3620ACRE6	GNMA GNMI SF 725985 X	16.524907	27	4.53	4.53	4.53
Collateral			USD	USD	1.000	3620ACV84	GNMA GNMI SF 726139 X	23.454627	8,042	1,886.20	1,886.20	1,886.20
Collateral			USD	USD	1.000	3620ACVF8	GNMA GNMI SF 726114 X	11.412655	67,848	7,743.23	7,743.23	7,743.23
Collateral			USD	USD	1.000	3620ADPV8	GNMA GNMI SF 726836 X	7.106614	8,464	601.52	601.52	601.52
Collateral			USD	USD	1.000	3620AEB33	GNMA GNMI SF 727358 X	33.617237	73	24.54	24.54	24.54
Collateral			USD	USD	1.000	3620AEP38	GNMA GNMI SF 727742 X	30.784326	253	77.92	77.92	77.92
Collateral			USD	USD	1.000	3620AFCX3	GNMA GNMI SF 728286 X	35.048977	4,077	1,428.94	1,428.94	1,428.94
Collateral			USD	USD	1.000	3620AFDP9	GNMA GNMI SF 728310 X	9.565888	26,766	2,560.38	2,560.38	2,560.38
Collateral			USD	USD	1.000	3620AFDR5	GNMA GNMI SF 728312 X	22.219500	10,180	2,261.87	2,261.87	2,261.87
Collateral			USD	USD	1.000	3620AFDY0	GNMA GNMI SF 728319 X	33.277838	4,072	1,355.03	1,355.03	1,355.03
Collateral			USD	USD	1.000	3620AFPL5	GNMA GNMI SF 728627 X	15.505009	18,995	2,945.21	2,945.21	2,945.21
Collateral			USD	USD	1.000	3620AJZW2	GNMA GNMI SF 731657 X	10.892851	3,963	431.65	431.65	431.65
Collateral			USD	USD	1.000	3620AKRE8	GNMA GNMI SF 732285 X	13.937110	2,593	361.43	361.43	361.43
Collateral			USD	USD	1.000	3620AKXN1	GNMA GNMI SF 732485 X	29.850443	2,715	810.31	810.31	810.31
Collateral			USD	USD	1.000	3620AKYL4	GNMA GNMI SF 732515 X	20.450109	1,084	221.72	221.72	221.72
Collateral			USD	USD	1.000	3620AKYN0	GNMA GNMI SF 732517 X	15.701128	8,685	1,363.71	1,363.71	1,363.71
Collateral			USD	USD	1.000	3620AL7M0	GNMA GNMI SF 733600 X	29.566855	1,357	401.31	401.31	401.31
Collateral			USD	USD	1.000	3620ALT61	GNMA GNMI SF 733273 X	12.380769	144	17.86	17.86	17.86
Collateral			USD	USD	1.000	3620AMA44	GNMA GNMI SF 733627 X	27.373994	13,776	3,771.17	3,771.17	3,771.17
Collateral			USD	USD	1.000	3620AMC59	GNMA GNMI SF 733692 X	27.724121	28,758	7,972.99	7,972.99	7,972.99
Collateral			USD	USD	1.000	3620AMEE8	GNMA GNMI SF 733733 X	23.255710	7,970	1,853.44	1,853.44	1,853.44
Collateral			USD	USD	1.000	3620AMEU2	GNMA GNMI SF 733747 X	31.285779	15,609	4,883.33	4,883.33	4,883.33
Collateral			USD	USD	1.000	3620AMF98	GNMA GNMI SF 733792 X	12.421795	25,101	3,118.01	3,118.01	3,118.01
Collateral			USD	USD	1.000	3620AMJQ6	GNMA GNMI SF 733871 X	25.433133	834	212.15	212.15	212.15
Collateral			USD	USD	1.000	3620AMJS2	GNMA GNMI SF 733873 X	14.865646	2,032	302.07	302.07	302.07
Collateral			USD	USD	1.000	3620AMVL3	GNMA GNMI SF 734219 X	47.465869	34,088	16,180.28	16,180.28	16,180.28
Collateral			USD	USD	1.000	3620ANFK1	GNMA GNMI SF 734670 X	12.140683	2,751	333.96	333.96	333.96
Collateral			USD	USD	1.000	3620APZW8	GNMA GNMI SF 736157 X	46.487489	3,253	1,512.21	1,512.21	1,512.21
Collateral			USD	USD	1.000	3620AQG23	GNMA GNMI SF 736517 X	12.186442	8,246	1,004.83	1,004.83	1,004.83
Collateral			USD	USD	1.000	3620AQH63	GNMA GNMI SF 736553 X	24.955554	6,786	1,693.59	1,693.59	1,693.59
Collateral			USD	USD	1.000	3620AQJP9	GNMA GNMI SF 736570 X	15.151953	48,634	7,368.94	7,368.94	7,368.94
Collateral			USD	USD	1.000	3620AQKS1	GNMA GNMI SF 736605 X	39.151747	4,022	1,574.70	1,574.70	1,574.70
Collateral			USD	USD	1.000	3620AQM34	GNMA GNMI SF 736678 X	10.916028	61,191	6,679.62	6,679.62	6,679.62

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Collateral			USD	USD	1.000	3620AQMJ9	GNMA GNMI SF 736661 X	25.841078	23,203	5,995.86	5,995.86	5,995.86
Collateral			USD	USD	1.000	3620AQMQ3	GNMA GNMI SF 736667 X	14.937943	14,694	2,195.04	2,195.04	2,195.04
Collateral			USD	USD	1.000	3620AQN33	GNMA GNMI SF 736710 X	13.399712	184,991	24,788.25	24,788.25	24,788.25
Collateral			USD	USD	1.000	3620AQSX2	GNMA GNMI SF 736834 X	18.004189	10,858	1,954.95	1,954.95	1,954.95
Collateral			USD	USD	1.000	3620AQYG2	GNMA GNMI SF 737011 X	25.458949	14,252	3,628.28	3,628.28	3,628.28
Collateral			USD	USD	1.000	3620AQZT3	GNMA GNMI SF 737054 X	32.521731	1,891	614.92	614.92	614.92
Collateral			USD	USD	1.000	3620AR3L3	GNMA GNMI SF 738003 X	28.557576	20,088	5,736.60	5,736.60	5,736.60
Collateral			USD	USD	1.000	3620ARAE1	GNMA GNMI SF 737205 X	16.103065	29,607	4,767.71	4,767.71	4,767.71
Collateral			USD	USD	1.000	3620ARAN1	GNMA GNMI SF 737213 X	14.007857	6,370	892.28	892.28	892.28
Collateral			USD	USD	1.000	3620ARAP6	GNMA GNMI SF 737214 X	20.697173	2,174	449.98	449.98	449.98
Collateral			USD	USD	1.000	3620ARC33	GNMA GNMI SF 737290 X	33.950159	243,954	82,822.84	82,822.84	82,822.84
Collateral			USD	USD	1.000	3620ARCE9	GNMA GNMI SF 737269 X	12.199752	19,104	2,330.62	2,330.62	2,330.62
Collateral			USD	USD	1.000	3620ARCG4	GNMA GNMI SF 737271 X	20.779685	10,112	2,101.20	2,101.20	2,101.20
Collateral			USD	USD	1.000	3620ARCL3	GNMA GNMI SF 737275 X	11.149070	66	7.36	7.36	7.36
Collateral			USD	USD	1.000	3620ARCW9	GNMA GNMI SF 737285 X	40.928483	1,402	573.83	573.83	573.83
Collateral			USD	USD	1.000	3620ARE80	GNMA GNMI SF 737359 X	27.145281	4,830	1,311.04	1,311.04	1,311.04
Collateral			USD	USD	1.000	3620ARFX4	GNMA GNMI SF 737382 X	16.161597	2,125	343.47	343.47	343.47
Collateral			USD	USD	1.000	3620ARH61	GNMA GNMI SF 737453 X	30.584172	2,113	646.13	646.13	646.13
Collateral			USD	USD	1.000	3620ARHD6	GNMA GNMI SF 737428 X	20.259820	430	87.19	87.19	87.19
Collateral			USD	USD	1.000	3620ARLM1	GNMA GNMI SF 737532 X	37.533948	14,367	5,392.45	5,392.45	5,392.45
Collateral			USD	USD	1.000	3620ARUT6	GNMA GNMI SF 737794 X	44.914098	3,393	1,524.03	1,524.03	1,524.03
Collateral			USD	USD	1.000	3620ARX30	GNMA GNMI SF 737898 X	44.046296	23,746	10,459.11	10,459.11	10,459.11
Collateral			USD	USD	1.000	3620ARX71	GNMA GNMI SF 737902 X	43.593082	9,501	4,141.78	4,141.78	4,141.78
Collateral			USD	USD	1.000	3620ARX97	GNMA GNMI SF 737904 X	41.522438	11,865	4,926.61	4,926.61	4,926.61
Collateral			USD	USD	1.000	3620ASAH2	GNMA GNMI SF 738108 X	27.195599	42,117	11,453.87	11,453.87	11,453.87
Collateral			USD	USD	1.000	3620ASD22	GNMA GNMI SF 738221 X	12.482373	2,828	353.01	353.01	353.01
Collateral			USD	USD	1.000	3620ASLB3	GNMA GNMI SF 738422 X	13.781148	5,220	719.41	719.41	719.41
Collateral			USD	USD	1.000	3620ASPD5	GNMA GNMI SF 738520 X	16.333505	3,069	501.33	501.33	501.33
Collateral			USD	USD	1.000	3620ATEP8	GNMA GNMI SF 739142 X	5.726248	19,820	1,134.94	1,134.94	1,134.94
Collateral			USD	USD	1.000	3620ATXC6	GNMA GNMI SF 739675 X	56.681551	4,511	2,557.04	2,557.04	2,557.04
Collateral			USD	USD	1.000	3620AVL59	GNMA GNMI SF 741148 X	12.923286	11,398	1,473.01	1,473.01	1,473.01
Collateral			USD	USD	1.000	3620AWGC8	GNMA GNMI SF 741895 X	7.766475	4,646	360.86	360.86	360.86
Collateral			USD	USD	1.000	3620AWGK0	GNMA GNMI SF 741902 X	19.310363	17,151	3,311.86	3,311.86	3,311.86
Collateral			USD	USD	1.000	3620AWGY0	GNMA GNII SF 741915 C	28.781878	20,271	5,834.32	5,834.32	5,834.32
Collateral			USD	USD	1.000	3620AY6G6	GNMA GNMI SF 744371 X	39.540229	475	187.84	187.84	187.84
Collateral			USD	USD	1.000	3620AYP26	GNMA GNMI SF 743941 X	9.741593	6,128	596.96	596.96	596.96
Collateral			USD	USD	1.000	3620AYRA6	GNMA GNMI SF 743981 X	28.425161	8,030	2,282.53	2,282.53	2,282.53

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Collateral			USD	USD	1.000	3620AYTR7	GNMA GNMI SF 744060 X	5.547963	1,728	95.87	95.87	95.87
Collateral			USD	USD	1.000	3620AYU61	GNMA GNMI SF 744105 X	59.756163	974	581.86	581.86	581.86
Collateral			USD	USD	1.000	3620C02J6	GNMA GNMI SF 745177 X	29.760400	170	50.49	50.49	50.49
Collateral			USD	USD	1.000	3620C0WR5	GNMA GNMI SF 745056 X	33.523778	305	102.38	102.38	102.38
Collateral			USD	USD	1.000	3620C1A22	GNMA GNMI SF 745325 X	8.708378	3,220	280.43	280.43	280.43
Collateral			USD	USD	1.000	3620C1SU1	GNMA GNMI SF 745831 X	30.937507	1,018	314.93	314.93	314.93
Collateral			USD	USD	1.000	3620C3BR2	GNMA GNMI SF 747148 X	33.820754	1,804	610.29	610.29	610.29
Collateral			USD	USD	1.000	3620C4Q86	GNMA GNMI SF 748479 X	20.978728	38,947	8,170.65	8,170.65	8,170.65
Collateral			USD	USD	1.000	3620C4RB8	GNMA GNMI SF 748482 X	29.047258	1,037	301.33	301.33	301.33
Collateral			USD	USD	1.000	3620C4VH0	GNMA GNMI SF 748616 X	5.379185	775	41.68	41.68	41.68
Collateral			USD	USD	1.000	3620C5QX8	GNMA GNMI SF 749370 X	37.345924	2,344	875.41	875.41	875.41
Collateral			USD	USD	1.000	3620C62V6	GNMA GNMI SF 750588 X	17.107502	573	98.01	98.01	98.01
Collateral			USD	USD	1.000	3620C6M77	GNMA GNMI SF 750182 X	34.891018	432	150.85	150.85	150.85
Collateral			USD	USD	1.000	3620C6RS6	GNMA GNMI SF 750297 X	22.545186	3,681	829.79	829.79	829.79
Collateral			USD	USD	1.000	36210APX9	GNMA GNMI SF 486538 X	3.204062	683	21.90	21.90	21.90
Collateral			USD	USD	1.000	36210APZ4	GNMA GNMI SF 486540 X	0.317532	748	2.37	2.37	2.37
Collateral			USD	USD	1.000	36210ARV1	GNMA GNMI SF 486600 X	0.139785	183	0.26	0.26	0.26
Collateral			USD	USD	1.000	36210B2P9	GNMA GNMI SF 487782 X	13.158565	893	117.56	117.56	117.56
Collateral			USD	USD	1.000	36210B3Z6	GNMA GNMI SF 487816 X	6.087326	3,453	210.20	210.20	210.20
Collateral			USD	USD	1.000	36210B4D4	GNMA GNMI SF 487820 X	7.872185	19,574	1,540.93	1,540.93	1,540.93
Collateral			USD	USD	1.000	36210B4E2	GNMA GNMI SF 487821 X	6.318959	241,567	15,264.52	15,264.52	15,264.52
Collateral			USD	USD	1.000	36210B5G6	GNMA GNMI SF 487847 X	7.265667	58,132	4,223.67	4,223.67	4,223.67
Collateral			USD	USD	1.000	36210B5W1	GNMA GNMI SF 487861 X	20.354775	3,043	619.42	619.42	619.42
Collateral			USD	USD	1.000	36210BDM4	GNMA GNMI SF 487108 X	1.242556	5,056	62.82	62.82	62.82
Collateral			USD	USD	1.000	36210BX34	GNMA GNMI SF 487698 X	6.093967	5,637	343.53	343.53	343.53
Collateral			USD	USD	1.000	36210BX83	GNMA GNMI SF 487703 X	9.712072	356	34.54	34.54	34.54
Collateral			USD	USD	1.000	36210BXF7	GNMA GNMI SF 487678 X	8.846788	8,768	775.67	775.67	775.67
Collateral			USD	USD	1.000	36210BYF6	GNMA GNMI SF 487710 X	8.444604	1,894	159.96	159.96	159.96
Collateral			USD	USD	1.000	36210BYG4	GNMA GNMI SF 487711 X	12.152152	4,856	590.12	590.12	590.12
Collateral			USD	USD	1.000	36210EMT3	GNMA GNMI SF 490070 X	4.761080	170	8.08	8.08	8.08
Collateral			USD	USD	1.000	36210GCV4	GNMA GNMI SF 491584 X	13.055602	437	57.08	57.08	57.08
Collateral			USD	USD	1.000	36210KV69	GNMA GNMI SF 494837 X	0.572070	1,734	9.92	9.92	9.92
Collateral			USD	USD	1.000	36210VGN5	GNMA GNMI SF 503405 X	0.607973	1,018	6.19	6.19	6.19
Collateral			USD	USD	1.000	36211D7L8	GNMA GNMI SF 510399 X	11.183149	1,188	132.81	132.81	132.81
Collateral			USD	USD	1.000	36211DGJ3	GNMA GNMI SF 509701 X	0.512784	1,219	6.25	6.25	6.25
Collateral			USD	USD	1.000	36211EMP0	GNMA GNMI SF 510766 X	6.130246	24,671	1,512.37	1,512.37	1,512.37
Collateral			USD	USD	1.000	36211JSH1	GNMA GNII SF 514520 C	14.730785	24,528	3,613.18	3,613.18	3,613.18

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Collateral			USD	USD	1.000	36211Q3K5	GNMA GNMI SF 520202 X	5.957040	21,875	1,303.09	1,303.09	1,303.09
Collateral			USD	USD	1.000	36211Q4D0	GNMA GNMI SF 520220 X	16.139235	5,628	908.26	908.26	908.26
Collateral			USD	USD	1.000	36211RAN9	GNMA GNMI SF 520313 X	16.793277	2,206	370.39	370.39	370.39
Collateral			USD	USD	1.000	36211RRB7	GNMA GNMI SF 520782 X	7.687532	15,439	1,186.89	1,186.89	1,186.89
Collateral			USD	USD	1.000	36211SCW5	GNMA GNMI SF 521285 X	12.077444	1,222	147.53	147.53	147.53
Collateral			USD	USD	1.000	36212HFM7	GNMA GNMI SF 533972 X	4.415705	55,974	2,471.66	2,471.66	2,471.66
Collateral			USD	USD	1.000	36213CXM7	GNMA GNMI SF 550684 X	4.018035	4,225	169.77	169.77	169.77
Collateral			USD	USD	1.000	36213CYX2	GNMA GNMI SF 550726 X	8.910275	5,420	482.94	482.94	482.94
Collateral			USD	USD	1.000	36213EL95	GNMA GNMI SF 552152 X	3.983480	170	6.76	6.76	6.76
Collateral			USD	USD	1.000	36213FQX4	GNMA GNMI SF 553170 X	5.420458	2,002	108.52	108.52	108.52
Collateral			USD	USD	1.000	36213M5P9	GNMA GNMI MH 558954 X	30.222472	11,537	3,486.75	3,486.75	3,486.75
Collateral			USD	USD	1.000	36213V6G8	GNMA GNMI SF 566171 X	7.271651	6,793	493.93	493.93	493.93
Collateral			USD	USD	1.000	36213V6H6	GNMA GNMI SF 566172 X	0.338192	15,171	51.31	51.31	51.31
Collateral			USD	USD	1.000	36213V6J2	GNMA GNMI SF 566173 X	6.843362	18,659	1,276.93	1,276.93	1,276.93
Collateral			USD	USD	1.000	36213WKF2	GNMA GNMI SF 566494 X	12.967800	5,043	653.99	653.99	653.99
Collateral			USD	USD	1.000	36218TE79	GNMA GNMI SF 231558 X	0.289439	1,377	3.98	3.98	3.98
Collateral			USD	USD	1.000	362191AQ1	GNMA GNMI SF 263815 X	0.083246	3,359	2.80	2.80	2.80
Collateral			USD	USD	1.000	362191YK8	GNMA GNMI SF 264514 X	0.009640	14,319	1.38	1.38	1.38
Collateral			USD	USD	1.000	362199Y39	GNMA GNMI SF 271730 X	0.058229	3,699	2.15	2.15	2.15
Collateral			USD	USD	1.000	36219EW71	GNMA GNMI SF 247370 X	2.010210	7,533	151.42	151.42	151.42
Collateral			USD	USD	1.000	36219L5C4	GNMA GNMI SF 252943 X	0.014372	3,393	0.49	0.49	0.49
Collateral			USD	USD	1.000	36219MQN5	GNMA GNMI SF 253461 X	0.422680	170	0.72	0.72	0.72
Collateral			USD	USD	1.000	3622073T7	GNMA GNMI SF 299710 X	0.126813	2,545	3.23	3.23	3.23
Collateral			USD	USD	1.000	36220DFE4	GNMA GNMI SF 274765 X	0.152907	2,477	3.79	3.79	3.79
Collateral			USD	USD	1.000	36220DHW2	GNMA GNMI SF 274845 X	0.146745	2,477	3.63	3.63	3.63
Collateral			USD	USD	1.000	36220HT34	GNMA GNMI SF 278770 X	0.269440	170	0.46	0.46	0.46
Collateral			USD	USD	1.000	36220HTH3	GNMA GNMI SF 278752 X	0.178562	1,595	2.85	2.85	2.85
Collateral			USD	USD	1.000	36220M7K9	GNMA GNMI SF 282698 X	0.230800	238	0.55	0.55	0.55
Collateral			USD	USD	1.000	36220NBP1	GNMA GNMI SF 282746 X	0.052840	170	0.09	0.09	0.09
Collateral			USD	USD	1.000	36220TA38	GNMA GNMI SF 287226 X	0.128040	170	0.22	0.22	0.22
Collateral			USD	USD	1.000	36220WR33	GNMA GNMI SF 290406 X	0.073075	6,922	5.06	5.06	5.06
Collateral			USD	USD	1.000	36220XK79	GNMA GNMI SF 291118 X	0.076569	3,257	2.49	2.49	2.49
Collateral			USD	USD	1.000	36223DF50	GNMA GNMI SF 304488 X	0.214588	1,086	2.33	2.33	2.33
Collateral			USD	USD	1.000	36223GES4	GNMA GNMI SF 307145 X	0.485943	238	1.15	1.15	1.15
Collateral			USD	USD	1.000	36223RAL9	GNMA GNMI SF 315111 X	0.050423	3,317	1.67	1.67	1.67
Collateral			USD	USD	1.000	36224DT96	GNMA GNMI SF 325576 X	0.088759	956	0.85	0.85	0.85
Collateral			USD	USD	1.000	36224GRB6	GNMA GNMI SF 328182 X	0.122723	3,291	4.04	4.04	4.04

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Collateral			USD	USD	1.000	36224JJS2	GNMA GNMI SF 329773 X	0.110759	4,513	5.00	5.00	5.00
Collateral			USD	USD	1.000	36224JL26	GNMA GNMI SF 329845 X	0.331241	508	1.68	1.68	1.68
Collateral			USD	USD	1.000	36224KEY1	GNMA GNMI SF 330551 X	0.348103	1,353	4.71	4.71	4.71
Collateral			USD	USD	1.000	36224LSF5	GNMA GNMI SF 331818 X	0.155600	339	0.53	0.53	0.53
Collateral			USD	USD	1.000	36224QLH7	GNMA GNMI SF 335228 X	0.386209	3,095	11.95	11.95	11.95
Collateral			USD	USD	1.000	36224RW83	GNMA GNMI SF 336471 X	0.061543	629	0.39	0.39	0.39
Collateral			USD	USD	1.000	36224USL2	GNMA GNMI SF 339023 X	0.970811	862	8.37	8.37	8.37
Collateral			USD	USD	1.000	36225A7H7	GNMA GNMI SP 780896 X	0.669518	620	4.15	4.15	4.15
Collateral			USD	USD	1.000	36225A7K0	GNMA GNMI SP 780898 X	0.766124	208	1.60	1.60	1.60
Collateral			USD	USD	1.000	36225ADJ6	GNMA GNMI SP 780105 X	0.564963	458	2.59	2.59	2.59
Collateral			USD	USD	1.000	36225ADS6	GNMA GNMI SP 780113 X	0.614283	3,329	20.45	20.45	20.45
Collateral			USD	USD	1.000	36225AKY5	GNMA GNMI SP 780311 X	0.182998	3,065	5.61	5.61	5.61
Collateral			USD	USD	1.000	36225AM31	GNMA GNMI SP 780378 X	0.000121	4,382	0.01	0.01	0.01
Collateral			USD	USD	1.000	36225ANB2	GNMA GNMI SP 780386 X	0.406476	143	0.58	0.58	0.58
Collateral			USD	USD	1.000	36225AQR4	GNMA GNMI SP 780464 X	0.571871	998	5.71	5.71	5.71
Collateral			USD	USD	1.000	36225AQV5	GNMA GNMI SP 780468 X	0.551271	641	3.53	3.53	3.53
Collateral			USD	USD	1.000	36225AZF0	GNMA GNMI SP 780742 X	0.777968	1,279	9.95	9.95	9.95
Collateral			USD	USD	1.000	36225B5F1	GNMA GNMI SP 781746 X	8.044072	54,229	4,362.19	4,362.19	4,362.19
Collateral			USD	USD	1.000	36225BA81	GNMA GNMI SP 780931 X	1.005442	1,450	14.58	14.58	14.58
Collateral			USD	USD	1.000	36225BAP3	GNMA GNMI SP 780914 X	1.513700	1,357	20.55	20.55	20.55
Collateral			USD	USD	1.000	36225BB49	GNMA GNMI SP 780959 X	0.002319	35,208	0.82	0.82	0.82
Collateral			USD	USD	1.000	36225BDE5	GNMA GNMI SP 781001 X	0.813522	1,561	12.70	12.70	12.70
Collateral			USD	USD	1.000	36225BDT2	GNMA GNMI SP 781014 X	1.814548	11,413	207.10	207.10	207.10
Collateral			USD	USD	1.000	36225BKS6	GNMA GNMI SP 781205 X	0.338910	1,367	4.63	4.63	4.63
Collateral			USD	USD	1.000	36225BN87	GNMA GNMI SP 781315 X	0.807593	7,217	58.29	58.29	58.29
Collateral			USD	USD	1.000	36225BXQ6	GNMA GNMI SP 781587 X	2.049540	2,375	48.68	48.68	48.68
Collateral			USD	USD	1.000	36225EWV0	GNMA GNAR AT 082459 M	18.696723	28,096	5,253.00	5,253.00	5,253.00
Collateral			USD	USD	1.000	36225FE47	GNMA GNAR AF 082854 M	13.078065	21,885	2,862.10	2,862.10	2,862.10
Collateral			USD	USD	1.000	3622A2A28	GNMA GNMI SP 783625 X	51.029605	1,351	689.35	689.35	689.35
Collateral			USD	USD	1.000	3622A2AE2	GNMA GNMI SP 783605 X	23.855376	339,322	80,946.43	80,946.43	80,946.43
Collateral			USD	USD	1.000	3622A2AJ1	GNMA GNMI SP 783609 X	22.489744	2,569	577.86	577.86	577.86
Collateral			USD	USD	1.000	3622A2AN2	GNMA GNMI SP 783613 X	14.461825	47,968	6,937.05	6,937.05	6,937.05
Collateral			USD	USD	1.000	3622A2AX0	GNMA GNMI SP 783622 X	21.171505	3,749	793.68	793.68	793.68
Collateral			USD	USD	1.000	3622A2BW1	GNMA GNMI SP 783653 X	34.324334	3,393	1,164.70	1,164.70	1,164.70
Collateral			USD	USD	1.000	3622A2BY7	GNMA GNMI SP 783655 X	22.014508	2,775	610.96	610.96	610.96
Collateral			USD	USD	1.000	3622A2DZ2	GNMA GNMI SP 783720 X	25.568616	652	166.69	166.69	166.69
Collateral			USD	USD	1.000	3622A2EG3	GNMA GNMI SP 783735 X	28.935767	1,238	358.21	358.21	358.21

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Collateral			USD	USD	1.000	3622A2FX5	GNMA GNII SP 783782 C	47.914395	234,485	112,352.28	112,352.28	112,352.28
Collateral			USD	USD	1.000	3622A2JS2	GNMA GNMI SP 783873 X	39.686656	6,985	2,772.21	2,772.21	2,772.21
Collateral			USD	USD	1.000	3622A2KM3	GNMA GNMI SP 783900 X	45.534827	808	367.74	367.74	367.74
Collateral			USD	USD	1.000	3622A2LL4	GNMA GNMI SP 783931 X	44.479156	19,002	8,451.93	8,451.93	8,451.93
Collateral			USD	USD	1.000	3622A2LM2	GNMA GNMI SP 783932 X	42.762196	29,182	12,478.72	12,478.72	12,478.72
Collateral			USD	USD	1.000	3622A2M33	GNMA GNMI SP 783978 X	59.616380	5,230	3,117.82	3,117.82	3,117.82
Collateral			USD	USD	1.000	3622A2NA6	GNMA GNMI SP 783985 X	48.908987	4,336	2,120.65	2,120.65	2,120.65
Collateral			USD	USD	1.000	3622A2Q88	GNMA GNMI SP 784079 X	74.882689	852	638.31	638.31	638.31
Collateral			USD	USD	1.000	3622A2QX3	GNMA GNMI SP 784070 X	65.788689	3,382	2,225.01	2,225.01	2,225.01
Collateral			USD	USD	1.000	3622A2TE2	GNMA GNMI SP 784149 X	69.488766	927	644.13	644.13	644.13
Collateral			USD	USD	1.000	3622A2TK8	GNMA GNMI SP 784154 X	71.107862	14,121	10,041.28	10,041.28	10,041.28
Collateral			USD	USD	1.000	3622A2WB4	GNMA GNMI SP 784242 X	85.017416	48,024	40,828.77	40,828.77	40,828.77
Collateral			USD	USD	1.000	3622A2YH9	GNMA GNMI SP 784312 X	96.593502	4,011	3,874.64	3,874.64	3,874.64
Collateral			USD	USD	1.000	3622A2YL0	GNMA GNMI SP 784315 X	95.689357	37,608	35,987.27	35,987.27	35,987.27
Collateral			USD	USD	1.000	36230KDZ1	GNMA GNMI SF 751020 X	31.903822	9,192	2,932.67	2,932.67	2,932.67
Collateral			USD	USD	1.000	36230MVF1	GNMA GNMI SF 753314 X	48.906085	5,768	2,821.13	2,821.13	2,821.13
Collateral			USD	USD	1.000	36230NVG7	GNMA GNMI SF 754215 X	17.890371	156	27.85	27.85	27.85
Collateral			USD	USD	1.000	36230PWD8	GNMA GNMI SF 755144 X	25.130617	18,995	4,773.62	4,773.62	4,773.62
Collateral			USD	USD	1.000	36230QJE9	GNMA GNMI SF 755661 X	57.372404	3,584	2,056.03	2,056.03	2,056.03
Collateral			USD	USD	1.000	36230RWR3	GNMA GNMI SF 756956 X	36.356043	1,374	499.43	499.43	499.43
Collateral			USD	USD	1.000	36230RZB5	GNMA GNMI SF 757038 X	51.175264	5,957	3,048.45	3,048.45	3,048.45
Collateral			USD	USD	1.000	36230T3N0	GNMA GNMI SF 758905 X	83.528716	618	516.21	516.21	516.21
Collateral			USD	USD	1.000	36230U4M8	GNMA GNMI SF 759828 X	35.409579	835	295.81	295.81	295.81
Collateral			USD	USD	1.000	36230UF95	GNMA GNMI SF 759192 X	17.613297	6,786	1,195.31	1,195.31	1,195.31
Collateral			USD	USD	1.000	36241K2L1	GNMA GNMI SP 782579 X	3.283719	10,132	332.69	332.69	332.69
Collateral			USD	USD	1.000	36241K4C9	GNMA GNMI SP 782619 X	13.738369	15,005	2,061.38	2,061.38	2,061.38
Collateral			USD	USD	1.000	36241K4Q8	GNMA GNMI SP 782631 X	7.575390	3,221	243.99	243.99	243.99
Collateral			USD	USD	1.000	36241K5Z7	GNMA GNMI SP 782664 X	8.505079	27,227	2,315.68	2,315.68	2,315.68
Collateral			USD	USD	1.000	36241K6A1	GNMA GNMI SP 782665 X	8.859780	12,380	1,096.83	1,096.83	1,096.83
Collateral			USD	USD	1.000	36241K7H5	GNMA GNMI SP 782696 X	15.184148	2,972	451.34	451.34	451.34
Collateral			USD	USD	1.000	36241KAB4	GNMA GNMI SP 781802 X	8.098637	7,615	616.68	616.68	616.68
Collateral			USD	USD	1.000	36241KAG3	GNMA GNMI SP 781807 X	9.321935	421	39.22	39.22	39.22
Collateral			USD	USD	1.000	36241KBH0	GNMA GNMI SP 781840 X	9.153715	2,360	216.03	216.03	216.03
Collateral			USD	USD	1.000	36241KBP2	GNMA GNMI SP 781846 X	5.251441	15,683	823.61	823.61	823.61
Collateral			USD	USD	1.000	36241KHD3	GNMA GNMI SP 782028 X	12.591522	1,887	237.56	237.56	237.56
Collateral			USD	USD	1.000	36241KHV3	GNMA GNMI SP 782044 X	10.686613	1,550	165.66	165.66	165.66
Collateral			USD	USD	1.000	36241KJM1	GNMA GNMI SP 782068 X	7.522390	25,164	1,892.95	1,892.95	1,892.95

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Collateral			USD	USD	1.000	36241KJQ2	GNMA GNMI SP 782071 X	13.904907	305	42.42	42.42	42.42
Collateral			USD	USD	1.000	36241KJZ2	GNMA GNMI JP 782080 X	3.429491	23,753	814.59	814.59	814.59
Collateral			USD	USD	1.000	36241KK31	GNMA GNMI SP 782114 X	8.949175	2,715	242.93	242.93	242.93
Collateral			USD	USD	1.000	36241KKB3	GNMA GNMI SP 782090 X	6.465874	2,206	142.61	142.61	142.61
Collateral			USD	USD	1.000	36241KMK1	GNMA GNMI SP 782162 X	10.951850	679	74.32	74.32	74.32
Collateral			USD	USD	1.000	36241KNR5	GNMA GNMI SP 782200 X	6.259807	2,640	165.23	165.23	165.23
Collateral			USD	USD	1.000	36241KRN0	GNMA GNMI SP 782293 X	10.316372	2,364	243.90	243.90	243.90
Collateral			USD	USD	1.000	36241KRP5	GNMA GNMI SP 782294 X	4.628638	25,560	1,183.09	1,183.09	1,183.09
Collateral			USD	USD	1.000	36241KRQ3	GNMA GNMI SP 782295 X	3.085102	13,726	423.46	423.46	423.46
Collateral			USD	USD	1.000	36241KSU3	GNMA GNMI SP 782331 X	3.734958	38,683	1,444.78	1,444.78	1,444.78
Collateral			USD	USD	1.000	36241KT40	GNMA GNMI SP 782371 X	6.947139	57,218	3,975.04	3,975.04	3,975.04
Collateral			USD	USD	1.000	36241KTJ7	GNMA GNMI SP 782353 X	3.862092	9,394	362.80	362.80	362.80
Collateral			USD	USD	1.000	36241KUC0	GNMA GNMI SP 782379 X	3.254712	13,096	426.24	426.24	426.24
Collateral			USD	USD	1.000	36241KUL0	GNMA GNMI SP 782387 X	6.901482	10,774	743.53	743.53	743.53
Collateral			USD	USD	1.000	36241KV39	GNMA GNMI SP 782434 X	7.430737	1,255	93.27	93.27	93.27
Collateral			USD	USD	1.000	36241KV54	GNMA GNMI SP 782436 X	4.723502	9,370	442.58	442.58	442.58
Collateral			USD	USD	1.000	36241KWC8	GNMA GNMI SP 782443 X	7.215993	44,040	3,177.95	3,177.95	3,177.95
Collateral			USD	USD	1.000	36241KWJ3	GNMA GNMI SP 782449 X	3.280946	49,783	1,633.36	1,633.36	1,633.36
Collateral			USD	USD	1.000	36241KWW4	GNMA GNMI SP 782461 X	28.360030	679	192.46	192.46	192.46
Collateral			USD	USD	1.000	36241KXQ6	GNMA GNMI SP 782487 X	8.084316	42,622	3,445.68	3,445.68	3,445.68
Collateral			USD	USD	1.000	36241KYF9	GNMA GNMI SP 782510 X	4.826752	2,403	115.98	115.98	115.98
Collateral			USD	USD	1.000	36241KYK8	GNMA GNMI SP 782514 X	25.092316	378,916	95,078.83	95,078.83	95,078.83
Collateral			USD	USD	1.000	36241KYU6	GNMA GNMI SP 782523 X	12.477889	20,402	2,545.80	2,545.80	2,545.80
Collateral			USD	USD	1.000	36241KZ68	GNMA GNMI SP 782565 X	9.356360	130,053	12,168.26	12,168.26	12,168.26
Collateral			USD	USD	1.000	36241KZW1	GNMA GNMI SP 782557 X	11.686220	5,667	662.22	662.22	662.22
Collateral			USD	USD	1.000	36241KZY7	GNMA GNMI SP 782559 X	4.485586	4,725	211.96	211.96	211.96
Collateral			USD	USD	1.000	36241L3T1	GNMA GNMI SP 783510 X	25.266983	1,614	407.91	407.91	407.91
Collateral			USD	USD	1.000	36241L4W3	GNMA GNMI SP 783537 X	20.473911	37,800	7,739.22	7,739.22	7,739.22
Collateral			USD	USD	1.000	36241L4X1	GNMA GNMI SP 783538 X	27.534705	25,347	6,979.31	6,979.31	6,979.31
Collateral			USD	USD	1.000	36241L6U5	GNMA GNMI SP 783583 X	34.916361	352,778	123,177.30	123,177.30	123,177.30
Collateral			USD	USD	1.000	36241LA48	GNMA GNMI SP 782727 X	13.458354	1,787	240.45	240.45	240.45
Collateral			USD	USD	1.000	36241LA55	GNMA GNMI SP 782728 X	5.859840	55,660	3,261.57	3,261.57	3,261.57
Collateral			USD	USD	1.000	36241LAN6	GNMA GNMI SP 782713 X	6.298827	6,214	391.38	391.38	391.38
Collateral			USD	USD	1.000	36241LBN5	GNMA GNMI SP 782745 X	4.540133	8,448	383.55	383.55	383.55
Collateral			USD	USD	1.000	36241LCL8	GNMA GNMI SP 782775 X	6.650200	10,329	686.90	686.90	686.90
Collateral			USD	USD	1.000	36241LCM6	GNMA GNMI SP 782776 X	8.341742	9,273	773.50	773.50	773.50
Collateral			USD	USD	1.000	36241LDB9	GNMA GNMI SP 782798 X	5.889552	16,587	976.90	976.90	976.90

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Collateral			USD	USD	1.000	36241LDM5	GNMA GNMI SP 782808 X	5.977497	3,509	209.73	209.73	209.73
Collateral			USD	USD	1.000	36241LDP8	GNMA GNMI SP 782810 X	38.764931	19,409	7,523.96	7,523.96	7,523.96
Collateral			USD	USD	1.000	36241LE77	GNMA GNMI SP 782858 X	7.989850	2,225	177.74	177.74	177.74
Collateral			USD	USD	1.000	36241LEG7	GNMA GNMI SP 782835 X	6.634342	6,748	447.72	447.72	447.72
Collateral			USD	USD	1.000	36241LFX9	GNMA GNMI SP 782882 X	8.177895	64,216	5,251.50	5,251.50	5,251.50
Collateral			USD	USD	1.000	36241LG59	GNMA GNMI SP 782920 X	7.639953	31,321	2,392.93	2,392.93	2,392.93
Collateral			USD	USD	1.000	36241LGZ3	GNMA GNMI SP 782916 X	13.894881	8,754	1,216.43	1,216.43	1,216.43
Collateral			USD	USD	1.000	36241LH25	GNMA GNMI SP 782949 X	9.274560	35,384	3,281.75	3,281.75	3,281.75
Collateral			USD	USD	1.000	36241LHE9	GNMA GNMI SP 782929 X	8.847443	22,005	1,946.88	1,946.88	1,946.88
Collateral			USD	USD	1.000	36241LHP4	GNMA GNMI SP 782938 X	8.061787	15,515	1,250.78	1,250.78	1,250.78
Collateral			USD	USD	1.000	36241LJB3	GNMA GNMI SP 782958 X	12.031761	122,723	14,765.72	14,765.72	14,765.72
Collateral			USD	USD	1.000	36241LKH8	GNMA GNMI SP 782996 X	15.123651	3,750	567.16	567.16	567.16
Collateral			USD	USD	1.000	36241LKU9	GNMA GNMI SP 783007 X	27.208082	9,976	2,714.29	2,714.29	2,714.29
Collateral			USD	USD	1.000	36241LL79	GNMA GNII SP 783050 M	17.894563	12,555	2,246.64	2,246.64	2,246.64
Collateral			USD	USD	1.000	36241LLD6	GNMA GNMI SP 783024 X	17.436182	20,230	3,527.40	3,527.40	3,527.40
Collateral			USD	USD	1.000	36241LLT1	GNMA GNII SP 783038 M	11.660471	157,503	18,365.64	18,365.64	18,365.64
Collateral			USD	USD	1.000	36241LMN3	GNMA GNMI SP 783065 X	11.925418	3,434	409.46	409.46	409.46
Collateral			USD	USD	1.000	36241LP42	GNMA GNMI SP 783143 X	22.851546	29,962	6,846.80	6,846.80	6,846.80
Collateral			USD	USD	1.000	36241LQ25	GNMA GNMI SP 783173 X	10.798030	4,730	510.76	510.76	510.76
Collateral			USD	USD	1.000	36241LQ58	GNMA GNMI SP 783176 X	32.598486	6,359	2,072.90	2,072.90	2,072.90
Collateral			USD	USD	1.000	36241LQ66	GNMA GNMI SP 783177 X	14.509204	1,832	265.86	265.86	265.86
Collateral			USD	USD	1.000	36241LQK5	GNMA GNII SP 783158 M	18.632563	8,822	1,643.83	1,643.83	1,643.83
Collateral			USD	USD	1.000	36241LRX6	GNMA GNMI SP 783202 X	20.556818	5,503	1,131.17	1,131.17	1,131.17
Collateral			USD	USD	1.000	36241LT97	GNMA GNMI SP 783276 X	18.696547	3,541	662.01	662.01	662.01
Collateral			USD	USD	1.000	36241LTU0	GNMA GNMI SP 783263 X	14.754345	13,343	1,968.72	1,968.72	1,968.72
Collateral			USD	USD	1.000	36241LUH7	GNMA GNII SP 783284 C	8.046873	11,485	924.20	924.20	924.20
Collateral			USD	USD	1.000	36241LVF0	GNMA GNMI SP 783314 X	14.041119	34,901	4,900.48	4,900.48	4,900.48
Collateral			USD	USD	1.000	36241LXP6	GNMA GNMI SP 783386 X	20.862218	23,929	4,992.05	4,992.05	4,992.05
Collateral			USD	USD	1.000	36241LXT8	GNMA GNMI SP 783390 X	30.362651	21,886	6,645.24	6,645.24	6,645.24
Collateral			USD	USD	1.000	36241LXU5	GNMA GNMI SP 783391 X	13.946066	1,135	158.28	158.28	158.28
Collateral			USD	USD	1.000	36241LYB6	GNMA GNMI SP 783406 X	14.045138	6,004	843.32	843.32	843.32
Collateral			USD	USD	1.000	36290N5N8	GNMA GNMI SF 613853 X	9.414360	170	15.97	15.97	15.97
Collateral			USD	USD	1.000	36290NA51	GNMA GNMI SF 613028 X	7.793394	6,849	533.73	533.73	533.73
Collateral			USD	USD	1.000	36290QST3	GNMA GNMI SF 614430 X	12.024553	577	69.36	69.36	69.36
Collateral			USD	USD	1.000	36290R4Y6	GNMA GNMI SF 615639 X	6.406850	27,230	1,744.61	1,744.61	1,744.61
Collateral			USD	USD	1.000	36290RQ89	GNMA GNMI SF 615279 X	5.826877	10,814	630.11	630.11	630.11
Collateral			USD	USD	1.000	36290RQZ9	GNMA GNMI SF 615272 X	13.721748	2,918	400.43	400.43	400.43

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Collateral			USD	USD	1.000	36290RT45	GNMA GNMI SF 615371 X	7.776509	1,341	104.29	104.29	104.29
Collateral			USD	USD	1.000	36290RW33	GNMA GNMI SF 615466 X	5.862125	1,357	79.57	79.57	79.57
Collateral			USD	USD	1.000	36290RYE7	GNMA GNMI SF 615509 X	9.759311	763	74.45	74.45	74.45
Collateral			USD	USD	1.000	36290RYK3	GNMA GNMI SF 615514 X	8.581520	172	14.80	14.80	14.80
Collateral			USD	USD	1.000	36290RYM9	GNMA GNMI SF 615516 X	8.199001	4,732	387.94	387.94	387.94
Collateral			USD	USD	1.000	36290RYQ0	GNMA GNMI SF 615519 X	6.313557	28,345	1,789.57	1,789.57	1,789.57
Collateral			USD	USD	1.000	36290SE98	GNMA GNMI SF 615860 X	9.496384	2,662	252.78	252.78	252.78
Collateral			USD	USD	1.000	36290SFJ5	GNMA GNMI SF 615869 X	9.220720	170	15.64	15.64	15.64
Collateral			USD	USD	1.000	36290SGG0	GNMA GNMI SF 615899 X	3.684270	679	25.00	25.00	25.00
Collateral			USD	USD	1.000	36290SMP3	GNMA GNMI SF 616066 X	2.364360	170	4.01	4.01	4.01
Collateral			USD	USD	1.000	36290T5F2	GNMA GNMI SF 617446 X	5.329207	12,216	650.99	650.99	650.99
Collateral			USD	USD	1.000	36290TK24	GNMA GNMI SF 616913 X	49.669280	2,036	1,011.23	1,011.23	1,011.23
Collateral			USD	USD	1.000	36290TWR6	GNMA GNMI SF 617256 X	1.904444	6,997	133.26	133.26	133.26
Collateral			USD	USD	1.000	36290TX61	GNMA GNMI SF 617301 X	0.983282	15,042	147.90	147.90	147.90
Collateral			USD	USD	1.000	36290UCC8	GNMA GNMI SF 617567 X	3.381641	18,953	640.93	640.93	640.93
Collateral			USD	USD	1.000	36290UE77	GNMA GNMI SF 617658 X	1.504208	16,438	247.25	247.25	247.25
Collateral			USD	USD	1.000	36290UEU6	GNMA GNMI SF 617647 X	8.172679	44,441	3,632.03	3,632.03	3,632.03
Collateral			USD	USD	1.000	36290UGM2	GNMA GNMI SF 617704 X	4.317932	8,352	360.64	360.64	360.64
Collateral			USD	USD	1.000	36290UHR0	GNMA GNMI SF 617740 X	2.387216	10,150	242.29	242.29	242.29
Collateral			USD	USD	1.000	36290V6U3	GNMA GNMI SF 619283 X	14.647514	5,928	868.34	868.34	868.34
Collateral			USD	USD	1.000	36290VEG5	GNMA GNMI SF 618535 X	13.066466	8,629	1,127.48	1,127.48	1,127.48
Collateral			USD	USD	1.000	36290VEK6	GNMA GNMI SF 618538 X	18.660548	9,089	1,696.15	1,696.15	1,696.15
Collateral			USD	USD	1.000	36290VH31	GNMA GNMI SF 618650 X	5.527160	9,612	531.30	531.30	531.30
Collateral			USD	USD	1.000	36290VKM5	GNMA GNMI SF 618700 X	3.301524	15,537	512.97	512.97	512.97
Collateral			USD	USD	1.000	36290WJ52	GNMA GNMI SF 619584 X	7.715105	2,010	155.11	155.11	155.11
Collateral			USD	USD	1.000	36290WJ60	GNMA GNMI SF 619585 X	5.217307	207	10.79	10.79	10.79
Collateral			USD	USD	1.000	36290XCF5	GNMA GNMI SF 620270 X	7.124678	4,722	336.44	336.44	336.44
Collateral			USD	USD	1.000	36290XLU2	GNMA GNMI SF 620539 X	5.506640	171	9.40	9.40	9.40
Collateral			USD	USD	1.000	36290XN71	GNMA GNMI SF 620614 X	10.003800	686	68.61	68.61	68.61
Collateral			USD	USD	1.000	36290XZQ6	GNMA GNMI SF 620951 X	11.074838	4,614	511.04	511.04	511.04
Collateral			USD	USD	1.000	36290YER5	GNMA GNMI SF 621244 X	3.065882	12,764	391.34	391.34	391.34
Collateral			USD	USD	1.000	36290YS58	GNMA GNMI SF 621640 X	9.640042	266	25.63	25.63	25.63
Collateral			USD	USD	1.000	36290YUW6	GNMA GNMI SF 621697 X	5.920721	2,558	151.48	151.48	151.48
Collateral			USD	USD	1.000	36291ACG2	GNMA GNMI SF 622071 X	8.691315	2,070	179.90	179.90	179.90
Collateral			USD	USD	1.000	36291ADH9	GNMA GNMI SF 622104 X	10.308388	543	55.97	55.97	55.97
Collateral			USD	USD	1.000	36291AJX8	GNMA GNMI SF 622278 X	5.204513	13,573	706.40	706.40	706.40
Collateral			USD	USD	1.000	36291ARZ4	GNMA GNMI SF 622504 X	8.869401	6,765	600.04	600.04	600.04

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Collateral			USD	USD	1.000	36291ASW0	GNMA GNMI SF 622533 X	2.918223	2,375	69.32	69.32	69.32
Collateral			USD	USD	1.000	36291ASX8	GNMA GNMI SF 622534 X	9.136452	205	18.77	18.77	18.77
Collateral			USD	USD	1.000	36291D5H2	GNMA GNMI SF 625548 X	5.286282	6,584	348.06	348.06	348.06
Collateral			USD	USD	1.000	36291FTD0	GNMA GNMI SF 627048 X	80.683464	848	684.44	684.44	684.44
Collateral			USD	USD	1.000	36291GLG9	GNMA GNMI SF 627727 X	24.958387	6,690	1,669.70	1,669.70	1,669.70
Collateral			USD	USD	1.000	36291MLN1	GNMA GNMI SF 632233 X	4.292482	399	17.11	17.11	17.11
Collateral			USD	USD	1.000	36291NPQ8	GNMA GNMI SF 633231 X	9.238163	1,118	103.29	103.29	103.29
Collateral			USD	USD	1.000	36291Q3E2	GNMA GNMI SF 635397 X	7.905280	5,751	454.67	454.67	454.67
Collateral			USD	USD	1.000	36291QQ31	GNMA GNMI SF 635074 X	77.564909	1,079	837.07	837.07	837.07
Collateral			USD	USD	1.000	36291UNE1	GNMA GNMI SF 638589 X	4.667743	2,204	102.88	102.88	102.88
Collateral			USD	USD	1.000	36291UNL5	GNMA GNMI SF 638595 X	22.450603	1,701	381.85	381.85	381.85
Collateral			USD	USD	1.000	36291X4T3	GNMA GNMI SF 641734 X	5.338943	7,834	418.26	418.26	418.26
Collateral			USD	USD	1.000	36291XB99	GNMA GNMI SF 640964 X	6.310978	8,241	520.09	520.09	520.09
Collateral			USD	USD	1.000	36291YGN1	GNMA GNMI SF 642005 X	8.470185	2,607	220.83	220.83	220.83
Collateral			USD	USD	1.000	36292CPU2	GNMA GNMI SF 644935 X	2.916629	194	5.66	5.66	5.66
Collateral			USD	USD	1.000	36292DSD5	GNMA GNMI SF 645916 X	4.595635	18,619	855.65	855.65	855.65
Collateral			USD	USD	1.000	36292DTR3	GNMA GNMI SF 645960 X	3.052067	1,710	52.18	52.18	52.18
Collateral			USD	USD	1.000	36292DVU3	GNMA GNMI SF 646027 X	17.739814	3,654	648.29	648.29	648.29
Collateral			USD	USD	1.000	36292EVK3	GNMA GNMI SF 646918 X	9.166889	896	82.09	82.09	82.09
Collateral			USD	USD	1.000	36292F2H9	GNMA GNMI SF 647976 X	5.863344	1,697	99.48	99.48	99.48
Collateral			USD	USD	1.000	36292FJP3	GNMA GNMI SF 647470 X	20.212618	3,001	606.63	606.63	606.63
Collateral			USD	USD	1.000	36292FT23	GNMA GNMI SF 647769 X	19.750768	444	87.66	87.66	87.66
Collateral			USD	USD	1.000	36292GA96	GNMA GNMI SF 648132 X	7.633907	509	38.86	38.86	38.86
Collateral			USD	USD	1.000	36292GCA1	GNMA GNMI SF 648165 X	7.226001	5,405	390.58	390.58	390.58
Collateral			USD	USD	1.000	36292GHX6	GNMA GNMI SF 648346 X	4.760917	2,523	120.10	120.10	120.10
Collateral			USD	USD	1.000	36292GR64	GNMA GNMI SF 648609 X	9.345718	1,359	127.03	127.03	127.03
Collateral			USD	USD	1.000	36292HSC8	GNMA GNMI SF 649515 X	9.116205	3,159	287.97	287.97	287.97
Collateral			USD	USD	1.000	36292JP29	GNMA GNMI SF 650341 X	8.065661	11,104	895.65	895.65	895.65
Collateral			USD	USD	1.000	36292LJ96	GNMA GNMI SF 651988 X	5.802406	25,737	1,493.35	1,493.35	1,493.35
Collateral			USD	USD	1.000	36292ML42	GNMA GNMI SF 652947 X	8.970820	8,429	756.14	756.14	756.14
Collateral			USD	USD	1.000	36294SB48	GNMA GNMI SF 658059 X	1.571195	4,551	71.51	71.51	71.51
Collateral			USD	USD	1.000	36294SEE3	GNMA GNMI SF 658133 X	2.296474	17,824	409.33	409.33	409.33
Collateral			USD	USD	1.000	36294SNE3	GNMA GNMI SF 658389 X	24.953004	121,857	30,406.93	30,406.93	30,406.93
Collateral			USD	USD	1.000	36294ST31	GNMA GNMI SF 658570 X	2.147957	20,072	431.14	431.14	431.14
Collateral			USD	USD	1.000	36294SZS9	GNMA GNMI SF 658753 X	7.807476	188	14.69	14.69	14.69
Collateral			USD	USD	1.000	36294T2B0	GNMA GNMI SF 659670 X	5.320945	192	10.24	10.24	10.24
Collateral			USD	USD	1.000	36294T2T1	GNMA GNMI SF 659686 X	2.740608	102	2.79	2.79	2.79

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Collateral			USD	USD	1.000	36294TY25	GNMA GNMI SF 659629 X	1.330428	14,205	188.99	188.99	188.99
Collateral			USD	USD	1.000	36294UU75	GNMA GNMI SF 660406 X	55.854110	2,036	1,137.15	1,137.15	1,137.15
Collateral			USD	USD	1.000	36294V7C8	GNMA GNMI SF 661591 X	3.829902	7,242	277.36	277.36	277.36
Collateral			USD	USD	1.000	36294W2S6	GNMA GNMI SF 662385 X	2.402342	61,252	1,471.49	1,471.49	1,471.49
Collateral			USD	USD	1.000	36294WSK5	GNMA GNMI SF 662122 X	32.450299	205	66.58	66.58	66.58
Collateral			USD	USD	1.000	36294XB54	GNMA GNMI SF 662560 X	10.812420	170	18.35	18.35	18.35
Collateral			USD	USD	1.000	36294XBE5	GNMA GNMI SF 662537 X	3.171054	12,993	412.01	412.01	412.01
Collateral			USD	USD	1.000	36294XBX3	GNMA GNMI SF 662554 X	0.932680	32,539	303.48	303.48	303.48
Collateral			USD	USD	1.000	36295AC52	GNMA GNMI SF 664392 X	5.337882	4,536	242.11	242.11	242.11
Collateral			USD	USD	1.000	36295CFL0	GNMA GNMI SF 666271 X	52.429233	697	365.45	365.45	365.45
Collateral			USD	USD	1.000	36295CHH7	GNMA GNMI SF 666332 X	60.603999	888	537.90	537.90	537.90
Collateral			USD	USD	1.000	36295CKC4	GNMA GNMI SF 666391 X	55.096606	483	266.13	266.13	266.13
Collateral			USD	USD	1.000	36295DPE3	GNMA GNMI SF 667421 X	18.213552	3,551	646.81	646.81	646.81
Collateral			USD	USD	1.000	36295DPM5	GNMA GNMI SF 667428 X	19.463634	2,215	431.05	431.05	431.05
Collateral			USD	USD	1.000	36295DX87	GNMA GNMI SF 667703 X	4.339586	17,273	749.59	749.59	749.59
Collateral			USD	USD	1.000	36295E5E3	GNMA GNMI SF 668745 X	9.455077	1,729	163.44	163.44	163.44
Collateral			USD	USD	1.000	36295EXN2	GNMA GNMI SF 668585 X	6.986609	3,642	254.44	254.44	254.44
Collateral			USD	USD	1.000	36295FFN9	GNMA GNMI SF 668973 X	2.523828	18,087	456.49	456.49	456.49
Collateral			USD	USD	1.000	36295FJM7	GNMA GNMI SF 669068 X	6.015551	9,352	562.56	562.56	562.56
Collateral			USD	USD	1.000	36295FJN5	GNMA GNMI SF 669069 X	2.596536	6,557	170.25	170.25	170.25
Collateral			USD	USD	1.000	36295GWL2	GNMA GNMI SF 670351 X	9.420300	204	19.18	19.18	19.18
Collateral			USD	USD	1.000	36295HBD1	GNMA GNMI SF 670636 X	22.922994	946	216.90	216.90	216.90
Collateral			USD	USD	1.000	36295JA63	GNMA GNMI SF 671529 X	4.252541	5,808	247.00	247.00	247.00
Collateral			USD	USD	1.000	36295JBD7	GNMA GNMI SF 671536 X	5.112609	17,730	906.49	906.49	906.49
Collateral			USD	USD	1.000	36295K4T7	GNMA GNMI SF 673234 X	5.178019	4,461	231.01	231.01	231.01
Collateral			USD	USD	1.000	36295KAQ6	GNMA GNMI SF 672415 X	2.535152	17,480	443.15	443.15	443.15
Collateral			USD	USD	1.000	36295LGE5	GNMA GNMI SF 673497 X	3.785824	848	32.12	32.12	32.12
Collateral			USD	USD	1.000	36295LS93	GNMA GNMI SF 673844 X	27.533690	1,240	341.30	341.30	341.30
Collateral			USD	USD	1.000	36295LTZ4	GNMA GNMI SF 673868 X	37.924011	1,478	560.43	560.43	560.43
Collateral			USD	USD	1.000	36295MHX0	GNMA GNMI SF 674446 X	4.102841	3,373	138.38	138.38	138.38
Collateral			USD	USD	1.000	36295NA72	GNMA GNMI SF 675130 X	3.681550	16,451	605.67	605.67	605.67
Collateral			USD	USD	1.000	36295NAW7	GNMA GNMI SF 675121 X	3.952518	4,649	183.74	183.74	183.74
Collateral			USD	USD	1.000	36295NCR6	GNMA GNMI SF 675180 X	6.120535	47,129	2,884.53	2,884.53	2,884.53
Collateral			USD	USD	1.000	36295NM20	GNMA GNMI SF 675477 X	6.735343	662,234	44,603.73	44,603.73	44,603.73
Collateral			USD	USD	1.000	36295P3E0	GNMA GNMI SF 676797 X	2.978009	19,766	588.63	588.63	588.63
Collateral			USD	USD	1.000	36295PMJ8	GNMA GNMI SF 676361 X	1.466205	3,384	49.61	49.61	49.61
Collateral			USD	USD	1.000	36295PNE8	GNMA GNMI SF 676389 X	2.919981	255,999	7,475.13	7,475.13	7,475.13

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Collateral			USD	USD	1.000	36295PXC1	GNMA GNMI SF 676675 X	16.184825	4,072	659.02	659.02	659.02
Collateral			USD	USD	1.000	36295PXF4	GNMA GNMI SF 676678 X	2.795512	28,666	801.36	801.36	801.36
Collateral			USD	USD	1.000	36295PYT3	GNMA GNMI SF 676722 X	3.286601	11,890	390.77	390.77	390.77
Collateral			USD	USD	1.000	36295QCN8	GNMA GNMI SF 676977 X	4.035583	107,931	4,355.66	4,355.66	4,355.66
Collateral			USD	USD	1.000	36295QCP3	GNMA GNMI SF 676978 X	3.873039	18,330	709.93	709.93	709.93
Collateral			USD	USD	1.000	36295QFZ8	GNMA GNMI SF 677084 X	2.961908	30,422	901.07	901.07	901.07
Collateral			USD	USD	1.000	36295QHL7	GNMA GNMI SF 677135 X	10.526347	97,994	10,315.23	10,315.23	10,315.23
Collateral			USD	USD	1.000	36295QK82	GNMA GNMI SF 677219 X	4.370886	21,391	934.97	934.97	934.97
Collateral			USD	USD	1.000	36295QKB5	GNMA GNMI SF 677190 X	8.109721	7,033	570.34	570.34	570.34
Collateral			USD	USD	1.000	36295QRE2	GNMA GNMI SF 677385 X	18.386458	75,365	13,856.88	13,856.88	13,856.88
Collateral			USD	USD	1.000	36295QW48	GNMA GNMI SF 677567 X	1.492240	170	2.53	2.53	2.53
Collateral			USD	USD	1.000	36295RQ84	GNMA GNMI SF 678279 X	3.064509	6,842	209.67	209.67	209.67
Collateral			USD	USD	1.000	36295SW85	GNMA GNMI SF 679371 X	10.685374	9,283	991.97	991.97	991.97
Collateral			USD	USD	1.000	36295SXM3	GNMA GNMI SF 679384 X	10.018613	2,715	271.96	271.96	271.96
Collateral			USD	USD	1.000	36295UCS8	GNMA GNMI SF 680581 X	7.333548	2,276	166.90	166.90	166.90
Collateral			USD	USD	1.000	36295UF48	GNMA GNMI SF 680687 X	3.369415	14,666	494.17	494.17	494.17
Collateral			USD	USD	1.000	36295VF95	GNMA GNMI SF 681592 X	19.427235	1,357	263.68	263.68	263.68
Collateral			USD	USD	1.000	36295VG94	GNMA GNMI SF 681624 X	16.304007	1,505	245.30	245.30	245.30
Collateral			USD	USD	1.000	36295VGY9	GNMA GNMI SF 681615 X	22.824182	747	170.38	170.38	170.38
Collateral			USD	USD	1.000	36295VKT5	GNMA GNMI SF 681706 X	16.002216	769	123.02	123.02	123.02
Collateral			USD	USD	1.000	36295W3E5	GNMA GNMI SF 683097 X	2.642965	780	20.63	20.63	20.63
Collateral			USD	USD	1.000	36295WAF4	GNMA GNMI SF 682306 X	6.427816	6,137	394.46	394.46	394.46
Collateral			USD	USD	1.000	36295WU21	GNMA GNMI SF 682901 X	27.642461	28	7.78	7.78	7.78
Collateral			USD	USD	1.000	36295WU88	GNMA GNMI SF 682907 X	22.886827	172	39.43	39.43	39.43
Collateral			USD	USD	1.000	36295WX44	GNMA GNMI SF 682999 X	7.140428	8,144	581.50	581.50	581.50
Collateral			USD	USD	1.000	36295XYJ8	GNMA GNMI SF 683913 X	7.638981	5,543	423.43	423.43	423.43
Collateral			USD	USD	1.000	36295XZX6	GNMA GNMI SF 683958 X	3.298015	14,191	468.02	468.02	468.02
Collateral			USD	USD	1.000	36295YTJ2	GNMA GNMI SF 684653 X	5.144141	2,117	108.90	108.90	108.90
Collateral			USD	USD	1.000	36295YV75	GNMA GNMI SF 684738 X	8.939032	174	15.54	15.54	15.54
Collateral			USD	USD	1.000	36295YX32	GNMA GNMI SF 684798 X	7.200457	238	17.10	17.10	17.10
Collateral			USD	USD	1.000	36296A3D4	GNMA GNMI SF 685796 X	7.028248	632	44.42	44.42	44.42
Collateral			USD	USD	1.000	36296A6T6	GNMA GNMI SF 685882 X	3.943741	1,913	75.44	75.44	75.44
Collateral			USD	USD	1.000	36296AM68	GNMA GNMI SF 685381 X	4.688008	9,714	455.40	455.40	455.40
Collateral			USD	USD	1.000	36296AVV3	GNMA GNMI SF 685628 X	10.725844	1,939	208.00	208.00	208.00
Collateral			USD	USD	1.000	36296AWK6	GNMA GNMI SF 685650 X	13.515963	11,756	1,588.94	1,588.94	1,588.94
Collateral			USD	USD	1.000	36296DEE4	GNMA GNMI SF 687833 X	5.424533	6,705	363.71	363.71	363.71
Collateral			USD	USD	1.000	36296DEH7	GNMA GNMI SF 687836 X	3.416150	10,675	364.67	364.67	364.67

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Collateral			USD	USD	1.000	36296DG77	GNMA GNMI SF 687922 X	3.919148	9,033	354.01	354.01	354.01
Collateral			USD	USD	1.000	36296DHD3	GNMA GNMI SF 687928 X	17.450828	262	45.78	45.78	45.78
Collateral			USD	USD	1.000	36296DLB2	GNMA GNMI SF 688022 X	4.693290	8,285	388.86	388.86	388.86
Collateral			USD	USD	1.000	36296DN38	GNMA GNMI SF 688110 X	4.948552	14,825	733.63	733.63	733.63
Collateral			USD	USD	1.000	36296DNQ7	GNMA GNMI SF 688099 X	4.062019	13,247	538.10	538.10	538.10
Collateral			USD	USD	1.000	36296DP28	GNMA GNMI SF 688141 X	6.303555	24,107	1,519.60	1,519.60	1,519.60
Collateral			USD	USD	1.000	36296DP44	GNMA GNMI SF 688143 X	4.303789	239	10.29	10.29	10.29
Collateral			USD	USD	1.000	36296FKC6	GNMA GNMI SF 689791 X	5.324580	228	12.16	12.16	12.16
Collateral			USD	USD	1.000	36296FLE1	GNMA GNMI SF 689825 X	1.228361	25,950	318.76	318.76	318.76
Collateral			USD	USD	1.000	36296FLZ4	GNMA GNMI SF 689844 X	6.223929	6,871	427.66	427.66	427.66
Collateral			USD	USD	1.000	36296G3G4	GNMA GNMI SF 691199 X	2.793486	27,324	763.30	763.30	763.30
Collateral			USD	USD	1.000	36296GQX2	GNMA GNMI SF 690870 X	5.647774	16,792	948.37	948.37	948.37
Collateral			USD	USD	1.000	36296HBM0	GNMA GNMI SF 691344 X	3.262619	552	18.01	18.01	18.01
Collateral			USD	USD	1.000	36296JJ71	GNMA GNMI SF 692486 X	10.287723	2,036	209.45	209.45	209.45
Collateral			USD	USD	1.000	36296JKY0	GNMA GNMI SF 692511 X	9.897933	6,466	640.03	640.03	640.03
Collateral			USD	USD	1.000	36296JP90	GNMA GNMI SF 692648 X	7.211925	492	35.48	35.48	35.48
Collateral			USD	USD	1.000	36296JSX4	GNMA GNMI SF 692734 X	14.765373	6,463	954.33	954.33	954.33
Collateral			USD	USD	1.000	36296KMC3	GNMA GNMI SF 693455 X	12.078588	4,643	560.76	560.76	560.76
Collateral			USD	USD	1.000	36296KTE2	GNMA GNMI SF 693649 X	2.357205	32,712	771.09	771.09	771.09
Collateral			USD	USD	1.000	36296LQP8	GNMA GNMI SF 694462 X	5.214074	46,046	2,400.87	2,400.87	2,400.87
Collateral			USD	USD	1.000	36296LTJ9	GNMA GNMI SF 694553 X	3.494517	146,298	5,112.41	5,112.41	5,112.41
Collateral			USD	USD	1.000	36296M5F1	GNMA GNMI SF 695746 X	5.559308	3,791	210.75	210.75	210.75
Collateral			USD	USD	1.000	36296NNB8	GNMA GNMI SF 696186 X	3.551160	21,674	769.67	769.67	769.67
Collateral			USD	USD	1.000	36296NWU6	GNMA GNMI SF 696459 X	2.913950	39,960	1,164.41	1,164.41	1,164.41
Collateral			USD	USD	1.000	36296P5T4	GNMA GNMI SF 697558 X	5.080625	7,587	385.46	385.46	385.46
Collateral			USD	USD	1.000	36296P6M8	GNMA GNMI SF 697576 X	3.461856	113,080	3,914.66	3,914.66	3,914.66
Collateral			USD	USD	1.000	36296P6T3	GNMA GNMI SF 697582 X	2.302015	25,208	580.29	580.29	580.29
Collateral			USD	USD	1.000	36296P6U0	GNMA GNMI SF 697583 X	1.619579	38,419	622.23	622.23	622.23
Collateral			USD	USD	1.000	36296P6Y2	GNMA GNMI SF 697587 X	8.448563	6,736	569.08	569.08	569.08
Collateral			USD	USD	1.000	36296PME8	GNMA GNMI SF 697057 X	38.376563	299	114.77	114.77	114.77
Collateral			USD	USD	1.000	36296PMT5	GNMA GNMI SF 697070 X	43.404960	170	73.64	73.64	73.64
Collateral			USD	USD	1.000	36296Q2M0	GNMA GNMI SF 698380 X	36.082871	4,524	1,632.55	1,632.55	1,632.55
Collateral			USD	USD	1.000	36296Q5X3	GNMA GNMI SF 698462 X	8.983904	3,834	344.43	344.43	344.43
Collateral			USD	USD	1.000	36296Q6V6	GNMA GNMI SF 698484 X	9.539629	10,157	968.91	968.91	968.91
Collateral			USD	USD	1.000	36296QBN8	GNMA GNMI SF 697645 X	2.053150	370	7.59	7.59	7.59
Collateral			USD	USD	1.000	36296QBS7	GNMA GNMI SF 697649 X	5.930751	32,308	1,916.13	1,916.13	1,916.13
Collateral			USD	USD	1.000	36296QBT5	GNMA GNMI SF 697650 X	3.402184	590	20.09	20.09	20.09

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Collateral			USD	USD	1.000	36296QBU2	GNMA GNMI SF 697651 X	1.696762	27,795	471.61	471.61	471.61
Collateral			USD	USD	1.000	36296QBZ1	GNMA GNMI SF 697656 X	1.217064	15,786	192.12	192.12	192.12
Collateral			USD	USD	1.000	36296QEU9	GNMA GNMI SF 697747 X	5.148121	88,176	4,539.43	4,539.43	4,539.43
Collateral			USD	USD	1.000	36296QH44	GNMA GNMI SF 697851 X	2.784662	33,171	923.69	923.69	923.69
Collateral			USD	USD	1.000	36296QH69	GNMA GNMI SF 697853 X	1.181128	192,368	2,272.11	2,272.11	2,272.11
Collateral			USD	USD	1.000	36296QHA0	GNMA GNMI SF 697825 X	7.262853	8,681	630.46	630.46	630.46
Collateral			USD	USD	1.000	36296QHR3	GNMA GNMI SF 697840 X	14.834029	652	96.70	96.70	96.70
Collateral			USD	USD	1.000	36296QHW2	GNMA GNMI SF 697845 X	2.700474	2,784	75.17	75.17	75.17
Collateral			USD	USD	1.000	36296QK32	GNMA GNMI SF 697914 X	5.814057	22,235	1,292.75	1,292.75	1,292.75
Collateral			USD	USD	1.000	36296QL31	GNMA GNMI SF 697946 X	4.474231	106,397	4,760.43	4,760.43	4,760.43
Collateral			USD	USD	1.000	36296QLZ0	GNMA GNMI SF 697944 X	3.895214	6,938	270.25	270.25	270.25
Collateral			USD	USD	1.000	36296QPS2	GNMA GNMI SF 698033 X	1.595726	9,901	158.00	158.00	158.00
Collateral			USD	USD	1.000	36296QQ28	GNMA GNMI SF 698073 X	9.088740	6,193	562.85	562.85	562.85
Collateral			USD	USD	1.000	36296QRL5	GNMA GNMI SF 698091 X	6.864114	3,786	259.86	259.86	259.86
Collateral			USD	USD	1.000	36296QRM3	GNMA GNMI SF 698092 X	7.005208	360	25.20	25.20	25.20
Collateral			USD	USD	1.000	36296QRN1	GNMA GNMI SF 698093 X	8.792361	31,345	2,755.95	2,755.95	2,755.95
Collateral			USD	USD	1.000	36296QRP6	GNMA GNMI SF 698094 X	7.989172	21,058	1,682.36	1,682.36	1,682.36
Collateral			USD	USD	1.000	36296QRQ4	GNMA GNMI SF 698095 X	7.078852	5,056	357.90	357.90	357.90
Collateral			USD	USD	1.000	36296QRS0	GNMA GNMI SF 698097 X	6.511232	27,142	1,767.25	1,767.25	1,767.25
Collateral			USD	USD	1.000	36296QRW1	GNMA GNMI SF 698101 X	5.634581	64,835	3,653.17	3,653.17	3,653.17
Collateral			USD	USD	1.000	36296QTL3	GNMA GNMI SF 698155 X	40.375468	491	198.37	198.37	198.37
Collateral			USD	USD	1.000	36296QV48	GNMA GNMI SF 698235 X	6.909900	16,966	1,172.34	1,172.34	1,172.34
Collateral			USD	USD	1.000	36296QV55	GNMA GNMI SF 698236 X	8.835795	12,318	1,088.40	1,088.40	1,088.40
Collateral			USD	USD	1.000	36296QVQ9	GNMA GNMI SF 698223 X	15.384606	4,818	741.29	741.29	741.29
Collateral			USD	USD	1.000	36296QY86	GNMA GNMI SF 698335 X	7.591106	17,035	1,293.15	1,293.15	1,293.15
Collateral			USD	USD	1.000	36296QYD5	GNMA GNMI SF 698308 X	17.287009	14,347	2,480.08	2,480.08	2,480.08
Collateral			USD	USD	1.000	36296QYW3	GNMA GNMI SF 698325 X	27.998230	502	140.61	140.61	140.61
Collateral			USD	USD	1.000	36296QZF9	GNMA GNMI SF 698342 X	6.259603	98,043	6,137.07	6,137.07	6,137.07
Collateral			USD	USD	1.000	36296R2C0	GNMA GNMI SF 699271 X	4.607440	1,045	48.13	48.13	48.13
Collateral			USD	USD	1.000	36296RAG2	GNMA GNMI SF 698507 X	6.260833	12,320	771.35	771.35	771.35
Collateral			USD	USD	1.000	36296RDQ7	GNMA GNMI SF 698611 X	7.203140	339	24.44	24.44	24.44
Collateral			USD	USD	1.000	36296RE37	GNMA GNMI SF 698654 X	16.023433	1,382	221.40	221.40	221.40
Collateral			USD	USD	1.000	36296RVE4	GNMA GNMI SF 699113 X	1.923466	12,792	246.04	246.04	246.04
Collateral			USD	USD	1.000	36296TSN4	GNMA GNMI SF 700825 X	7.836243	529	41.49	41.49	41.49
Collateral			USD	USD	1.000	36296TUY7	GNMA GNMI SF 700899 X	1.480574	51,577	763.63	763.63	763.63
Collateral			USD	USD	1.000	36296TV26	GNMA GNMI SF 700933 X	4.893845	8,657	423.64	423.64	423.64
Collateral			USD	USD	1.000	36296TVH3	GNMA GNMI SF 700916 X	2.241036	317	7.11	7.11	7.11

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Collateral			USD	USD	1.000	36296TVK6	GNMA GNMI SF 700918 X	3.749884	13,064	489.88	489.88	489.88
Collateral			USD	USD	1.000	36296TVP5	GNMA GNMI SF 700922 X	3.496062	30,757	1,075.29	1,075.29	1,075.29
Collateral			USD	USD	1.000	36296UKN9	GNMA GNMI SF 701501 X	21.804038	713	155.37	155.37	155.37
Collateral			USD	USD	1.000	36296UKX7	GNMA GNMI SF 701510 X	2.487244	32,485	807.98	807.98	807.98
Collateral			USD	USD	1.000	36296UVQ0	GNMA GNMI SF 701823 X	13.484447	2,097	282.72	282.72	282.72
Collateral			USD	USD	1.000	36296UWS5	GNMA GNMI SF 701857 X	15.045642	645	97.00	97.00	97.00
Collateral			USD	USD	1.000	36296VC30	GNMA GNMI SF 702190 X	11.736940	1,101	129.22	129.22	129.22
Collateral			USD	USD	1.000	36296VCH9	GNMA GNMI SF 702172 X	34.481491	3,668	1,264.64	1,264.64	1,264.64
Collateral			USD	USD	1.000	36296VV96	GNMA GNMI SF 702740 X	2.358048	12,620	297.59	297.59	297.59
Collateral			USD	USD	1.000	36296VZC5	GNMA GNMI SF 702839 X	33.609532	13,302	4,470.74	4,470.74	4,470.74
Collateral			USD	USD	1.000	36296WR99	GNMA GNMI SF 703512 X	14.257360	848	120.95	120.95	120.95
Collateral			USD	USD	1.000	36296X5K6	GNMA GNMI SF 704750 X	25.213800	234	59.07	59.07	59.07
Collateral			USD	USD	1.000	36296X6E9	GNMA GNMI SF 704769 X	8.672409	2,949	255.77	255.77	255.77
Collateral			USD	USD	1.000	36296XH72	GNMA GNMI SF 704154 X	10.073881	12,177	1,226.73	1,226.73	1,226.73
Collateral			USD	USD	1.000	36296XHT4	GNMA GNMI SF 704142 X	3.364286	1,054	35.47	35.47	35.47
Collateral			USD	USD	1.000	36296XJ62	GNMA GNMI SF 704185 X	1.814448	72,064	1,307.56	1,307.56	1,307.56
Collateral			USD	USD	1.000	36296XS47	GNMA GNMI SF 704439 X	18.266601	11,707	2,138.40	2,138.40	2,138.40
Collateral			USD	USD	1.000	36296XSC9	GNMA GNMI SF 704415 X	12.111983	232	28.08	28.08	28.08
Collateral			USD	USD	1.000	36296XWD2	GNMA GNMI SF 704544 X	6.502946	150,678	9,798.48	9,798.48	9,798.48
Collateral			USD	USD	1.000	36296XX33	GNMA GNMI SF 704598 X	8.434921	439	37.05	37.05	37.05
Collateral			USD	USD	1.000	36296YCF7	GNMA GNMI SF 704870 X	18.442280	679	125.16	125.16	125.16
Collateral			USD	USD	1.000	36296YCH3	GNMA GNMI SF 704872 X	11.610659	3,178	368.97	368.97	368.97
Collateral			USD	USD	1.000	36296YET5	GNMA GNMI SF 704946 X	10.560644	7,063	745.87	745.87	745.87
Collateral			USD	USD	1.000	36296YKD3	GNMA GNMI SF 705092 X	14.059713	1,663	233.85	233.85	233.85
Collateral			USD	USD	1.000	36296YLD2	GNMA GNMI SF 705124 X	13.854624	797	110.39	110.39	110.39
Collateral			USD	USD	1.000	36296YUU4	GNMA GNMI SF 705395 X	6.814036	7,487	510.16	510.16	510.16
Collateral			USD	USD	1.000	36296YW57	GNMA GNMI SF 705468 X	6.168123	1,153	71.14	71.14	71.14
Collateral			USD	USD	1.000	36296YW73	GNMA GNMI SF 705470 X	12.220502	3,008	367.58	367.58	367.58
Collateral			USD	USD	1.000	36297ABT9	GNMA GNMI SF 705750 X	5.749718	6,786	390.20	390.20	390.20
Collateral			USD	USD	1.000	36297AK51	GNMA GNMI SF 706016 X	13.448370	467	62.77	62.77	62.77
Collateral			USD	USD	1.000	36297AKN2	GNMA GNMI SF 706001 X	7.558663	1,845	139.47	139.47	139.47
Collateral			USD	USD	1.000	36297BSD4	GNMA GNMI SF 707116 X	3.312358	14,595	483.43	483.43	483.43
Collateral			USD	USD	1.000	36297CQJ1	GNMA GNMI SF 707957 X	17.441222	57	9.96	9.96	9.96
Collateral			USD	USD	1.000	36297CWF2	GNMA GNMI SF 708146 X	8.527788	2,800	238.80	238.80	238.80
Collateral			USD	USD	1.000	36297DAC1	GNMA GNMI SF 708403 X	4.952375	380	18.82	18.82	18.82
Collateral			USD	USD	1.000	36297DKU0	GNMA GNMI SF 708707 X	7.279571	285	20.75	20.75	20.75
Collateral			USD	USD	1.000	36297E4W2	GNMA GNMI SF 710137 X	29.353136	162	47.41	47.41	47.41

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Collateral			USD	USD	1.000	36297E6N0	GNMA GNMI SF 710177 X	13.344589	2,149	286.81	286.81	286.81
Collateral			USD	USD	1.000	36297F5E8	GNMA GNMI SF 711045 X	22.718120	1,188	269.81	269.81	269.81
Collateral			USD	USD	1.000	36297F6C1	GNMA GNMI SF 711067 X	24.794999	61,090	15,147.22	15,147.22	15,147.22
Collateral			USD	USD	1.000	36297F6D9	GNMA GNMI SF 711068 X	27.685468	31,014	8,586.37	8,586.37	8,586.37
Collateral			USD	USD	1.000	36297FL83	GNMA GNMI SF 710551 X	57.847519	5,733	3,316.47	3,316.47	3,316.47
Collateral			USD	USD	1.000	36297FSF0	GNMA GNMI SF 710718 X	8.357486	8,947	747.76	747.76	747.76
Collateral			USD	USD	1.000	36297FSG8	GNMA GNMI SF 710719 X	8.959991	7,307	654.66	654.66	654.66
Collateral			USD	USD	1.000	36297GCV0	GNMA GNMI SF 711184 X	20.612800	27,177	5,602.00	5,602.00	5,602.00
Collateral			USD	USD	1.000	36297GDA5	GNMA GNMI SF 711197 X	25.292903	31,272	7,909.56	7,909.56	7,909.56
Collateral			USD	USD	1.000	36297GG61	GNMA GNMI SF 711321 X	5.505117	4,771	262.64	262.64	262.64
Collateral			USD	USD	1.000	36297GGY0	GNMA GNMI SF 711315 X	8.438589	11,730	989.82	989.82	989.82
Collateral			USD	USD	1.000	36297GQS2	GNMA GNMI SF 711565 X	45.379542	691	313.57	313.57	313.57
Collateral			USD	USD	1.000	36297GV98	GNMA GNMI SF 711740 X	75.330303	1,417	1,067.76	1,067.76	1,067.76
Collateral			USD	USD	1.000	36297GVW7	GNMA GNMI SF 711729 X	71.018083	401	284.91	284.91	284.91
Collateral			USD	USD	1.000	36297GZV5	GNMA GNMI SF 711856 X	12.230368	4,450	544.31	544.31	544.31
Collateral			USD	USD	1.000	36297JPT5	GNMA GNMI SF 713334 X	17.678491	4,941	873.53	873.53	873.53
Collateral			USD	USD	1.000	36297K4U2	GNMA GNMI SF 714635 X	12.000960	2,970	356.45	356.45	356.45
Collateral			USD	USD	1.000	36297K4Y4	GNMA GNMI SF 714639 X	7.354220	371	27.26	27.26	27.26
Collateral			USD	USD	1.000	36297KCA7	GNMA GNMI SF 713865 X	9.600659	9,501	912.16	912.16	912.16
Collateral			USD	USD	1.000	36297KH87	GNMA GNMI SF 714055 X	23.246249	12,785	2,972.14	2,972.14	2,972.14
Collateral			USD	USD	1.000	36297KMD0	GNMA GNMI SF 714156 X	44.747267	305	136.65	136.65	136.65
Collateral			USD	USD	1.000	36297KX97	GNMA GNMI SF 714504 X	18.235586	311	56.69	56.69	56.69
Collateral Total For Barclays Capital Inc.									**116,797,304**	**71,398,610.17**	**71,398,610.17**	**71,398,610.17**
Total Collateral for Broker Barclays Capital Inc.												**102.06%**

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Credit Suisse Securities (USA) LLC (U.S. Government Debt (Bilateral))												
Loan	484898	61209894	USD	USD	1.000	929740108	WABTEC CORP/DE	81.510000	1,100	89,661.00	89,661.00	89,661.00
Loan	484898	73557679	USD	USD	1.000	200525103	COMMERCE BANCSHARES INC/MO	56.520000	1,357	76,697.64	76,697.64	76,697.64
Loan Total For Credit Suisse Securities (USA) LLC									**2,457**	**166,358.64**	**166,358.64**	**166,358.64**
Collateral			USD	USD	1.000	US912796LN79	UNITED STATES TREASURY BILL	99.781000	37,439	37,356.64	37,356.64	37,356.64
Collateral			USD	USD	1.000	US912810FF04	UNITED STATES TREASURY BOND	127.279124	14	18.40	18.40	18.40
Collateral			USD	USD	1.000	US912810FP85	UNITED STATES TREASURY BOND	134.631413	123	165.99	165.99	165.99
Collateral			USD	USD	1.000	US912810FQ68	US TREASURY INFLATION INDEXED	192.184898	415	798.44	798.44	798.44
Collateral			USD	USD	1.000	US912810FT08	UNITED STATES TREASURY BOND	130.198043	179	232.49	232.49	232.49
Collateral			USD	USD	1.000	US912810PZ57	US TREASURY INFLATION INDEXED	140.030011	1,446	2,024.14	2,024.14	2,024.14
Collateral			USD	USD	1.000	US912810RA88	US TREASURY INFLATION INDEXED	104.468078	340	355.32	355.32	355.32
Collateral			USD	USD	1.000	US912810RF75	US TREASURY INFLATION INDEXED	121.871152	206	250.78	250.78	250.78
Collateral			USD	USD	1.000	US912810RH32	UNITED STATES TREASURY BOND	108.306891	561	607.81	607.81	607.81
Collateral			USD	USD	1.000	US912810RL44	US TREASURY INFLATION INDEXED	104.771274	1,103	1,155.46	1,155.46	1,155.46
Collateral			USD	USD	1.000	US912810RM27	UNITED STATES TREASURY BOND	105.083641	1,557	1,636.04	1,636.04	1,636.04
Collateral			USD	USD	1.000	US912810RP57	UNITED STATES TREASURY BOND	105.091641	1,868	1,963.13	1,963.13	1,963.13
Collateral			USD	USD	1.000	US912810RQ31	UNITED STATES TREASURY BOND	95.821913	544	521.45	521.45	521.45
Collateral			USD	USD	1.000	US912810RT79	UNITED STATES TREASURY BOND	90.729522	10,221	9,273.09	9,273.09	9,273.09
Collateral			USD	USD	1.000	US912810RW09	US TREASURY INFLATION INDEXED	105.668970	2,866	3,027.95	3,027.95	3,027.95
Collateral			USD	USD	1.000	US9128282A70	UNITED STATES TREASURY NOTE	93.402348	1,318	1,231.01	1,231.01	1,231.01
Collateral			USD	USD	1.000	US9128282M19	UNITED STATES TREASURY NOTE	100.060603	3,435	3,437.29	3,437.29	3,437.29
Collateral			USD	USD	1.000	US9128282N91	UNITED STATES TREASURY NOTE	99.543943	340	338.57	338.57	338.57
Collateral			USD	USD	1.000	US9128282P40	UNITED STATES TREASURY NOTE	99.304361	255	253.31	253.31	253.31
Collateral			USD	USD	1.000	US9128283B45	UNITED STATES TREASURY NOTE	100.172603	8,503	8,517.66	8,517.66	8,517.66
Collateral			USD	USD	1.000	US912828B253	US TREASURY INFLATION INDEXED	107.608328	748	805.19	805.19	805.19
Collateral			USD	USD	1.000	US912828C574	UNITED STATES TREASURY NOTE	101.150319	5,152	5,211.22	5,211.22	5,211.22
Collateral			USD	USD	1.000	US912828C657	UNITED STATES TREASURY NOTE	100.092786	863	864.28	864.28	864.28
Collateral			USD	USD	1.000	US912828C996	US TREASURY INFLATION INDEXED	104.963856	6,311	6,624.62	6,624.62	6,624.62
Collateral			USD	USD	1.000	US912828D564	UNITED STATES TREASURY NOTE	101.045717	1,312	1,325.39	1,325.39	1,325.39
Collateral			USD	USD	1.000	US912828F395	UNITED STATES TREASURY NOTE	100.174692	2,636	2,640.53	2,640.53	2,640.53
Collateral			USD	USD	1.000	US912828G385	UNITED STATES TREASURY NOTE	99.597481	1,190	1,185.63	1,185.63	1,185.63
Collateral			USD	USD	1.000	US912828G617	UNITED STATES TREASURY NOTE	99.361506	4,464	4,435.56	4,435.56	4,435.56
Collateral			USD	USD	1.000	US912828H458	US TREASURY INFLATION INDEXED	103.049051	4,101	4,226.47	4,226.47	4,226.47
Collateral			USD	USD	1.000	US912828H524	UNITED STATES TREASURY NOTE	99.145908	2,585	2,562.83	2,562.83	2,562.83
Collateral			USD	USD	1.000	US912828J504	UNITED STATES TREASURY NOTE	99.279801	7,368	7,314.77	7,314.77	7,314.77
Collateral			USD	USD	1.000	US912828J686	UNITED STATES TREASURY NOTE	100.216055	262	262.20	262.20	262.20

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Collateral			USD	USD	1.000	US912828J843	UNITED STATES TREASURY NOTE	99.120973	1,020	1,011.39	1,011.39	1,011.39
Collateral			USD	USD	1.000	US912828K338	US TREASURY INFLATION INDEXED	105.004455	1,216	1,276.78	1,276.78	1,276.78
Collateral			USD	USD	1.000	US912828K742	UNITED STATES TREASURY NOTE	98.044130	538	527.29	527.29	527.29
Collateral			USD	USD	1.000	US912828L328	UNITED STATES TREASURY NOTE	98.928801	2,126	2,102.97	2,102.97	2,102.97
Collateral			USD	USD	1.000	US912828L575	UNITED STATES TREASURY NOTE	98.327692	1,616	1,588.55	1,588.55	1,588.55
Collateral			USD	USD	1.000	US912828M490	UNITED STATES TREASURY NOTE	98.750594	383	377.85	377.85	377.85
Collateral			USD	USD	1.000	US912828M565	UNITED STATES TREASURY NOTE	99.242481	85	84.39	84.39	84.39
Collateral			USD	USD	1.000	US912828MP29	UNITED STATES TREASURY NOTE	104.894674	3,605	3,781.73	3,781.73	3,781.73
Collateral			USD	USD	1.000	US912828N308	UNITED STATES TREASURY NOTE	100.519951	850	854.72	854.72	854.72
Collateral			USD	USD	1.000	US912828N894	UNITED STATES TREASURY NOTE	98.576198	3,810	3,755.52	3,755.52	3,755.52
Collateral			USD	USD	1.000	US912828ND89	UNITED STATES TREASURY NOTE	104.038414	407	423.03	423.03	423.03
Collateral			USD	USD	1.000	US912828P956	UNITED STATES TREASURY NOTE	99.259055	553	548.60	548.60	548.60
Collateral			USD	USD	1.000	US912828PP91	US TREASURY INFLATION INDEXED	116.467630	1,802	2,098.29	2,098.29	2,098.29
Collateral			USD	USD	1.000	US912828PX26	UNITED STATES TREASURY NOTE	106.159674	1,575	1,671.75	1,671.75	1,671.75
Collateral			USD	USD	1.000	US912828Q293	UNITED STATES TREASURY NOTE	96.647879	825	797.14	797.14	797.14
Collateral			USD	USD	1.000	US912828Q608	US TREASURY INFLATION INDEXED	103.470755	1,152	1,191.70	1,191.70	1,191.70
Collateral			USD	USD	1.000	US912828QV50	US TREASURY INFLATION INDEXED	111.634728	595	664.46	664.46	664.46
Collateral			USD	USD	1.000	US912828R770	UNITED STATES TREASURY NOTE	97.785547	266	260.25	260.25	260.25
Collateral			USD	USD	1.000	US912828S356	UNITED STATES TREASURY NOTE	96.086027	2,126	2,042.54	2,042.54	2,042.54
Collateral			USD	USD	1.000	US912828S505	US TREASURY INFLATION INDEXED	100.286826	1,105	1,108.56	1,108.56	1,108.56
Collateral			USD	USD	1.000	US912828S687	UNITED STATES TREASURY NOTE	99.811745	1,233	1,230.61	1,230.61	1,230.61
Collateral			USD	USD	1.000	US912828SA95	US TREASURY INFLATION INDEXED	108.374230	9	9.22	9.22	9.22
Collateral			USD	USD	1.000	US912828ST86	UNITED STATES TREASURY NOTE	99.371729	3,384	3,362.92	3,362.92	3,362.92
Collateral			USD	USD	1.000	US912828T834	UNITED STATES TREASURY NOTE	99.287626	706	700.72	700.72	700.72
Collateral			USD	USD	1.000	US912828TE09	US TREASURY INFLATION INDEXED	106.909325	1,995	2,132.63	2,132.63	2,132.63
Collateral			USD	USD	1.000	US912828U246	UNITED STATES TREASURY NOTE	96.841094	6,073	5,880.99	5,880.99	5,880.99
Collateral			USD	USD	1.000	US912828U402	UNITED STATES TREASURY NOTE	99.356671	145	143.62	143.62	143.62
Collateral			USD	USD	1.000	US912828U659	UNITED STATES TREASURY NOTE	98.659423	424	418.19	418.19	418.19
Collateral			USD	USD	1.000	US912828UH11	US TREASURY INFLATION INDEXED	105.813025	617	653.38	653.38	653.38
Collateral			USD	USD	1.000	US912828UR92	UNITED STATES TREASURY NOTE	100.151619	2,050	2,052.75	2,052.75	2,052.75
Collateral			USD	USD	1.000	US912828UX60	US TREASURY INFLATION INDEXED	106.553955	4,304	4,586.31	4,586.31	4,586.31
Collateral			USD	USD	1.000	US912828VB32	UNITED STATES TREASURY NOTE	97.634707	1,582	1,544.15	1,544.15	1,544.15
Collateral			USD	USD	1.000	US912828VJ67	UNITED STATES TREASURY NOTE	100.751310	230	231.31	231.31	231.31
Collateral			USD	USD	1.000	US912828VP28	UNITED STATES TREASURY NOTE	100.922652	1,054	1,064.10	1,064.10	1,064.10
Collateral			USD	USD	1.000	US912828VS66	UNITED STATES TREASURY NOTE	102.161913	349	356.16	356.16	356.16
Collateral			USD	USD	1.000	US912828W556	UNITED STATES TREASURY NOTE	99.453547	204	202.96	202.96	202.96
Collateral			USD	USD	1.000	US912828WS57	UNITED STATES TREASURY NOTE	100.416668	776	779.56	779.56	779.56

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Collateral			USD	USD	1.000	US912828X547	UNITED STATES TREASURY NOTE	100.084603	4,845	4,848.67	4,848.67	4,848.67
Collateral			USD	USD	1.000	US912828X885	UNITED STATES TREASURY NOTE	99.823674	1,692	1,689.11	1,689.11	1,689.11
Collateral			USD	USD	1.000	US912828XB14	UNITED STATES TREASURY NOTE	98.547287	196	192.73	192.73	192.73
Collateral			USD	USD	1.000	US912828XL95	US TREASURY INFLATION INDEXED	104.042377	790	821.42	821.42	821.42
Collateral Total For Credit Suisse Securities (USA) LLC									**168,033**	**169,692.66**	**169,692.66**	**169,692.66**
Credit Suisse Securities (USA) LLC (U.S. Government Mortgages (TriParty))												
Loan	484990	51485050	USD	USD	1.000	912810FR4	US TREASURY INFLATION INDEXED	149.843085	92,000	137,855.64	137,855.64	137,855.64
Loan Total For Credit Suisse Securities (USA) LLC									**92,000**	**137,855.64**	**137,855.64**	**137,855.64**
Collateral			USD	USD	1.000	3128E5Z28	03.500 FGPC D98861 G	43.172210	295	127.22	127.22	127.22
Collateral			USD	USD	1.000	3128L3JM9	05.000 FGPC A70268 G	26.449639	204	53.99	53.99	53.99
Collateral			USD	USD	1.000	3128M75Z5	04.500 FGPC G05964 G	23.138876	677	156.54	156.54	156.54
Collateral			USD	USD	1.000	3128M7NN2	04.500 FGPC G05497 G	26.627725	338	90.08	90.08	90.08
Collateral			USD	USD	1.000	3128MDM75	02.500 FGPC G14682 G	49.174526	400	196.68	196.68	196.68
Collateral			USD	USD	1.000	3128MDM83	02.500 FGPC G14683 G	49.417928	400	197.65	197.65	197.65
Collateral			USD	USD	1.000	3128MJ2T6	04.000 FGPC G08785 G	103.427708	302	312.32	312.32	312.32
Collateral			USD	USD	1.000	3128MJ3A6	03.500 FGPC G08792 G	102.657926	6,980	7,165.17	7,165.17	7,165.17
Collateral			USD	USD	1.000	3128MJW48	03.000 FGPC G08666 G	79.812860	200	159.61	159.61	159.61
Collateral			USD	USD	1.000	3128MJW89	03.000 FGPC G08670 G	78.122306	80	62.49	62.49	62.49
Collateral			USD	USD	1.000	3128MMLQ4	04.500 FGPC G18334 G	9.114772	412	37.55	37.55	37.55
Collateral			USD	USD	1.000	3128MMQY2	02.500 FGPC G18470 G	52.789897	136	72.00	72.00	72.00
Collateral			USD	USD	1.000	3128MMVD2	02.500 FGPC G18611 G	85.087311	200	170.16	170.16	170.16
Collateral			USD	USD	1.000	3128MMXB4	03.000 FGPC G18673 G	102.022886	7,438	7,588.24	7,588.24	7,588.24
Collateral			USD	USD	1.000	3128P7MP5	04.000 FGPC C91266 G	15.916376	400	63.66	63.66	63.66
Collateral			USD	USD	1.000	3128P7QG1	04.500 FGPC C91355 G	24.930802	439	109.53	109.53	109.53
Collateral			USD	USD	1.000	3128P7QP1	04.500 FGPC C91362 G	22.923450	400	91.69	91.69	91.69
Collateral			USD	USD	1.000	3128P7XZ1	03.000 FGPC C91596 G	56.315792	244	137.40	137.40	137.40
Collateral			USD	USD	1.000	31292KX93	04.500 FGPC C03404 G	32.671034	280	91.47	91.47	91.47
Collateral			USD	USD	1.000	312942NM3	04.500 FGPC A93996 G	17.714712	1,435	254.20	254.20	254.20
Collateral			USD	USD	1.000	312944JM4	04.000 FGPC A95668 G	47.077912	140	65.90	65.90	65.90
Collateral			USD	USD	1.000	31294MFL0	03.500 FGPC E02871 G	9.993342	287	28.66	28.66	28.66
Collateral			USD	USD	1.000	31294MPG0	02.500 FGPC E03123 G	40.401059	1,200	484.77	484.77	484.77
Collateral			USD	USD	1.000	31306XQD8	02.500 FGPC J20452 G	27.729589	400	110.91	110.91	110.91
Collateral			USD	USD	1.000	31307FFY2	03.000 FGPC J26483 G	51.856923	332	172.41	172.41	172.41
Collateral			USD	USD	1.000	3132FCBX2	04.000 FGPC Z40054 G	48.291966	138	66.64	66.64	66.64
Collateral			USD	USD	1.000	3132GBAV8	04.500 FGPC U60520 G	43.012214	156	66.91	66.91	66.91

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Collateral			USD	USD	1.000	3132GKPC4	04.000 FGPC Q04319 G	46.584821	746	347.44	347.44	347.44
Collateral			USD	USD	1.000	3132J4AB5	05.000 FGPC G30701 G	48.756532	6	2.80	2.80	2.80
Collateral			USD	USD	1.000	3132J4DH9	03.500 FGPC G30803 G	66.758448	216	144.19	144.19	144.19
Collateral			USD	USD	1.000	3132KERP2	03.000 FGPC V60494 G	60.168272	356	214.25	214.25	214.25
Collateral			USD	USD	1.000	3132L8ZN0	03.500 FGPC V83449 G	102.043176	4,000	4,081.36	4,081.36	4,081.36
Collateral			USD	USD	1.000	3132QSEC8	03.500 FGPC Q35530 G	86.874926	39	33.73	33.73	33.73
Collateral			USD	USD	1.000	3132QTMQ6	03.500 FGPC Q36666 G	79.382634	21	16.54	16.54	16.54
Collateral			USD	USD	1.000	3132XCRV9	03.500 FGPC G67700 G	91.565180	309	282.91	282.91	282.91
Collateral			USD	USD	1.000	3132XTYH5	04.500 FGPC Q51611 G	107.872617	9	9.63	9.63	9.63
Collateral			USD	USD	1.000	3132XVP56	03.500 FGPC Q53143 G	103.476977	281	291.16	291.16	291.16
Collateral			USD	USD	1.000	31335HYB3	05.000 FGPC C90706 G	3.356207	402	13.50	13.50	13.50
Collateral			USD	USD	1.000	3138WG3S1	FNMS 04.000 CLAS7108	78.655601	2,088	1,642.68	1,642.68	1,642.68
Collateral			USD	USD	1.000	3138WJTG3	FNMS 03.000 CLAS8650	94.693583	4,380	4,147.21	4,147.21	4,147.21
Collateral			USD	USD	1.000	3140J7UM5	FNMS 03.500 CLBM3287	102.881610	7,212	7,419.66	7,419.66	7,419.66
Collateral			USD	USD	1.000	31418CS39	FNMS 03.000 CLMA3237	100.101900	6,725	6,731.66	6,731.66	6,731.66
Collateral			USD	USD	1.000	36176AFD6	GNMI SF 760064 X	27.357233	48	13.10	13.10	13.10
Collateral			USD	USD	1.000	36176CDX0	GNMI SF 761818 X	57.339370	12	6.90	6.90	6.90
Collateral			USD	USD	1.000	36176CLN3	GNMI SF 762033 X	27.733845	40	11.09	11.09	11.09
Collateral			USD	USD	1.000	36176D5K5	GNII SF 763450 C	12.553456	115	14.42	14.42	14.42
Collateral			USD	USD	1.000	36176D6T5	GNMI SF 763482 X	16.427127	2	0.27	0.27	0.27
Collateral			USD	USD	1.000	36176DD67	GNMI SF 762725 X	68.648839	24	16.20	16.20	16.20
Collateral			USD	USD	1.000	36176DHQ9	GNMI SF 762839 X	29.135400	108	31.46	31.46	31.46
Collateral			USD	USD	1.000	36176DKZ5	GNMI SF 762912 X	14.576161	220	32.06	32.06	32.06
Collateral			USD	USD	1.000	36176EBB6	GNMI SF 763534 X	17.768692	174	30.93	30.93	30.93
Collateral			USD	USD	1.000	36176EMA6	GNMI SF 763853 X	75.684702	31	23.84	23.84	23.84
Collateral			USD	USD	1.000	36176ESA0	GNMI SF 764013 X	36.028874	88	31.68	31.68	31.68
Collateral			USD	USD	1.000	36176FUS5	GNMI SF 764993 X	30.959736	0	0.12	0.12	0.12
Collateral			USD	USD	1.000	36176GRT5	GNMI SF 765798 X	29.155808	0	0.14	0.14	0.14
Collateral			USD	USD	1.000	36176HTA2	GNMI SF 766745 X	33.894524	84	28.60	28.60	28.60
Collateral			USD	USD	1.000	36176JAA8	GNMI SF 767101 X	95.961417	0	0.17	0.17	0.17
Collateral			USD	USD	1.000	36176KEQ6	GNMI SF 768143 X	25.522631	256	65.40	65.40	65.40
Collateral			USD	USD	1.000	36176LGK5	GNII BD 769102 C	19.349557	393	76.08	76.08	76.08
Collateral			USD	USD	1.000	36176MER0	GNMI SF 769944 X	28.333996	5	1.52	1.52	1.52
Collateral			USD	USD	1.000	36176MG31	GNMI SF 770018 X	75.224362	0	0.21	0.21	0.21
Collateral			USD	USD	1.000	36176MGU1	GNMI SF 770011 X	77.885032	14	10.94	10.94	10.94
Collateral			USD	USD	1.000	36176QVF8	GNMI SF 773114 X	17.650357	12	2.10	2.10	2.10
Collateral			USD	USD	1.000	36176UAQ8	GNMI SF 776115 X	16.054696	40	6.44	6.44	6.44

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Collateral			USD	USD	1.000	36176UCQ6	GNMI SF 776179 X	32.738832	37	12.03	12.03	12.03
Collateral			USD	USD	1.000	36176UDZ5	GNMI SF 776220 X	56.444689	5	2.63	2.63	2.63
Collateral			USD	USD	1.000	36176UP41	GNMI SF 776543 X	62.562853	24	15.08	15.08	15.08
Collateral			USD	USD	1.000	36176UVY8	GNMI SF 776731 X	35.002014	113	39.57	39.57	39.57
Collateral			USD	USD	1.000	36176W7D7	GNMI SF 778792 X	52.937169	1	0.34	0.34	0.34
Collateral			USD	USD	1.000	36176WYH8	GNMI SF 778612 X	30.007204	95	28.61	28.61	28.61
Collateral			USD	USD	1.000	36176XFQ7	GNMI SF 778975 X	26.760600	1	0.17	0.17	0.17
Collateral			USD	USD	1.000	36176XUL1	GNMI SF 779387 X	68.413323	46	31.34	31.34	31.34
Collateral			USD	USD	1.000	36176XUX5	GNMI SF 779398 X	24.086602	1	0.21	0.21	0.21
Collateral			USD	USD	1.000	36176YE45	GNMI SF 779855 X	21.807636	1	0.27	0.27	0.27
Collateral			USD	USD	1.000	36177HCW1	GNMI SF 779985 X	21.962976	30	6.59	6.59	6.59
Collateral			USD	USD	1.000	36177L2H6	GNMI SF 792575 X	46.449907	12	5.39	5.39	5.39
Collateral			USD	USD	1.000	36177LHP2	GNMI SF 792037 X	23.248380	0	0.04	0.04	0.04
Collateral			USD	USD	1.000	36177PB38	GNMI SF 794557 X	38.715703	1	0.32	0.32	0.32
Collateral			USD	USD	1.000	36177PCM5	GNMI SF 794575 X	43.803769	25	10.74	10.74	10.74
Collateral			USD	USD	1.000	36177PDH5	GNMI SF 794603 X	38.918769	44	17.25	17.25	17.25
Collateral			USD	USD	1.000	36177PDY8	GNMI SF 794618 X	54.658097	14	7.87	7.87	7.87
Collateral			USD	USD	1.000	36177PEJ0	GNMI SF 794636 X	39.193800	3	1.18	1.18	1.18
Collateral			USD	USD	1.000	36177PPQ2	GNMI SF 794930 X	53.066963	53	28.26	28.26	28.26
Collateral			USD	USD	1.000	36177Q4V2	GNMI SF 796235 X	43.872413	89	39.14	39.14	39.14
Collateral			USD	USD	1.000	36177Q4X8	GNMI SF 796237 X	33.312900	1	0.23	0.23	0.23
Collateral			USD	USD	1.000	36177SZ51	GNMI SF 797963 X	54.438823	33	17.84	17.84	17.84
Collateral			USD	USD	1.000	36177TS73	GNMI SF 798641 X	25.697077	24	6.20	6.20	6.20
Collateral			USD	USD	1.000	36177WXP0	GNMI SF AA0686 X	32.487088	12	4.00	4.00	4.00
Collateral			USD	USD	1.000	36177YDX1	GNMI SF AA1918 X	71.644783	61	43.77	43.77	43.77
Collateral			USD	USD	1.000	36178CBJ1	GNMI SF AA4541 X	37.823677	40	15.08	15.08	15.08
Collateral			USD	USD	1.000	36178D2H3	GNMI SF AA6176 X	65.519484	0	0.11	0.11	0.11
Collateral			USD	USD	1.000	36178DSS1	GNII SF AA5929 C	56.406503	16	9.14	9.14	9.14
Collateral			USD	USD	1.000	36178DX30	GNMI SF AA6098 X	65.261674	20	13.05	13.05	13.05
Collateral			USD	USD	1.000	36178DZL8	GNII SF AA6147 C	65.055269	202	131.70	131.70	131.70
Collateral			USD	USD	1.000	36178FS49	GNPL PN AA7739	88.656062	48	42.55	42.55	42.55
Collateral			USD	USD	1.000	36178GQL1	GNMI SF AA8559 X	41.845874	1	0.28	0.28	0.28
Collateral			USD	USD	1.000	36178KU45	GNMI SF AB0603 X	40.141242	1	0.29	0.29	0.29
Collateral			USD	USD	1.000	36178L2B8	GNMI SF AB1670 X	53.169149	73	38.80	38.80	38.80
Collateral			USD	USD	1.000	36178ML74	GNMI SF AB2150 X	65.720123	77	50.34	50.34	50.34
Collateral			USD	USD	1.000	36178QHN5	GNMI SF AB3837 X	61.378700	31	19.08	19.08	19.08
Collateral			USD	USD	1.000	36178QKJ0	GNMI SF AB3897 X	43.078998	0	0.01	0.01	0.01

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Collateral			USD	USD	1.000	36178U3B7	GNII SF AB7994 C	69.729304	73	50.96	50.96	50.96
Collateral			USD	USD	1.000	36178UGW7	GNII SF AB7413 C	46.135062	98	45.16	45.16	45.16
Collateral			USD	USD	1.000	36178WK99	GNMI SF AB9320 X	48.328301	58	28.09	28.09	28.09
Collateral			USD	USD	1.000	36178WMY2	GNMI SF AB9375 X	48.356029	101	48.70	48.70	48.70
Collateral			USD	USD	1.000	36178WRY7	GNMI SF AB9503 X	49.045231	20	9.90	9.90	9.90
Collateral			USD	USD	1.000	36179BNJ9	GNMI SF AC2193 X	25.206295	187	47.24	47.24	47.24
Collateral			USD	USD	1.000	36179DEN6	GNMI SF AC3741 X	62.583941	55	34.60	34.60	34.60
Collateral			USD	USD	1.000	36179M4J6	GNII SF MA0825 M	47.878396	10	4.98	4.98	4.98
Collateral			USD	USD	1.000	36179MAG5	GNII SF MA0007 M	30.956477	280	86.67	86.67	86.67
Collateral			USD	USD	1.000	36179MG61	GNII SF MA0221 M	29.036260	34	9.87	9.87	9.87
Collateral			USD	USD	1.000	36179MVY3	GNII SF MA0631 M	24.597152	5	1.35	1.35	1.35
Collateral			USD	USD	1.000	36179N5W4	GNII SF MA1761 M	33.408016	60	20.04	20.04	20.04
Collateral			USD	USD	1.000	36179N5X2	GNII SF MA1762 M	34.839180	6	2.09	2.09	2.09
Collateral			USD	USD	1.000	36179NGB8	GNII SF MA1094 M	25.463548	137	34.91	34.91	34.91
Collateral			USD	USD	1.000	36179NJE9	GNII SF MA1161 M	25.630689	48	12.38	12.38	12.38
Collateral			USD	USD	1.000	36179NVU9	GNII SF MA1527 M	28.700362	3	0.78	0.78	0.78
Collateral			USD	USD	1.000	36179NX78	GNII SF MA1602 M	36.394885	32	11.65	11.65	11.65
Collateral			USD	USD	1.000	36179Q3K5	GNII SF MA2602 M	45.520732	41	18.66	18.66	18.66
Collateral			USD	USD	1.000	36179Q3L3	GNII SF MA2603 M	33.806982	85	28.86	28.86	28.86
Collateral			USD	USD	1.000	36179Q6C0	GNII JM MA2667 M	37.189812	130	48.37	48.37	48.37
Collateral			USD	USD	1.000	36179Q6R7	GNII SF MA2680 M	36.137380	10	3.73	3.73	3.73
Collateral			USD	USD	1.000	36179QPN5	GNII SF MA2229 M	40.125276	15	6.08	6.08	6.08
Collateral			USD	USD	1.000	36179QT68	GNII SF MA2373 M	31.506470	211	66.36	66.36	66.36
Collateral			USD	USD	1.000	36179QV40	GNII JM MA2435 M	28.088039	259	72.65	72.65	72.65
Collateral			USD	USD	1.000	36179QWF4	GNII SF MA2446 M	41.403582	52	21.53	21.53	21.53
Collateral			USD	USD	1.000	36179QYU9	GNII SF MA2523 M	32.293171	116	37.57	37.57	37.57
Collateral			USD	USD	1.000	36179R3E7	GNII SF MA3497 M	67.408174	40	26.96	26.96	26.96
Collateral			USD	USD	1.000	36179R4G1	GNII SF MA3523 M	48.487183	1,293	626.85	626.85	626.85
Collateral			USD	USD	1.000	36179R7L7	GNII SF MA3599 M	48.542747	1,903	923.96	923.96	923.96
Collateral			USD	USD	1.000	36179RBZ1	GNII SF MA2756 M	38.049450	1	0.25	0.25	0.25
Collateral			USD	USD	1.000	36179REA3	GNII SF MA2829 M	42.455029	1,898	805.94	805.94	805.94
Collateral			USD	USD	1.000	36179REC9	GNII SF MA2831 M	50.025314	12	5.85	5.85	5.85
Collateral			USD	USD	1.000	36179RGC7	GNII SF MA2895 M	41.225076	2,005	826.39	826.39	826.39
Collateral			USD	USD	1.000	36179RJH3	GNII SF MA2964 M	43.373159	169	73.39	73.39	73.39
Collateral			USD	USD	1.000	36179RLR8	GNII SF MA3036 M	42.492917	1,214	515.89	515.89	515.89
Collateral			USD	USD	1.000	36179RM48	GNII SF MA3079 M	58.669221	22	13.04	13.04	13.04
Collateral			USD	USD	1.000	36179RM63	GNII SF MA3081 M	86.493665	40	35.03	35.03	35.03

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Collateral			USD	USD	1.000	36179RNX3	GNII SF MA3106 M	52.430910	173	90.91	90.91	90.91
Collateral			USD	USD	1.000	36179RNY1	GNII SF MA3107 M	45.726213	1,112	508.34	508.34	508.34
Collateral			USD	USD	1.000	36179RP86	GNII SF MA3147 M	60.912540	2	1.28	1.28	1.28
Collateral			USD	USD	1.000	36179RQ36	GNII SF MA3174 M	53.723067	43	23.10	23.10	23.10
Collateral			USD	USD	1.000	36179RQ44	GNII SF MA3175 M	48.070842	2,597	1,248.58	1,248.58	1,248.58
Collateral			USD	USD	1.000	36179RTB5	GNII SF MA3246 M	47.155576	8	3.69	3.69	3.69
Collateral			USD	USD	1.000	36179RVD8	GNII SF MA3312 M	48.065171	1,599	768.48	768.48	768.48
Collateral			USD	USD	1.000	36179RXF1	GNII SF MA3378 M	46.441636	13	6.00	6.00	6.00
Collateral			USD	USD	1.000	36179RZU6	GNII SF MA3455 M	59.509605	16	9.52	9.52	9.52
Collateral			USD	USD	1.000	36179RZV4	GNII SF MA3456 M	46.998039	1,037	487.25	487.25	487.25
Collateral			USD	USD	1.000	36179S5A1	GNII JM MA4441 M	95.144034	44	42.16	42.16	42.16
Collateral			USD	USD	1.000	36179S5B9	GNII JM MA4442 M	95.603240	223	213.28	213.28	213.28
Collateral			USD	USD	1.000	36179SCA3	GNII SF MA3665 M	48.204723	384	185.12	185.12	185.12
Collateral			USD	USD	1.000	36179SFR3	GNII SF MA3776 M	88.450837	16	13.94	13.94	13.94
Collateral			USD	USD	1.000	36179SKY2	GNII SF MA3911 M	84.224371	6	5.18	5.18	5.18
Collateral			USD	USD	1.000	36179SLU9	GNII SF MA3939 M	63.132107	720	454.38	454.38	454.38
Collateral			USD	USD	1.000	36179SSE8	GNII JM MA4117 M	84.278733	26	21.74	21.74	21.74
Collateral			USD	USD	1.000	36179SSU2	GNII SF MA4131 M	80.769265	118	95.43	95.43	95.43
Collateral			USD	USD	1.000	36179SUH8	GNII JM MA4184 M	92.515355	315	291.13	291.13	291.13
Collateral			USD	USD	1.000	36179SUJ4	GNII JM MA4185 M	86.662734	797	690.81	690.81	690.81
Collateral			USD	USD	1.000	36179SV38	GNII SF MA4234 M	91.770424	8	7.15	7.15	7.15
Collateral			USD	USD	1.000	36179TAA3	GNII JM MA4501 M	99.548876	2,782	2,769.13	2,769.13	2,769.13
Collateral			USD	USD	1.000	36179TAL9	GNII SF MA4511 M	100.016904	122	122.45	122.45	122.45
Collateral			USD	USD	1.000	36179TCX1	GNII SF MA4586 M	101.796019	690	702.16	702.16	702.16
Collateral			USD	USD	1.000	36179TCZ6	GNII SF MA4588 M	101.772356	247	251.56	251.56	251.56
Collateral			USD	USD	1.000	36179TE27	GNII SF MA4653 M	102.735126	519	532.89	532.89	532.89
Collateral			USD	USD	1.000	36179TE35	GNII SF MA4654 M	102.912867	2,413	2,483.25	2,483.25	2,483.25
Collateral			USD	USD	1.000	36179TG41	GNII SF MA4719 M	102.793837	545	559.97	559.97	559.97
Collateral			USD	USD	1.000	36179TG58	GNII SF MA4720 M	103.710175	2,223	2,305.31	2,305.31	2,305.31
Collateral			USD	USD	1.000	36179TG66	GNII SF MA4721 M	104.277527	2,435	2,539.00	2,539.00	2,539.00
Collateral			USD	USD	1.000	36179TGR0	GNII JM MA4708 M	93.848574	26	24.80	24.80	24.80
Collateral			USD	USD	1.000	36179TGS8	GNII JM MA4709 M	99.215937	227	225.41	225.41	225.41
Collateral			USD	USD	1.000	36179TJM8	GNII JM MA4768 M	99.710894	309	308.50	308.50	308.50
Collateral			USD	USD	1.000	36179TJX4	GNII SF MA4778 M	103.153957	32	32.73	32.73	32.73
Collateral			USD	USD	1.000	36179TJY2	GNII SF MA4779 M	104.295814	1,140	1,188.51	1,188.51	1,188.51
Collateral			USD	USD	1.000	36179TJZ9	GNII SF MA4780 M	105.309010	63	66.48	66.48	66.48
Collateral			USD	USD	1.000	36179TLG8	GNII JM MA4827 M	99.747014	558	556.81	556.81	556.81

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Collateral			USD	USD	1.000	36179TLJ2	GNII JM MA4829 M	102.970576	1,506	1,550.44	1,550.44	1,550.44
Collateral			USD	USD	1.000	36179TLR4	GNII SF MA4836 M	100.787723	16	15.92	15.92	15.92
Collateral			USD	USD	1.000	36179TLS2	GNII SF MA4837 M	103.430998	525	543.38	543.38	543.38
Collateral			USD	USD	1.000	36179TLT0	GNII SF MA4838 M	104.729318	69	72.69	72.69	72.69
Collateral			USD	USD	1.000	36179TLU7	GNII SF MA4839 M	106.170726	845	896.63	896.63	896.63
Collateral			USD	USD	1.000	36179TLV5	GNII SF MA4840 M	106.730855	17	18.57	18.57	18.57
Collateral			USD	USD	1.000	36179TNF8	GNII JM MA4890 M	102.525282	260	266.82	266.82	266.82
Collateral			USD	USD	1.000	36179TNS0	GNII SF MA4901 M	104.963255	2,628	2,758.47	2,758.47	2,758.47
Collateral			USD	USD	1.000	36179TNT8	GNII SF MA4902 M	105.898631	557	590.15	590.15	590.15
Collateral			USD	USD	1.000	3617A0WN2	GNPL PN AO0653	107.206333	34	36.77	36.77	36.77
Collateral			USD	USD	1.000	3617A1GG3	GNII SF AO1099 C	83.060265	27	22.70	22.70	22.70
Collateral			USD	USD	1.000	3617A1GL2	GNII SF AO1103 C	84.128433	72	60.35	60.35	60.35
Collateral			USD	USD	1.000	3617A2M25	GNMI SF AO2177 X	72.033602	79	57.01	57.01	57.01
Collateral			USD	USD	1.000	3617A34Q0	GNMI SF AO3531 X	88.567483	7	6.13	6.13	6.13
Collateral			USD	USD	1.000	3617A34S6	GNMI SF AO3533 X	80.482125	103	83.12	83.12	83.12
Collateral			USD	USD	1.000	3617A37E4	GNMI SF AO3593 X	86.433864	94	80.89	80.89	80.89
Collateral			USD	USD	1.000	3617A44S4	GNCL CL AO4433	106.566286	29	31.02	31.02	31.02
Collateral			USD	USD	1.000	3617A45X2	GNCL CL AO4462	103.751195	54	56.35	56.35	56.35
Collateral			USD	USD	1.000	3617A45Z7	GNCL CL AO4464	102.273869	283	288.92	288.92	288.92
Collateral			USD	USD	1.000	3617A5PV1	GNPL PN AO4936	106.223011	174	184.74	184.74	184.74
Collateral			USD	USD	1.000	3617A8C23	GNMI SF AO7289 X	81.237429	84	68.08	68.08	68.08
Collateral			USD	USD	1.000	3617A8MR7	GNMI SF AO7568 X	96.181237	38	36.50	36.50	36.50
Collateral			USD	USD	1.000	3617AANM2	GNMI SF AO9396 X	72.218543	124	89.31	89.31	89.31
Collateral			USD	USD	1.000	3617AAQY3	GNMI SF AO9471 X	65.540867	13	8.70	8.70	8.70
Collateral			USD	USD	1.000	3617ACHV5	GNMI SF BA0244 X	98.762589	13	12.57	12.57	12.57
Collateral			USD	USD	1.000	3617ADGA0	GNII SF BA1093 C	107.597601	262	281.54	281.54	281.54
Collateral			USD	USD	1.000	3617AE6B7	GNMI SF BA2666 X	104.176676	56	58.43	58.43	58.43
Collateral			USD	USD	1.000	3617AEBL9	GNII SF BA1843 C	103.855479	82	85.43	85.43	85.43
Collateral			USD	USD	1.000	3617AEF43	GNII SF BA1987 C	104.918718	43	44.77	44.77	44.77
Collateral			USD	USD	1.000	3617AEPB6	GNCL CL BA2218	104.629147	113	118.00	118.00	118.00
Collateral			USD	USD	1.000	3617AES23	GNMI SF BA2337 X	97.941077	92	90.47	90.47	90.47
Collateral			USD	USD	1.000	3617AEYS9	GNMI SF BA2521 X	93.315667	129	120.56	120.56	120.56
Collateral			USD	USD	1.000	3617AFBM4	GNMI SF BA2744 X	108.066690	26	27.68	27.68	27.68
Collateral			USD	USD	1.000	3617AFHE6	GNCL CL BA2929	104.685474	47	48.72	48.72	48.72
Collateral			USD	USD	1.000	3617AG7A3	GNMI SF BA4489 X	108.096468	14	14.88	14.88	14.88
Collateral			USD	USD	1.000	3617AGRP8	GNPL LM BA4094	103.535879	915	947.06	947.06	947.06
Collateral			USD	USD	1.000	3617AJDN2	GNMI SF BA5509 X	94.920081	45	42.30	42.30	42.30

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Collateral			USD	USD	1.000	3617AJM51	GNMI SF BA5780 X	99.942613	22	22.11	22.11	22.11
Collateral			USD	USD	1.000	3617AJQU2	GNMI SF BA5867 X	104.719913	10	10.17	10.17	10.17
Collateral			USD	USD	1.000	3617AJRT4	GNII SF BA5898 C	104.451692	450	469.93	469.93	469.93
Collateral			USD	USD	1.000	3617AJSF3	GNII SF BA5918 C	103.389049	235	243.24	243.24	243.24
Collateral			USD	USD	1.000	3617ALUZ1	GNCL CL BA7800	105.343282	114	120.14	120.14	120.14
Collateral			USD	USD	1.000	3617AMX29	GNII SF BA8797 C	103.067362	62	64.30	64.30	64.30
Collateral			USD	USD	1.000	3617AMX37	GNII SF BA8798 C	103.070414	355	365.49	365.49	365.49
Collateral			USD	USD	1.000	3617ARHN0	GNMI SF BB1137 X	100.608480	55	55.11	55.11	55.11
Collateral			USD	USD	1.000	3617ARJU2	GNII SF BB1175 C	105.107808	181	190.75	190.75	190.75
Collateral			USD	USD	1.000	3617AT2J1	GNMI SF BB3477 X	108.423817	87	94.66	94.66	94.66
Collateral			USD	USD	1.000	3617AT2N2	GNII SF BB3481 C	104.752707	69	72.15	72.15	72.15
Collateral			USD	USD	1.000	3617ATFE8	GNPL PN BB2865	100.803352	123	123.86	123.86	123.86
Collateral			USD	USD	1.000	3617ATFG3	GNPL PN BB2867	101.227069	46	46.16	46.16	46.16
Collateral			USD	USD	1.000	3617ATFH1	GNPL PN BB2868	101.250875	116	116.95	116.95	116.95
Collateral			USD	USD	1.000	3617ATFK4	GNPL PN BB2870	101.754690	30	30.43	30.43	30.43
Collateral			USD	USD	1.000	3617ATJA2	GNCL CL BB2957	102.951241	142	145.81	145.81	145.81
Collateral			USD	USD	1.000	3617ATJE4	GNCL CL BB2961	103.519893	32	32.98	32.98	32.98
Collateral			USD	USD	1.000	3617ATLK7	GNPL LM BB3030	100.695408	43	43.76	43.76	43.76
Collateral			USD	USD	1.000	3617ATLT8	GNPL PN BB3038	101.459372	630	639.14	639.14	639.14
Collateral			USD	USD	1.000	3617AU3Y4	GNCL CL BB4415	105.288553	53	56.14	56.14	56.14
Collateral			USD	USD	1.000	3617AU4G2	GNPL LS BB4423	103.730369	56	58.50	58.50	58.50
Collateral			USD	USD	1.000	3617AUAQ3	GNII SF BB3615 C	105.909658	123	130.22	130.22	130.22
Collateral			USD	USD	1.000	3617AUAR1	GNII SF BB3616 C	105.048656	89	93.72	93.72	93.72
Collateral			USD	USD	1.000	3617AUAS9	GNII SF BB3617 C	104.742706	198	207.12	207.12	207.12
Collateral			USD	USD	1.000	3617AUBJ8	GNII SF BB3641 C	104.917240	70	73.83	73.83	73.83
Collateral			USD	USD	1.000	3617AVDF2	GNCL CL BB4602	104.984367	188	197.87	197.87	197.87
Collateral			USD	USD	1.000	3617AWCN4	GNMI SF BB5477 X	105.028522	20	21.03	21.03	21.03
Collateral			USD	USD	1.000	3617AWQJ8	GNPL PN BB5857	103.739858	63	65.38	65.38	65.38
Collateral			USD	USD	1.000	3617AWQK5	GNPL PN BB5858	103.739858	126	130.76	130.76	130.76
Collateral			USD	USD	1.000	3617AWQL3	GNPL PN BB5859	103.739858	441	457.65	457.65	457.65
Collateral			USD	USD	1.000	3617AXL85	GNII SF BB6651 C	105.920589	209	221.08	221.08	221.08
Collateral			USD	USD	1.000	3617AXLV4	GNII SF BB6640 C	103.415549	84	86.73	86.73	86.73
Collateral			USD	USD	1.000	3617AXMG6	GNII SF BB6659 C	105.086565	179	187.64	187.64	187.64
Collateral			USD	USD	1.000	3617AY3A8	GNII SF BB7993 C	103.217113	169	174.11	174.11	174.11
Collateral			USD	USD	1.000	3617AY3B6	GNII SF BB7994 C	103.176332	107	110.48	110.48	110.48
Collateral			USD	USD	1.000	3617AYAY8	GNMI SF BB7223 X	108.058763	235	254.13	254.13	254.13
Collateral			USD	USD	1.000	3617B1RS4	GNPL PN BB9497	101.547039	95	96.66	96.66	96.66

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Collateral			USD	USD	1.000	3617B1UP6	GNCL CL BB9590	103.546846	85	88.19	88.19	88.19
Collateral			USD	USD	1.000	3617B1UR2	GNPL PN BB9592	104.944754	43	45.29	45.29	45.29
Collateral			USD	USD	1.000	3617B1UV3	GNPL LM BB9596	100.836516	96	96.66	96.66	96.66
Collateral			USD	USD	1.000	3617B3TF6	GNII SF BC0550 C	103.142655	77	79.14	79.14	79.14
Collateral			USD	USD	1.000	3617B3TT6	GNII SF BC0562 C	103.108299	611	629.61	629.61	629.61
Collateral			USD	USD	1.000	3617B3TU3	GNII SF BC0563 C	101.615524	196	198.89	198.89	198.89
Collateral			USD	USD	1.000	3617B3VZ9	GNII SF BC0632 C	101.929355	203	206.90	206.90	206.90
Collateral			USD	USD	1.000	3617B5CZ5	GNII SF BC1888 C	102.962255	19	19.66	19.66	19.66
Collateral			USD	USD	1.000	3617B5GM0	GNMI SF BC2004 X	105.113173	120	126.12	126.12	126.12
Collateral			USD	USD	1.000	3617B7MW7	GNPL PN BC3973	101.678586	249	253.21	253.21	253.21
Collateral			USD	USD	1.000	3617B7MZ0	GNPL PN BC3976	102.515675	11	10.87	10.87	10.87
Collateral			USD	USD	1.000	3617B8FT0	GNII SF BC4678 C	103.267896	2,000	2,065.17	2,065.17	2,065.17
Collateral			USD	USD	1.000	3617B8HH4	GNII SF BC4732 C	103.461600	8	8.28	8.28	8.28
Collateral			USD	USD	1.000	3617B9AS5	GNII SF BC5417 C	103.941524	852	885.80	885.80	885.80
Collateral			USD	USD	1.000	3617B9UZ7	GNII SF BC6000 C	103.552985	44	45.25	45.25	45.25
Collateral			USD	USD	1.000	3617BA2W2	GNPL PN BC7089	103.367055	204	210.36	210.36	210.36
Collateral			USD	USD	1.000	3617BBD24	GNCL CL BC7321	102.830793	12	12.70	12.70	12.70
Collateral			USD	USD	1.000	3617BBD73	GNPL LM BC7326	107.396972	85	91.17	91.17	91.17
Collateral			USD	USD	1.000	3617BBD81	GNPL PN BC7327	101.739740	14	14.08	14.08	14.08
Collateral			USD	USD	1.000	3617BBDH1	GNPL LM BC7304	103.225851	42	43.17	43.17	43.17
Collateral			USD	USD	1.000	3617BBDL2	GNCL CL BC7307	104.508710	29	30.26	30.26	30.26
Collateral			USD	USD	1.000	3617BBDN8	GNCL CL BC7309	102.305663	41	42.28	42.28	42.28
Collateral			USD	USD	1.000	3617BBDR9	GNCL CL BC7312	102.843833	21	21.47	21.47	21.47
Collateral			USD	USD	1.000	3617BBDT5	GNCL CL BC7314	102.713656	27	27.79	27.79	27.79
Collateral			USD	USD	1.000	3617BBH46	GNPL PN BC7451	102.440786	331	339.12	339.12	339.12
Collateral			USD	USD	1.000	3617BBHN4	GNCL CL BC7437	101.610400	1	1.02	1.02	1.02
Collateral			USD	USD	1.000	3617BBHW4	GNCL CL BC7445	103.064191	27	27.63	27.63	27.63
Collateral			USD	USD	1.000	3617BBJL6	GNPL PN BC7467	101.459372	1,120	1,136.24	1,136.24	1,136.24
Collateral			USD	USD	1.000	3617BCZ51	GNII SF BC8864 C	104.885960	57	59.48	59.48	59.48
Collateral			USD	USD	1.000	3617BD4P9	GNII SF BC9830 C	105.574465	89	93.95	93.95	93.95
Collateral			USD	USD	1.000	3617BEAX3	GNII SF BC9922 C	103.794229	207	215.22	215.22	215.22
Collateral			USD	USD	1.000	3617BEAZ8	GNII SF BC9924 C	105.850446	41	43.07	43.07	43.07
Collateral			USD	USD	1.000	3617BEBR5	GNII SF BC9948 C	104.748273	103	107.57	107.57	107.57
Collateral			USD	USD	1.000	3617BEBW4	GNII SF BC9953 C	105.787039	58	61.05	61.05	61.05
Collateral			USD	USD	1.000	3617BEDB8	GNII SF BC9998 C	104.906881	195	204.09	204.09	204.09
Collateral			USD	USD	1.000	3617BFAQ5	GNMI SF BD0015 X	103.397869	27	28.06	28.06	28.06
Collateral			USD	USD	1.000	3617BFM90	GNII SF BD0384 C	103.152260	4	4.13	4.13	4.13

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Collateral			USD	USD	1.000	3617BFY71	GNPL PN BD0734	101.906979	213	217.49	217.49	217.49
Collateral			USD	USD	1.000	3617BFY89	GNPL PN BD0735	101.906979	82	83.15	83.15	83.15
Collateral			USD	USD	1.000	3617BFY97	GNPL PN BD0736	101.906979	178	180.97	180.97	180.97
Collateral			USD	USD	1.000	3617BFYG1	GNCL CL BD0711	104.933605	2	2.24	2.24	2.24
Collateral			USD	USD	1.000	3617BFYL0	GNCL CL BD0715	104.683568	10	10.48	10.48	10.48
Collateral			USD	USD	1.000	3617BFYN6	GNPL PN BD0717	101.778841	133	134.99	134.99	134.99
Collateral			USD	USD	1.000	3617BFYP1	GNPL PN BD0718	101.778841	57	58.13	58.13	58.13
Collateral			USD	USD	1.000	3617BFYQ9	GNPL PN BD0719	101.887786	17	17.12	17.12	17.12
Collateral			USD	USD	1.000	3617BFYR7	GNPL PN BD0720	101.887786	97	98.58	98.58	98.58
Collateral			USD	USD	1.000	3617BFZA3	GNPL PN BD0737	101.906979	227	231.84	231.84	231.84
Collateral			USD	USD	1.000	3617BFZB1	GNPL PN BD0738	101.906979	503	512.59	512.59	512.59
Collateral			USD	USD	1.000	3617BGA83	GNII SF BD0931 C	105.035174	44	46.21	46.21	46.21
Collateral			USD	USD	1.000	3617BJ5A8	GNII SF BD3541 C	103.637004	45	46.21	46.21	46.21
Collateral			USD	USD	1.000	3617BJP57	GNPL PN BD3144	101.071143	480	485.10	485.10	485.10
Collateral			USD	USD	1.000	3617BJP65	GNPL PN BD3145	101.678586	1,518	1,543.42	1,543.42	1,543.42
Collateral			USD	USD	1.000	3617BJPX6	GNCL CL BD3138	104.235745	35	36.73	36.73	36.73
Collateral			USD	USD	1.000	3617BJPZ1	GNPL PN BD3140	100.949490	757	763.92	763.92	763.92
Collateral			USD	USD	1.000	3617BJQD9	GNPL PN BD3152	101.240456	1,088	1,101.40	1,101.40	1,101.40
Collateral			USD	USD	1.000	3617BK5R8	GNPL PN BD4456	101.868975	352	358.98	358.98	358.98
Collateral			USD	USD	1.000	3617BKAV3	GNMI SF BD3620 X	103.397465	6	6.50	6.50	6.50
Collateral			USD	USD	1.000	3617BKJB8	GNII SF BD3858 C	105.206013	1,314	1,382.04	1,382.04	1,382.04
Collateral			USD	USD	1.000	3617BLG37	GNII SF BD4718 C	103.612578	1,414	1,464.94	1,464.94	1,464.94
Collateral			USD	USD	1.000	3617BLLK3	GNII SF BD4830 C	103.918767	404	419.79	419.79	419.79
Collateral			USD	USD	1.000	3617BLLZ0	GNII SF BD4844 C	103.774226	1,000	1,037.62	1,037.62	1,037.62
Collateral			USD	USD	1.000	3617BLQM4	GNII SF BD4960 C	105.063200	146	153.91	153.91	153.91
Collateral			USD	USD	1.000	3617BLQN2	GNII SF BD4961 C	104.756713	257	269.69	269.69	269.69
Collateral			USD	USD	1.000	3617BLRX9	GNII SF BD5002 C	104.069996	108	111.93	111.93	111.93
Collateral			USD	USD	1.000	3617BMBV8	GNII SF BD5452 C	103.839076	603	626.13	626.13	626.13
Collateral			USD	USD	1.000	3617BPCC2	GNPL PN BD7267	107.206523	541	579.72	579.72	579.72
Collateral			USD	USD	1.000	3617BQ6N3	GNII SF BD8977 C	104.554153	638	667.07	667.07	667.07
Collateral			USD	USD	1.000	3617BQZB7	GNMI SF BD8838 X	103.680895	3	2.62	2.62	2.62
Collateral			USD	USD	1.000	3617BRBR6	GNII SF BD9048 C	103.833175	849	881.20	881.20	881.20
Collateral			USD	USD	1.000	3617BRBS4	GNII SF BD9049 C	103.673029	1,154	1,196.88	1,196.88	1,196.88
Collateral			USD	USD	1.000	3617BTBE1	GNII SF BE0037 C	105.205941	52	54.69	54.69	54.69
Collateral			USD	USD	1.000	3617BTBQ4	GNII SF BE0047 C	105.205822	156	164.30	164.30	164.30
Collateral			USD	USD	1.000	3617BTCF7	GNII SF BE0070 C	105.205774	75	78.58	78.58	78.58
Collateral			USD	USD	1.000	3617BUC49	GNPL PN BE0991	101.459372	37	37.54	37.54	37.54

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Collateral			USD	USD	1.000	3617BUDA4	GNCL CL BE0997	103.766775	31	31.91	31.91	31.91
Collateral			USD	USD	1.000	3617BUDD8	GNCL CL BE1000	103.766775	24	25.19	25.19	25.19
Collateral			USD	USD	1.000	3617BUDF3	GNCL CL BE1002	103.766775	35	36.42	36.42	36.42
Collateral			USD	USD	1.000	3617BUMY2	GNMI SF BE1275 X	105.578685	80	84.46	84.46	84.46
Collateral			USD	USD	1.000	3617BV2P1	GNII SF BE2582 C	104.897857	46	48.25	48.25	48.25
Collateral			USD	USD	1.000	3617BYH20	GNPL PN BE4749	101.716685	449	456.85	456.85	456.85
Collateral			USD	USD	1.000	3617BYHX2	GNPL PN BE4746	101.787150	153	155.68	155.68	155.68
Collateral			USD	USD	1.000	3617BYHY0	GNPL PN BE4747	101.906979	273	278.08	278.08	278.08
Collateral			USD	USD	1.000	3617BYSQ5	GNMI SF BE5027 X	103.836251	19	19.60	19.60	19.60
Collateral			USD	USD	1.000	3617BYXP1	GNPL PN BE5186	101.868975	341	347.46	347.46	347.46
Collateral			USD	USD	1.000	3617BYXQ9	GNPL PN BE5187	101.868975	691	704.05	704.05	704.05
Collateral			USD	USD	1.000	3617BYXR7	GNPL PN BE5188	101.868975	657	668.85	668.85	668.85
Collateral			USD	USD	1.000	3617BYYL9	GNPL PN BE5215	101.868975	898	915.27	915.27	915.27
Collateral			USD	USD	1.000	3617G0ZW3	GNMI SF BE6157 X	103.705823	53	54.53	54.53	54.53
Collateral			USD	USD	1.000	3617G2V78	GNMI SF BE7838 X	103.836203	240	249.18	249.18	249.18
Collateral			USD	USD	1.000	36180DRQ2	GNMI SF AD2295 X	53.821181	0	0.04	0.04	0.04
Collateral			USD	USD	1.000	36180DWV5	GNMI SF AD2460 X	62.563962	84	52.67	52.67	52.67
Collateral			USD	USD	1.000	36180EPN9	GNMI SF AD3129 X	51.651930	20	10.33	10.33	10.33
Collateral			USD	USD	1.000	36180KHK0	GNMI SF AD7434 X	72.998882	44	32.32	32.32	32.32
Collateral			USD	USD	1.000	36180MUJ4	GNMI SF AD8685 X	51.000000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36180MXS1	GNMI SF AD8789 X	65.699058	58	37.81	37.81	37.81
Collateral			USD	USD	1.000	36180U2A6	GNMI SF AE2569 X	60.658580	70	42.42	42.42	42.42
Collateral			USD	USD	1.000	36180UEK1	GNMI SF AE1938 X	53.249175	47	24.77	24.77	24.77
Collateral			USD	USD	1.000	36180VU62	GNMI SF AE3305 X	94.643128	78	74.01	74.01	74.01
Collateral			USD	USD	1.000	36180VUW5	GNMI SF AE3297 X	95.246590	21	20.20	20.20	20.20
Collateral			USD	USD	1.000	36180VUY1	GNMI SF AE3299 X	95.328784	77	73.61	73.61	73.61
Collateral			USD	USD	1.000	36181A2B7	GNMI SF AE7070 X	66.965294	49	32.86	32.86	32.86
Collateral			USD	USD	1.000	36181B7F1	GNMI SF AE8094 X	74.224435	6	4.67	4.67	4.67
Collateral			USD	USD	1.000	36181BK41	GNMI SF AE7515 X	54.000000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36181BVH0	GNII SF AE7816 C	86.665255	79	68.55	68.55	68.55
Collateral			USD	USD	1.000	36181CZD3	GNMI SF AE8840 X	47.194457	43	20.21	20.21	20.21
Collateral			USD	USD	1.000	36181DXP6	GNCL CL AE9686	104.316532	13	14.03	14.03	14.03
Collateral			USD	USD	1.000	36181GDE6	GNII SF AF1001 C	65.048427	36	23.42	23.42	23.42
Collateral			USD	USD	1.000	36181V2W5	GNII SF AG2589 C	46.514812	220	102.32	102.32	102.32
Collateral			USD	USD	1.000	36181V6L5	GNII SF AG2675 C	47.161120	240	113.18	113.18	113.18
Collateral			USD	USD	1.000	36181XAG7	GNMI SF AG3607 X	60.385137	9	5.57	5.57	5.57
Collateral			USD	USD	1.000	36181YQF0	GNMI SF AG4954 X	56.721759	1	0.42	0.42	0.42

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Collateral			USD	USD	1.000	36181YWN6	GNCL CL AG5153	105.541872	7	7.07	7.07	7.07
Collateral			USD	USD	1.000	36182AJW2	GNMI SF AG5677 X	60.906226	24	14.42	14.42	14.42
Collateral			USD	USD	1.000	36182J3J9	GNMI SF AH2601 X	94.340265	7	6.24	6.24	6.24
Collateral			USD	USD	1.000	36182UZ75	GNMI SF AJ0766 X	84.952722	1	0.60	0.60	0.60
Collateral			USD	USD	1.000	36182VH40	GNMI SF AJ1151 X	77.697373	21	16.14	16.14	16.14
Collateral			USD	USD	1.000	36182XJU6	GNMI SF AJ2975 X	92.326510	70	64.46	64.46	64.46
Collateral			USD	USD	1.000	36183DVE1	GNMI SF AJ7813 X	63.822049	37	23.51	23.51	23.51
Collateral			USD	USD	1.000	36183EZP0	GNMI SF AJ8850 X	81.754732	77	63.25	63.25	63.25
Collateral			USD	USD	1.000	36183FM71	GNMI SF AJ9382 X	52.105105	192	100.16	100.16	100.16
Collateral			USD	USD	1.000	36183HVH5	GNMI SF AK0616 X	42.704410	39	16.76	16.76	16.76
Collateral			USD	USD	1.000	36183KUK2	GNII SF AK2386 C	82.833810	12	9.94	9.94	9.94
Collateral			USD	USD	1.000	36183KZR2	GNII SF AK2552 C	92.347245	8	7.39	7.39	7.39
Collateral			USD	USD	1.000	36183LEG7	GNII SF AK2835 C	75.304103	28	21.08	21.08	21.08
Collateral			USD	USD	1.000	36183QUK9	GNMI SF AK6886 X	68.624216	1,281	879.18	879.18	879.18
Collateral			USD	USD	1.000	36183QUL7	GNMI SF AK6887 X	76.223582	529	402.87	402.87	402.87
Collateral			USD	USD	1.000	36183QUX1	GNMI SF AK6898 X	86.424780	62	53.60	53.60	53.60
Collateral			USD	USD	1.000	36183RD91	GNMI SF AK7328 X	76.774567	800	614.53	614.53	614.53
Collateral			USD	USD	1.000	36183REF6	GNMI SF AK7334 X	87.111694	41	35.41	35.41	35.41
Collateral			USD	USD	1.000	36183SEL1	GNMI SF AK8239 X	78.773791	72	56.84	56.84	56.84
Collateral			USD	USD	1.000	36183SFC0	GNII SF AK8263 C	81.302070	28	22.76	22.76	22.76
Collateral			USD	USD	1.000	36183TTE9	GNMI SF AK9549 X	54.848731	23	12.64	12.64	12.64
Collateral			USD	USD	1.000	36183W5Y4	GNMI SF AL1763 X	70.508802	78	55.22	55.22	55.22
Collateral			USD	USD	1.000	36183X2H2	GNMI SF AL2576 X	68.018198	820	557.87	557.87	557.87
Collateral			USD	USD	1.000	36183X7L8	GNPL PN AL2699	105.108809	55	57.33	57.33	57.33
Collateral			USD	USD	1.000	36183XQJ2	GNMI SF AL2257 X	90.226442	54	48.75	48.75	48.75
Collateral			USD	USD	1.000	36183XRJ1	GNMI SF AL2289 X	81.339991	15	12.07	12.07	12.07
Collateral			USD	USD	1.000	36183XRK8	GNMI SF AL2290 X	72.761964	42	30.75	30.75	30.75
Collateral			USD	USD	1.000	36184B2F3	GNMI SF AL5274 X	37.518239	27	10.11	10.11	10.11
Collateral			USD	USD	1.000	36184CKQ7	GNMI SF AL5703 X	87.452269	61	53.14	53.14	53.14
Collateral			USD	USD	1.000	36184FSP4	GNMI SF AL8626 X	91.626049	27	24.99	24.99	24.99
Collateral			USD	USD	1.000	36184HCJ1	GNCL CL AL9073	104.629171	48	50.21	50.21	50.21
Collateral			USD	USD	1.000	36184KTL1	GNPL PN AM0555	98.143839	30	29.15	29.15	29.15
Collateral			USD	USD	1.000	36184QSB1	GNMI SF AM4114 X	29.462313	26	7.56	7.56	7.56
Collateral			USD	USD	1.000	36184YDG9	GNMI SF AM7303 X	69.275862	19	13.37	13.37	13.37
Collateral			USD	USD	1.000	36184YDJ3	GNMI SF AM7305 X	84.691513	27	23.24	23.24	23.24
Collateral			USD	USD	1.000	36185B6D3	GNMI SF AM8968 X	74.922282	17	12.55	12.55	12.55
Collateral			USD	USD	1.000	36185BC95	GNMI SF AM8196 X	89.915270	46	41.62	41.62	41.62

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Collateral			USD	USD	1.000	36185CAP9	GNMI SF AM9014 X	46.747764	5	2.42	2.42	2.42
Collateral			USD	USD	1.000	36186NM63	GNMI SF AN5781 X	48.358914	3	1.32	1.32	1.32
Collateral			USD	USD	1.000	36186NMP1	GNMI SF AN5766 X	61.877125	8	4.75	4.75	4.75
Collateral			USD	USD	1.000	36188KDT7	GNMI SF AP0114 X	86.740541	71	61.19	61.19	61.19
Collateral			USD	USD	1.000	36188S3N4	GNMI SF AP5305 X	49.426254	14	7.08	7.08	7.08
Collateral			USD	USD	1.000	36188S4C7	GNMI SF AP5319 X	61.436401	9	5.46	5.46	5.46
Collateral			USD	USD	1.000	36188SC61	GNPL PN AP4593	106.901563	6	5.97	5.97	5.97
Collateral			USD	USD	1.000	36188SDD5	GNCL CL AP4600	106.718933	36	38.01	38.01	38.01
Collateral			USD	USD	1.000	36189EKD7	GNII SF AP6592 C	91.612381	46	41.80	41.80	41.80
Collateral			USD	USD	1.000	36189KWW8	GNMI SF AP9661 X	78.025741	33	25.40	25.40	25.40
Collateral			USD	USD	1.000	36189MRC4	GNMI SF AQ0483 X	47.115229	6	2.59	2.59	2.59
Collateral			USD	USD	1.000	36189MSU3	GNMI SF AQ0531 X	82.671279	40	32.86	32.86	32.86
Collateral			USD	USD	1.000	36189MT65	GNMI SF AQ0573 X	88.147790	25	21.82	21.82	21.82
Collateral			USD	USD	1.000	36189MTA6	GNMI SF AQ0545 X	76.044309	80	61.16	61.16	61.16
Collateral			USD	USD	1.000	36189MTY4	GNMI SF AQ0567 X	82.319779	29	24.12	24.12	24.12
Collateral			USD	USD	1.000	36189RSH1	GNMI SF AQ2320 X	83.103859	3	2.21	2.21	2.21
Collateral			USD	USD	1.000	36189XHT4	GNII SF AQ6542 C	85.793567	73	62.66	62.66	62.66
Collateral			USD	USD	1.000	36191SJW2	GNCL CL AQ9277	106.123304	313	331.78	331.78	331.78
Collateral			USD	USD	1.000	36192SBK5	GNCL CL AR0042	106.111812	4	4.33	4.33	4.33
Collateral			USD	USD	1.000	36192SXD7	GNMI SF AR0676 X	69.262995	6	4.35	4.35	4.35
Collateral			USD	USD	1.000	36192SXJ4	GNMI SF AR0681 X	79.141534	67	52.77	52.77	52.77
Collateral			USD	USD	1.000	36193E3U2	GNPL PN AR8011	107.172895	44	46.78	46.78	46.78
Collateral			USD	USD	1.000	36193E3W8	GNCL CL AR8013	106.757093	11	12.25	12.25	12.25
Collateral			USD	USD	1.000	36193E4D9	GNCL CL AR8020	107.229317	27	28.67	28.67	28.67
Collateral			USD	USD	1.000	36193ECG3	GNPL PN AR7271	102.527859	9	9.02	9.02	9.02
Collateral			USD	USD	1.000	36193G6H3	GNCL CL AR9872	101.591611	594	603.22	603.22	603.22
Collateral			USD	USD	1.000	36193JFN4	GNCL CL AS0173	106.639457	162	172.35	172.35	172.35
Collateral			USD	USD	1.000	36193LK37	GNCL CL AS2114	103.512371	168	173.49	173.49	173.49
Collateral			USD	USD	1.000	36193QKL6	GNII SF AS5699 C	102.222669	57	57.96	57.96	57.96
Collateral			USD	USD	1.000	36193SEF2	GNMI SF AS6434 X	80.465309	3	2.44	2.44	2.44
Collateral			USD	USD	1.000	36193U6W9	GNPL LM AS8985	106.700577	10	10.24	10.24	10.24
Collateral			USD	USD	1.000	36193UB45	GNMI SF AS8159 X	88.494890	12	10.27	10.27	10.27
Collateral			USD	USD	1.000	36193UQT4	GNCL CL AS8566	103.420724	8	8.23	8.23	8.23
Collateral			USD	USD	1.000	36193YSS6	GNMI SF AT1429 X	72.172401	8	5.97	5.97	5.97
Collateral			USD	USD	1.000	36194AUD7	GNMI SF AT2380 X	88.078982	48	42.04	42.04	42.04
Collateral			USD	USD	1.000	36194BWT8	GNCL CL AT3358	106.313228	18	19.16	19.16	19.16
Collateral			USD	USD	1.000	36194CSJ3	GNII SF AT4121 C	91.520983	373	341.34	341.34	341.34

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Collateral			USD	USD	1.000	36194FE77	GNMI SF AT6458 X	82.356621	13	10.30	10.30	10.30
Collateral			USD	USD	1.000	36194G6R0	GNMI SF AT8080 X	82.132078	15	12.66	12.66	12.66
Collateral			USD	USD	1.000	36194GGQ1	GNMI SF AT7407 X	65.345574	2	1.38	1.38	1.38
Collateral			USD	USD	1.000	36194GHE7	GNMI SF AT7429 X	92.384547	86	79.12	79.12	79.12
Collateral			USD	USD	1.000	36194HGW6	GNMI SF AT8313 X	84.970529	5	4.41	4.41	4.41
Collateral			USD	USD	1.000	36194HN24	GNCL CL AT8509	104.017961	132	137.18	137.18	137.18
Collateral			USD	USD	1.000	36194PE75	GNMI SF AU1958 X	95.152700	80	76.19	76.19	76.19
Collateral			USD	USD	1.000	36194SKA5	GNII SF AU4789 C	95.576531	56	53.10	53.10	53.10
Collateral			USD	USD	1.000	36194SPB8	GNPL PN AU4918	101.372097	8	7.67	7.67	7.67
Collateral			USD	USD	1.000	36194TLP9	GNMI SF AU5734 X	97.682262	52	50.38	50.38	50.38
Collateral			USD	USD	1.000	36194VLD1	GNMI SF AU7524 X	99.985212	163	163.40	163.40	163.40
Collateral			USD	USD	1.000	36194YBQ7	GNMI SF AU9947 X	91.575384	232	212.21	212.21	212.21
Collateral			USD	USD	1.000	36195AB96	GNMI SF AV0064 X	87.058550	69	60.30	60.30	60.30
Collateral			USD	USD	1.000	36195AC79	GNMI SF AV0094 X	71.710539	88	63.37	63.37	63.37
Collateral			USD	USD	1.000	36195BCP7	GNCL CL AV0978	103.530109	98	101.79	101.79	101.79
Collateral			USD	USD	1.000	36195CD74	GNCL CL AV1926	104.518460	14	14.64	14.64	14.64
Collateral			USD	USD	1.000	36195CEB4	GNCL CL AV1930	104.743099	31	32.46	32.46	32.46
Collateral			USD	USD	1.000	36195CEE8	GNCL CL AV1933	104.524553	16	16.38	16.38	16.38
Collateral			USD	USD	1.000	36195FHU2	GNMI SF AV4743 X	89.692175	293	262.48	262.48	262.48
Collateral			USD	USD	1.000	36195GX24	GNMI SF AV6097 X	103.526330	90	92.99	92.99	92.99
Collateral			USD	USD	1.000	36195GXP3	GNMI SF AV6086 X	104.102074	10	10.20	10.20	10.20
Collateral			USD	USD	1.000	36195LKS0	GNMI SF AV9305 X	75.174186	5	3.61	3.61	3.61
Collateral			USD	USD	1.000	36195LRP9	GNCL CL AV9494	104.735076	23	24.41	24.41	24.41
Collateral			USD	USD	1.000	36195LRS3	GNCL CL AV9497	104.581333	16	16.82	16.82	16.82
Collateral			USD	USD	1.000	36195LXG2	GNMI SF AV9679 X	95.123339	149	141.90	141.90	141.90
Collateral			USD	USD	1.000	36195LZF2	GNCL CL AV9742	105.513752	105	110.30	110.30	110.30
Collateral			USD	USD	1.000	36195LZH8	GNCL CL AV9744	105.026400	61	64.48	64.48	64.48
Collateral			USD	USD	1.000	36195P2K8	GNCL CL AW1678	104.282332	113	117.63	117.63	117.63
Collateral			USD	USD	1.000	36195P3H4	GNPL PN AW1700	101.240027	119	120.64	120.64	120.64
Collateral			USD	USD	1.000	36195P4F7	GNMI SF AW1722 X	95.799166	41	39.00	39.00	39.00
Collateral			USD	USD	1.000	36195PZ71	GNCL CL AW1666	102.813947	139	143.22	143.22	143.22
Collateral			USD	USD	1.000	36195QCD1	GNCL CL AW1868	105.207002	117	122.93	122.93	122.93
Collateral			USD	USD	1.000	36195QCV1	GNCL CL AW1884	102.992833	94	96.70	96.70	96.70
Collateral			USD	USD	1.000	36195QDB4	GNPL PN AW1898	106.127500	256	271.66	271.66	271.66
Collateral			USD	USD	1.000	36195QU74	GNII SF AW2406 C	81.114382	49	39.74	39.74	39.74
Collateral			USD	USD	1.000	36195RCS6	GNMI SF AW2781 X	94.808484	2	1.59	1.59	1.59
Collateral			USD	USD	1.000	36195RGP8	GNCL CL AW2906	104.883909	19	19.43	19.43	19.43

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Collateral			USD	USD	1.000	36195TZH1	GNMI SF AW5244 X	6.616868	29	1.89	1.89	1.89
Collateral			USD	USD	1.000	36195VJ43	GNMI SF AW6583 X	9.543948	1	0.11	0.11	0.11
Collateral			USD	USD	1.000	36195XSX5	GNII SF AW8634 C	103.048182	42	43.54	43.54	43.54
Collateral			USD	USD	1.000	36195XZ82	GNMI SF AW8867 X	103.584445	40	41.87	41.87	41.87
Collateral			USD	USD	1.000	36195YX58	GNCL CL AW9700	106.459820	162	172.99	172.99	172.99
Collateral			USD	USD	1.000	36196BA29	GNCL CL AX0025	102.082968	88	89.67	89.67	89.67
Collateral			USD	USD	1.000	36196BA45	GNCL CL AX0027	103.043779	4	4.41	4.41	4.41
Collateral			USD	USD	1.000	36196BAQ6	GNCL CL AX0015	101.014304	120	121.55	121.55	121.55
Collateral			USD	USD	1.000	36196BAY9	GNCL CL AX0023	101.515424	31	31.38	31.38	31.38
Collateral			USD	USD	1.000	36196EPV3	GNMI SF AX3136 X	61.457850	14	8.44	8.44	8.44
Collateral			USD	USD	1.000	36196FTJ3	GNCL CL AX4153	103.793693	126	130.41	130.41	130.41
Collateral			USD	USD	1.000	36196FZE7	GNII SF AX4341 C	99.760447	2	1.88	1.88	1.88
Collateral			USD	USD	1.000	36196FZF4	GNII SF AX4342 C	100.615953	9	8.91	8.91	8.91
Collateral			USD	USD	1.000	36196FZG2	GNII SF AX4343 C	99.109958	8	7.71	7.71	7.71
Collateral			USD	USD	1.000	36196FZJ6	GNII SF AX4345 C	97.798216	19	18.79	18.79	18.79
Collateral			USD	USD	1.000	36196HSS0	GNMI SF AX5929 X	96.267426	161	154.70	154.70	154.70
Collateral			USD	USD	1.000	36196LHV6	GNII SF AX8344 C	102.845776	124	127.16	127.16	127.16
Collateral			USD	USD	1.000	36196LLQ2	GNCL CL AX8435	100.493717	26	25.99	25.99	25.99
Collateral			USD	USD	1.000	36196PJN3	GNCL CL AY0269	105.753338	47	49.26	49.26	49.26
Collateral			USD	USD	1.000	36196PKF8	GNPL PN AY0294	100.119555	279	279.80	279.80	279.80
Collateral			USD	USD	1.000	36196QQX1	GNPL PN AY1370	102.103519	323	329.97	329.97	329.97
Collateral			USD	USD	1.000	36196R2N7	GNII SF AY2581 C	95.866799	62	59.66	59.66	59.66
Collateral			USD	USD	1.000	36196R5E4	GNMI SF AY2645 X	104.272819	27	28.55	28.55	28.55
Collateral			USD	USD	1.000	36196RNR5	GNCL CL AY2200	101.333094	42	42.91	42.91	42.91
Collateral			USD	USD	1.000	36196SVJ2	GNCL CL AY3317	106.450105	138	147.35	147.35	147.35
Collateral			USD	USD	1.000	36196TF74	GNII SF AY3790 C	62.803048	250	157.12	157.12	157.12
Collateral			USD	USD	1.000	36196UY62	GNMI SF AY5233 X	94.937253	37	35.07	35.07	35.07
Collateral			USD	USD	1.000	36196Y2A0	GNCL CL AY8869	104.328239	88	92.10	92.10	92.10
Collateral			USD	USD	1.000	36196YP64	GNII SF AY8545 C	104.531133	63	65.41	65.41	65.41
Collateral			USD	USD	1.000	36197AV27	GNCL CL AY9633	103.260410	79	81.77	81.77	81.77
Collateral			USD	USD	1.000	36197AW34	GNCL CL AY9666	104.775345	123	129.22	129.22	129.22
Collateral			USD	USD	1.000	36197AW59	GNCL CL AY9668	105.603600	166	174.85	174.85	174.85
Collateral			USD	USD	1.000	36197AWZ3	GNCL CL AY9664	106.723940	63	67.28	67.28	67.28
Collateral			USD	USD	1.000	36197DJ66	GNCL CL AZ1185	105.632377	88	92.87	92.87	92.87
Collateral			USD	USD	1.000	36197DKX5	GNCL CL AZ1210	103.550673	41	42.94	42.94	42.94
Collateral			USD	USD	1.000	36197EFP6	GNII SF AZ1974 C	99.688525	7	7.32	7.32	7.32
Collateral			USD	USD	1.000	36197F3A9	GNII SF AZ3493 C	102.730811	63	64.40	64.40	64.40

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Collateral			USD	USD	1.000	36197FK28	GNMI SF AZ3013 X	104.967463	30	31.25	31.25	31.25
Collateral			USD	USD	1.000	36197FW25	GNCL CL AZ3365	104.704332	121	126.68	126.68	126.68
Collateral			USD	USD	1.000	36197GNA5	GNII SF AZ3985 C	103.001773	60	61.44	61.44	61.44
Collateral			USD	USD	1.000	36197GNB3	GNII SF AZ3986 C	102.725756	138	142.09	142.09	142.09
Collateral			USD	USD	1.000	36197GVX6	GNCL CL AZ4230	106.127298	61	64.99	64.99	64.99
Collateral			USD	USD	1.000	36197JZM0	GNCL CL AZ6148	102.374125	144	147.67	147.67	147.67
Collateral			USD	USD	1.000	36197M5G9	GNMI SF AZ8947 X	98.082851	14	13.84	13.84	13.84
Collateral			USD	USD	1.000	36197MXN3	GNII SF AZ8785 C	102.925325	56	57.36	57.36	57.36
Collateral			USD	USD	1.000	36197NH66	GNII SF AZ9253 C	102.733433	43	44.54	44.54	44.54
Collateral			USD	USD	1.000	36197NJJ6	GNII SF AZ9265 C	103.215277	57	59.02	59.02	59.02
Collateral			USD	USD	1.000	36198LGS2	GNPL PN AI1109	98.894495	214	211.15	211.15	211.15
Collateral			USD	USD	1.000	36198PN48	GNMI SF AI3111 X	88.130713	55	48.49	48.49	48.49
Collateral			USD	USD	1.000	36198PPU8	GNMI SF AI3135 X	80.292910	52	41.56	41.56	41.56
Collateral			USD	USD	1.000	36198VNC7	GNII SF AI8487 C	84.775920	8	6.78	6.78	6.78
Collateral			USD	USD	1.000	36200KBB2	GNMI SF 603134 X	4.981553	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	36200RZ47	GNMI SF 570563 X	7.280200	0	0.01	0.01	0.01
Collateral			USD	USD	1.000	36200SBY5	GNMI SF 570755 X	4.645052	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	36200UZ24	GNMI SF 573261 X	2.086187	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36201BF35	GNMI SF 578086 X	5.694282	0	0.02	0.02	0.02
Collateral			USD	USD	1.000	36201DWF5	GNMI SF 580346 X	33.926855	1	0.30	0.30	0.30
Collateral			USD	USD	1.000	36201UCH5	GNMI SF 593272 X	1.000000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BV85	GNII SF 001539 M	0.827620	2	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202C4P5	GNII SF 002630 M	0.687472	601	4.13	4.13	4.13
Collateral			USD	USD	1.000	36202C4Q3	GNII SF 002631 M	0.595370	400	2.38	2.38	2.38
Collateral			USD	USD	1.000	36202C5T6	GNII SF 002658 M	0.784614	400	3.14	3.14	3.14
Collateral			USD	USD	1.000	36202CUQ4	GNII SF 002391 M	0.132299	50	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202CY72	GNII SF 002534 M	0.814352	21	0.17	0.17	0.17
Collateral			USD	USD	1.000	36202D3K5	GNII SF 003502 M	5.115632	4	0.19	0.19	0.19
Collateral			USD	USD	1.000	36202DBJ9	GNII SF 002741 M	0.884334	20	0.18	0.18	0.18
Collateral			USD	USD	1.000	36202DBX8	GNII SF 002754 M	0.848336	440	3.73	3.73	3.73
Collateral			USD	USD	1.000	36202DBY6	GNII SF 002755 M	0.832842	400	3.33	3.33	3.33
Collateral			USD	USD	1.000	36202DYN5	GNII SF 003417 M	2.855829	1	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202E2Z1	GNII JM 004392 M	1.283250	47	0.60	0.60	0.60
Collateral			USD	USD	1.000	36202E6D6	GNII SF 004468 M	15.893441	51	8.03	8.03	8.03
Collateral			USD	USD	1.000	36202E7F0	GNII SF 004494 M	21.618175	1	0.27	0.27	0.27
Collateral			USD	USD	1.000	36202E7J2	GNII SF 004497 M	14.086382	40	5.63	5.63	5.63
Collateral			USD	USD	1.000	36202EE96	GNII SF 003760 M	8.589733	103	8.85	8.85	8.85

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Collateral			USD	USD	1.000	36202EEH8	GNII SF 003736 M	7.775047	381	29.63	29.63	29.63
Collateral			USD	USD	1.000	36202EEV7	GNII SF 003748 M	7.706468	122	9.37	9.37	9.37
Collateral			USD	USD	1.000	36202EGN3	GNII SF 003805 M	6.911448	880	60.82	60.82	60.82
Collateral			USD	USD	1.000	36202EKC2	GNII SF 003891 M	4.229728	43	1.82	1.82	1.82
Collateral			USD	USD	1.000	36202EQ44	GNII SF 004075 M	4.780828	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202ERS0	GNII SF 004097 M	6.321175	885	55.95	55.95	55.95
Collateral			USD	USD	1.000	36202ESA8	GNII SF 004113 M	7.128102	160	11.40	11.40	11.40
Collateral			USD	USD	1.000	36202EV89	GNII JM 004239 M	0.434041	3,242	14.07	14.07	14.07
Collateral			USD	USD	1.000	36202EV97	GNII JM 004240 M	0.896944	697	6.25	6.25	6.25
Collateral			USD	USD	1.000	36202EVH9	GNII JM 004216 M	0.578225	1,813	10.48	10.48	10.48
Collateral			USD	USD	1.000	36202EWW5	GNII JM 004261 M	0.337752	720	2.43	2.43	2.43
Collateral			USD	USD	1.000	36202EZ69	GNII JM 004365 M	0.622346	218	1.35	1.35	1.35
Collateral			USD	USD	1.000	36202EZB8	GNII JM 004338 M	0.555783	654	3.64	3.64	3.64
Collateral			USD	USD	1.000	36202F2J4	GNII SF 005277 M	22.569175	221	49.86	49.86	49.86
Collateral			USD	USD	1.000	36202F4T0	GNII SF 005334 M	19.533397	16	3.07	3.07	3.07
Collateral			USD	USD	1.000	36202FAP1	GNII JM 004514 M	0.556091	80	0.45	0.45	0.45
Collateral			USD	USD	1.000	36202FBA3	GNII JM 004533 M	5.127942	1,602	82.13	82.13	82.13
Collateral			USD	USD	1.000	36202FBX3	GNII JM 004554 M	2.871959	410	11.77	11.77	11.77
Collateral			USD	USD	1.000	36202FDB9	GNII SF 004598 M	19.989881	73	14.55	14.55	14.55
Collateral			USD	USD	1.000	36202FDR4	GNII JM 004612 M	7.258529	120	8.71	8.71	8.71
Collateral			USD	USD	1.000	36202FDY9	GNII SF 004619 M	16.714066	145	24.32	24.32	24.32
Collateral			USD	USD	1.000	36202FE69	GNII SF 004657 M	18.731924	0	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202FEH5	GNII SF 004636 M	19.663987	20	3.91	3.91	3.91
Collateral			USD	USD	1.000	36202FHC3	GNII SF 004727 M	13.082953	83	10.91	10.91	10.91
Collateral			USD	USD	1.000	36202FLJ3	GNII JM 004829 M	4.434839	54	2.39	2.39	2.39
Collateral			USD	USD	1.000	36202FLP9	GNII SF 004834 M	22.093390	86	19.07	19.07	19.07
Collateral			USD	USD	1.000	36202FM29	GNII SF 004877 M	21.632951	520	112.48	112.48	112.48
Collateral			USD	USD	1.000	36202FM78	GNII SF 004882 M	27.294306	6	1.64	1.64	1.64
Collateral			USD	USD	1.000	36202FPF7	GNII SF 004922 M	26.607427	6	1.65	1.65	1.65
Collateral			USD	USD	1.000	36202FPN0	GNII SF 004929 M	24.676847	120	29.57	29.57	29.57
Collateral			USD	USD	1.000	36202FQ66	GNII SF 004977 M	26.763973	94	25.25	25.25	25.25
Collateral			USD	USD	1.000	36202FRD0	GNII SF 004984 M	19.423889	61	11.81	11.81	11.81
Collateral			USD	USD	1.000	36202FVG8	GNII SF 005115 M	21.552250	124	26.83	26.83	26.83
Collateral			USD	USD	1.000	36202FXC5	GNII SF 005175 M	22.323316	133	29.64	29.64	29.64
Collateral			USD	USD	1.000	36202FY67	GNII SF 005233 M	26.687863	7	1.96	1.96	1.96
Collateral			USD	USD	1.000	36202SG69	GNMI SF 607821 X	2.716400	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202TUS3	GNMI SF 609093 X	6.901560	45	3.13	3.13	3.13

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Collateral			USD	USD	1.000	36202TWE2	GNMI SF 609145 X	59.174507	15	8.61	8.61	8.61
Collateral			USD	USD	1.000	36207VYU4	GNMI SF 443623 X	0.478105	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	3620A2UE4	GNMI SF 717081 X	8.335040	80	6.67	6.67	6.67
Collateral			USD	USD	1.000	3620A5BF5	GNMI SF 719238 X	18.685444	74	13.88	13.88	13.88
Collateral			USD	USD	1.000	3620A6DS3	GNMI SF 720213 X	17.698082	66	11.74	11.74	11.74
Collateral			USD	USD	1.000	3620A6ED5	GNMI SF 720232 X	16.738604	179	29.99	29.99	29.99
Collateral			USD	USD	1.000	3620A7BC8	GNMI SF 721035 X	13.614839	6	0.79	0.79	0.79
Collateral			USD	USD	1.000	3620A94F5	GNMI SF 723622 X	18.976893	12	2.27	2.27	2.27
Collateral			USD	USD	1.000	3620A96V8	GNMI SF 723684 X	46.358654	78	36.32	36.32	36.32
Collateral			USD	USD	1.000	3620A9ND9	GNMI SF 723188 X	39.173332	60	23.50	23.50	23.50
Collateral			USD	USD	1.000	3620A9RR4	GNMI SF 723296 X	13.246527	261	34.56	34.56	34.56
Collateral			USD	USD	1.000	3620ABQK5	GNMI SF 725058 X	12.695208	108	13.73	13.73	13.73
Collateral			USD	USD	1.000	3620ADBA9	GNMI SF 726433 X	30.155382	120	36.18	36.18	36.18
Collateral			USD	USD	1.000	3620AER85	GNMI SF 727811 X	39.996171	40	16.00	16.00	16.00
Collateral			USD	USD	1.000	3620AL4W1	GNMI SF 733537 X	49.603078	96	47.82	47.82	47.82
Collateral			USD	USD	1.000	3620AM4F6	GNMI SF 734422 X	21.730300	8	1.68	1.68	1.68
Collateral			USD	USD	1.000	3620AMLE0	GNMI SF 733925 X	19.803610	40	7.92	7.92	7.92
Collateral			USD	USD	1.000	3620AMML3	GNMI SF 733963 X	17.082930	8	1.37	1.37	1.37
Collateral			USD	USD	1.000	3620AMRJ3	GNMI SF 734089 X	42.181094	6	2.49	2.49	2.49
Collateral			USD	USD	1.000	3620AMTF9	GNMI SF 734150 X	38.602316	9	3.31	3.31	3.31
Collateral			USD	USD	1.000	3620AQF73	GNII SF 736490 C	93.085156	2	2.04	2.04	2.04
Collateral			USD	USD	1.000	3620AQXA6	GNMI SF 736973 X	26.377410	53	13.98	13.98	13.98
Collateral			USD	USD	1.000	3620ARBK6	GNII SF 737242 C	4.419070	26	1.16	1.16	1.16
Collateral			USD	USD	1.000	3620ARLM1	GNMI SF 737532 X	37.534028	97	36.56	36.56	36.56
Collateral			USD	USD	1.000	3620ARMC2	GNMI SF 737555 X	20.777395	40	8.31	8.31	8.31
Collateral			USD	USD	1.000	3620ARP54	GNMI SF 737644 X	40.817147	40	16.33	16.33	16.33
Collateral			USD	USD	1.000	3620ARSE2	GNMI SF 737717 X	20.601338	14	2.90	2.90	2.90
Collateral			USD	USD	1.000	3620ARXR7	GNII SF 737888 C	34.001911	100	34.12	34.12	34.12
Collateral			USD	USD	1.000	3620AS3K3	GNMI SF 738902 X	30.610394	188	57.54	57.54	57.54
Collateral			USD	USD	1.000	3620ASFY0	GNMI SF 738283 X	25.827686	25	6.47	6.47	6.47
Collateral			USD	USD	1.000	3620ASLE7	GNMI SF 738425 X	6.911603	31	2.14	2.14	2.14
Collateral			USD	USD	1.000	3620ASPC7	GNMI SF 738519 X	20.811447	11	2.25	2.25	2.25
Collateral			USD	USD	1.000	3620ASPU7	GNMI SF 738535 X	14.070537	25	3.57	3.57	3.57
Collateral			USD	USD	1.000	3620ASSZ3	GNMI SF 738636 X	44.358882	1	0.44	0.44	0.44
Collateral			USD	USD	1.000	3620ATG76	GNMI SF 739222 X	11.206989	19	2.12	2.12	2.12
Collateral			USD	USD	1.000	3620AV6T4	GNMI SF 741682 X	22.473345	12	2.73	2.73	2.73
Collateral			USD	USD	1.000	3620AV7C0	GNMI SF 741691 X	41.387681	23	9.36	9.36	9.36

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Collateral			USD	USD	1.000	3620AVL83	GNMI SF 741151 X	12.696749	34	4.29	4.29	4.29
Collateral			USD	USD	1.000	3620AVLE0	GNMI SF 741125 X	15.079835	5	0.75	0.75	0.75
Collateral			USD	USD	1.000	3620AVX64	GNMI SF 741501 X	20.269269	71	14.35	14.35	14.35
Collateral			USD	USD	1.000	3620AWFM7	GNMI SF 741872 X	26.593820	16	4.30	4.30	4.30
Collateral			USD	USD	1.000	3620AXM88	GNMI SF 742983 X	37.875500	70	26.62	26.62	26.62
Collateral			USD	USD	1.000	3620AYJB3	GNMI SF 743758 X	34.575940	1	0.49	0.49	0.49
Collateral			USD	USD	1.000	3620AYRA6	GNMI SF 743981 X	28.425160	22	6.33	6.33	6.33
Collateral			USD	USD	1.000	3620C0K64	GNMI SF 744717 X	29.590481	1	0.17	0.17	0.17
Collateral			USD	USD	1.000	3620C1WL6	GNMI SF 745951 X	46.126273	44	20.19	20.19	20.19
Collateral			USD	USD	1.000	3620C1WM4	GNMI SF 745952 X	41.988206	83	34.82	34.82	34.82
Collateral			USD	USD	1.000	3620C42R0	GNMI SF 748784 X	28.990841	36	10.44	10.44	10.44
Collateral			USD	USD	1.000	3620C4CQ1	GNMI SF 748079 X	26.329195	6	1.63	1.63	1.63
Collateral			USD	USD	1.000	3620C4KQ2	GNMI SF 748303 X	11.801681	78	9.24	9.24	9.24
Collateral			USD	USD	1.000	3620C4W71	GNMI SF 748670 X	37.852707	77	29.18	29.18	29.18
Collateral			USD	USD	1.000	3620C5GW1	GNMI SF 749113 X	57.551915	4	2.31	2.31	2.31
Collateral			USD	USD	1.000	3620C5Y76	GNMI SF 749634 X	13.811623	27	3.80	3.80	3.80
Collateral			USD	USD	1.000	3620C5ZX8	GNMI SF 749658 X	30.482543	451	137.36	137.36	137.36
Collateral			USD	USD	1.000	3620C6A88	GNMI SF 749831 X	64.034158	41	26.44	26.44	26.44
Collateral			USD	USD	1.000	3620C6BA2	GNMI SF 749833 X	71.777975	43	31.11	31.11	31.11
Collateral			USD	USD	1.000	3620C6QP3	GNMI SF 750262 X	46.922749	5	2.35	2.35	2.35
Collateral			USD	USD	1.000	3620C6QZ1	GNMI SF 750272 X	25.486671	6	1.50	1.50	1.50
Collateral			USD	USD	1.000	36210AJJ7	GNMI SF 486365 X	25.417215	157	39.90	39.90	39.90
Collateral			USD	USD	1.000	36210BWV3	GNMI SF 487660 X	15.971118	142	22.64	22.64	22.64
Collateral			USD	USD	1.000	36211LFE7	GNMI SF 515965 X	28.446066	20	5.72	5.72	5.72
Collateral			USD	USD	1.000	36213ARY2	GNMI SF 548703 X	2.589083	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36213AUC6	GNMI SF 548779 X	4.112948	0	0.01	0.01	0.01
Collateral			USD	USD	1.000	36213FTD5	GNMI SF 553248 X	5.035503	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36213WJX5	GNMI SF 566478 X	5.800000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36225D5C4	GNAR AT 081742 M	8.677244	201	17.46	17.46	17.46
Collateral			USD	USD	1.000	3622A2DL3	GNMI JP 783707 X	44.772369	8	3.49	3.49	3.49
Collateral			USD	USD	1.000	3622A2GW6	GNII SP 783813 C	56.235236	200	112.46	112.46	112.46
Collateral			USD	USD	1.000	3622A2PF3	GNII SP 784022 C	51.309198	532	273.14	273.14	273.14
Collateral			USD	USD	1.000	3622A2YL0	GNMI SP 784315 X	93.752040	7	6.78	6.78	6.78
Collateral			USD	USD	1.000	36230L3S6	GNII SF 752609 C	22.394644	88	19.71	19.71	19.71
Collateral			USD	USD	1.000	36230LE54	GNII SF 751956 C	5.753389	52	3.00	3.00	3.00
Collateral			USD	USD	1.000	36230NFC4	GNMI SF 753763 X	40.745873	0	0.05	0.05	0.05
Collateral			USD	USD	1.000	36230PBF6	GNMI SF 754538 X	29.053167	0	0.03	0.03	0.03

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Collateral			USD	USD	1.000	36230SMN1	GNMI SF 757565 X	31.027153	90	28.03	28.03	28.03
Collateral			USD	USD	1.000	36230TAV4	GNMI SF 758120 X	71.065539	41	28.96	28.96	28.96
Collateral			USD	USD	1.000	36230TGE6	GNMI SF 758297 X	44.102631	1	0.23	0.23	0.23
Collateral			USD	USD	1.000	36230UDD8	GNMI SF 759100 X	31.650354	0	0.06	0.06	0.06
Collateral			USD	USD	1.000	36230UDL0	GNMI SF 759107 X	30.542159	50	15.22	15.22	15.22
Collateral			USD	USD	1.000	36230UDU0	GNMI SF 759115 X	21.794358	40	8.72	8.72	8.72
Collateral			USD	USD	1.000	36230UE88	GNMI SF 759159 X	49.755346	15	7.38	7.38	7.38
Collateral			USD	USD	1.000	36230UFY0	GNMI SF 759183 X	29.800534	154	45.84	45.84	45.84
Collateral			USD	USD	1.000	36230UGA1	GNMI SF 759193 X	15.580775	24	3.74	3.74	3.74
Collateral			USD	USD	1.000	36230UHE2	GNMI SF 759229 X	20.664367	208	42.98	42.98	42.98
Collateral			USD	USD	1.000	36241KBP2	GNMI SP 781846 X	5.251442	280	14.70	14.70	14.70
Collateral			USD	USD	1.000	36241KE53	GNII SP 781956 M	7.505589	945	70.92	70.92	70.92
Collateral			USD	USD	1.000	36241KEC8	GNMI SP 781931 X	6.797747	200	13.59	13.59	13.59
Collateral			USD	USD	1.000	36241L2E5	GNMI SP 783473 X	25.724962	964	247.94	247.94	247.94
Collateral			USD	USD	1.000	36241L5H5	GNMI JP 783548 X	33.960631	60	20.37	20.37	20.37
Collateral			USD	USD	1.000	36241L7B6	GNII SP 783590 M	24.724165	8	1.92	1.92	1.92
Collateral			USD	USD	1.000	36241LLA2	GNMI SP 783021 X	22.596705	195	44.14	44.14	44.14
Collateral			USD	USD	1.000	36241LPN0	GNMI SP 783129 X	24.360827	548	133.56	133.56	133.56
Collateral			USD	USD	1.000	36241LSM9	GNII SP 783224 M	19.740354	1	0.17	0.17	0.17
Collateral			USD	USD	1.000	36241LSX5	GNMI SP 783234 X	40.627265	259	105.16	105.16	105.16
Collateral			USD	USD	1.000	36241LT71	GNMI SP 783274 X	25.979844	200	51.96	51.96	51.96
Collateral			USD	USD	1.000	36241LUH7	GNII SP 783284 C	8.046903	32	2.54	2.54	2.54
Collateral			USD	USD	1.000	36241LW51	GNII SP 783368 M	21.594639	144	31.09	31.09	31.09
Collateral			USD	USD	1.000	36241LWR3	GNII SP 783356 C	12.784333	2	0.23	0.23	0.23
Collateral			USD	USD	1.000	36241LXT8	GNMI SP 783390 X	30.362651	419	127.11	127.11	127.11
Collateral			USD	USD	1.000	36290VBW3	GNMI SF 618453 X	18.327104	5	0.99	0.99	0.99
Collateral			USD	USD	1.000	36290XPS3	GNMI SF 620633 X	8.490323	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36290YLC0	GNMI SF 621423 X	1.158083	1	0.01	0.01	0.01
Collateral			USD	USD	1.000	36291AKE8	GNMI SF 622293 X	6.055978	0	0.01	0.01	0.01
Collateral			USD	USD	1.000	36291FQ76	GNMI SF 626978 X	98.171454	46	45.18	45.18	45.18
Collateral			USD	USD	1.000	36291FQB7	GNMI SF 626950 X	90.498407	3	2.40	2.40	2.40
Collateral			USD	USD	1.000	36291FQV3	GNII SF 626968 C	89.391482	50	44.40	44.40	44.40
Collateral			USD	USD	1.000	36291FQY7	GNII SF 626971 C	87.581301	74	64.63	64.63	64.63
Collateral			USD	USD	1.000	36291FRE0	GNII SF 626985 C	78.780603	56	43.90	43.90	43.90
Collateral			USD	USD	1.000	36291QQW7	GNII SF 635069 C	95.500588	10	9.55	9.55	9.55
Collateral			USD	USD	1.000	36291QRF3	GNMI SF 635086 X	87.647301	86	75.42	75.42	75.42
Collateral			USD	USD	1.000	36291TC97	GNMI SF 637396 X	7.666667	0	0.00	0.00	0.00

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Collateral			USD	USD	1.000	36292EU40	GNMI SF 646903 X	6.635193	0	0.01	0.01	0.01
Collateral			USD	USD	1.000	36292EVY3	GNMI SF 646931 X	3.813542	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	36292GWK7	GNMI SF 648750 X	3.945610	0	0.02	0.02	0.02
Collateral			USD	USD	1.000	36292HRP0	GNMI SF 649494 X	3.174583	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	36294SNC7	GNMI SF 658387 X	33.857987	18	6.09	6.09	6.09
Collateral			USD	USD	1.000	36294T4T9	GNMI SF 659734 X	2.630000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36295GLK6	GNMI SF 670030 X	80.782735	538	434.46	434.46	434.46
Collateral			USD	USD	1.000	36295LAD3	GNMI SF 673304 X	86.787003	31	26.81	26.81	26.81
Collateral			USD	USD	1.000	36295NPG6	GNII SF 675523 C	42.611358	40	17.04	17.04	17.04
Collateral			USD	USD	1.000	36295RNQ7	GNMI SF 678199 X	19.800371	39	7.72	7.72	7.72
Collateral			USD	USD	1.000	36295TH72	GNMI SF 679854 X	3.000000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36295XAB1	GNMI SF 683202 X	4.000000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36296B5C2	GNII SF 686743 C	7.187955	30	2.16	2.16	2.16
Collateral			USD	USD	1.000	36296HMP1	GNMI SF 691666 X	41.555244	95	39.40	39.40	39.40
Collateral			USD	USD	1.000	36296PKQ3	GNMI SF 697003 X	36.446000	12	4.37	4.37	4.37
Collateral			USD	USD	1.000	36296ULE8	GNMI SF 701525 X	41.463119	75	30.99	30.99	30.99
Collateral			USD	USD	1.000	36296USV3	GNMI SF 701732 X	15.761997	19	3.01	3.01	3.01
Collateral			USD	USD	1.000	36296UZX1	GNMI SF 701958 X	18.574615	455	84.43	84.43	84.43
Collateral			USD	USD	1.000	36296V5F1	GNMI SF 702946 X	13.180384	145	19.07	19.07	19.07
Collateral			USD	USD	1.000	36296V5W4	GNMI SF 702961 X	1.327549	41	0.54	0.54	0.54
Collateral			USD	USD	1.000	36296XM27	GNMI SF 704277 X	5.332810	31	1.66	1.66	1.66
Collateral			USD	USD	1.000	36297BEV9	GNMI SF 706748 X	68.635049	7	4.48	4.48	4.48
Collateral			USD	USD	1.000	36297BHJ3	GNMI SF 706833 X	56.611830	40	22.65	22.65	22.65
Collateral			USD	USD	1.000	36297BHL8	GNMI SF 706835 X	62.711787	40	25.09	25.09	25.09
Collateral			USD	USD	1.000	36297BJG7	GNMI SF 706863 X	69.710409	52	36.49	36.49	36.49
Collateral			USD	USD	1.000	36297CCH0	GNMI SF 707572 X	16.760893	68	11.33	11.33	11.33
Collateral			USD	USD	1.000	36297CD48	GNMI SF 707623 X	35.158157	76	26.61	26.61	26.61
Collateral			USD	USD	1.000	36297CDB2	GNMI SF 707598 X	29.512057	94	27.66	27.66	27.66
Collateral			USD	USD	1.000	36297CDY2	GNMI SF 707619 X	28.342038	94	26.77	26.77	26.77
Collateral			USD	USD	1.000	36297GD49	GNMI SF 711223 X	39.278743	37	14.53	14.53	14.53
Collateral			USD	USD	1.000	36297GUJ7	GNMI SF 711685 X	92.907457	4	3.99	3.99	3.99
Collateral			USD	USD	1.000	36297GVQ0	GNII SF 711723 C	75.234163	69	52.25	52.25	52.25
Collateral			USD	USD	1.000	36297KM57	GNMI SF 714180 X	41.931456	9	3.75	3.75	3.75
Collateral			USD	USD	1.000	36297KMD0	GNMI SF 714156 X	44.747255	8	3.67	3.67	3.67
Collateral			USD	USD	1.000	9128282D1	1 3/8 NOTE P 23	95.654798	618	591.28	591.28	591.28
Collateral			USD	USD	1.000	912828A75	1 1/2 NOTE AG 18	100.405848	2,040	2,048.09	2,048.09	2,048.09
Collateral			USD	USD	1.000	912828C65	1 5/8 NOTE W 19	100.092793	2,000	2,001.68	2,001.68	2,001.68

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Collateral			USD	USD	1.000	912828K58	1 3/8 NOTE Y 20	98.939103	1,413	1,397.88	1,397.88	1,397.88
Collateral			USD	USD	1.000	912828N63	1 1/8 NOTE AH 19	99.776530	2,000	1,995.35	1,995.35	1,995.35
Collateral			USD	USD	1.000	912828QN3	3 1/8 NOTE C 21	103.801835	2,000	2,075.85	2,075.85	2,075.85
Collateral			USD	USD	1.000	912828R69	1 5/8 NOTE L 23	96.863467	2,004	1,940.96	1,940.96	1,940.96
Collateral Total For Credit Suisse Securities (USA) LLC									**184,284**	**140,696.84**	**140,696.84**	**140,696.84**
Total Collateral for Broker Credit Suisse Securities (USA) LLC												**102.03%**

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Goldman, Sachs & Co. LLC (U.S. Government Mortgages (TriParty))												
Loan	484988	71914502	USD	USD	1.000	912828X96	UNITED STATES TREASURY NOTE	99.178320	2,572,693	2,551,553.71	2,551,553.71	2,551,553.71
Loan	484989	71747738	USD	USD	1.000	912810QE1	UNITED STATES TREASURY BOND	134.432239	2,144,352	2,882,700.41	2,882,700.41	2,882,700.41
Loan	484989	71807704	USD	USD	1.000	912810QE1	UNITED STATES TREASURY BOND	134.432239	575,648	773,856.50	773,856.50	773,856.50
Loan	484989	72579439	USD	USD	1.000	912828T42	UNITED STATES TREASURY NOTE	99.455440	1,145,000	1,138,764.78	1,138,764.78	1,138,764.78
Loan	484993	71747737	USD	USD	1.000	912828XT2	UNITED STATES TREASURY NOTE	98.143341	3,000,000	2,944,300.22	2,944,300.22	2,944,300.22
Loan	484993	73056669	USD	USD	1.000	912828F62	UNITED STATES TREASURY NOTE	99.537475	2,000,000	1,990,749.50	1,990,749.50	1,990,749.50
Loan Total For Goldman, Sachs & Co. LLC									**11,437,693**	**12,281,925.12**	**12,281,925.12**	**12,281,925.12**
Collateral			USD	USD	1.000	31283HZH1	FMAC 05.500 FGPC G01644 G	3.015418	9,772	294.67	294.67	294.67
Collateral			USD	USD	1.000	31283KWM6	FMAC 05.500 FGPC G11552 G	0.414467	8,340	34.57	34.57	34.57
Collateral			USD	USD	1.000	31287NB23	FMAC 05.500 FGPC C62757 G	2.333175	705	16.45	16.45	16.45
Collateral			USD	USD	1.000	31288DH51	FMAC 06.000 FGPC C74752 G	0.989570	38,057	376.60	376.60	376.60
Collateral			USD	USD	1.000	3128CUH74	FMAC 06.500 FGPC G30254 G	0.605401	3,686	22.31	22.31	22.31
Collateral			USD	USD	1.000	3128CUM29	FMAC 06.000 FGPC G30377 G	4.728377	21,448	1,014.12	1,014.12	1,014.12
Collateral			USD	USD	1.000	3128DHHH0	FMAC 05.000 FGPC L10232 G	3.776148	113,079	4,270.04	4,270.04	4,270.04
Collateral			USD	USD	1.000	3128DYBA4	FMAC 06.500 FGPC D94533 G	0.061798	31,436	19.43	19.43	19.43
Collateral			USD	USD	1.000	3128DYEF0	FMAC 06.500 FGPC D94634 G	0.518392	11,291	58.53	58.53	58.53
Collateral			USD	USD	1.000	3128E6KM8	FMAC 03.500 FGPC D99300 G	71.752058	8,010	5,747.15	5,747.15	5,747.15
Collateral			USD	USD	1.000	3128K0TJ2	FMAC 05.500 FGPC A40553 G	9.016178	1,117	100.69	100.69	100.69
Collateral			USD	USD	1.000	3128K6XK1	FMAC 05.000 FGPC A46082 G	4.692614	2,624	123.13	123.13	123.13
Collateral			USD	USD	1.000	3128K7ZE1	FMAC 05.000 FGPC A47041 G	12.131875	7,017	851.29	851.29	851.29
Collateral			USD	USD	1.000	3128KHTT3	FMAC 05.500 FGPC A55062 G	6.862956	990	67.91	67.91	67.91
Collateral			USD	USD	1.000	3128L8Y33	FMAC 05.000 FGPC A75230 G	4.361656	1,406	61.31	61.31	61.31
Collateral			USD	USD	1.000	3128LXMT4	FMAC 06.000 FGPC G02170 G	1.914316	3,065	58.68	58.68	58.68
Collateral			USD	USD	1.000	3128M1AQ2	FMAC 06.500 FGPC G11915 G	0.716014	9,861	70.61	70.61	70.61
Collateral			USD	USD	1.000	3128M1S91	FMAC 06.000 FGPC G12444 G	2.266166	8,051	182.46	182.46	182.46
Collateral			USD	USD	1.000	3128M4M67	FMAC 05.500 FGPC G02781 G	2.704087	547	14.80	14.80	14.80
Collateral			USD	USD	1.000	3128M4VK6	FMAC 05.000 FGPC G03018 G	3.941207	2,803	110.48	110.48	110.48
Collateral			USD	USD	1.000	3128M5VC1	FMAC 06.000 FGPC G03911 G	5.116545	1,356	69.37	69.37	69.37
Collateral			USD	USD	1.000	3128M6EF1	FMAC 05.000 FGPC G04334 G	7.508963	24,652	1,851.13	1,851.13	1,851.13
Collateral			USD	USD	1.000	3128M6HW1	FMAC 05.500 FGPC G04445 G	5.479127	1,150	63.03	63.03	63.03
Collateral			USD	USD	1.000	3128M6R83	FMAC 06.000 FGPC G04711 G	4.521914	11,870	536.76	536.76	536.76
Collateral			USD	USD	1.000	3128M6VF2	FMAC 05.500 FGPC G04814 G	4.230474	1,290	54.56	54.56	54.56
Collateral			USD	USD	1.000	3128M7XB7	FMAC 05.000 FGPC G05774 G	22.605923	4,191	947.39	947.39	947.39
Collateral			USD	USD	1.000	3128M8RT3	FMAC 04.000 FGPC G06498 G	45.264516	7,149	3,236.04	3,236.04	3,236.04
Collateral			USD	USD	1.000	3128M8U28	FMAC 04.500 FGPC G06601 G	31.847003	3,457	1,100.92	1,100.92	1,100.92

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Collateral			USD	USD	1.000	3128M9A85	FMAC 06.000 FGPC G06931 G	12.855435	1,571	201.99	201.99	201.99
Collateral			USD	USD	1.000	3128M9D25	FMAC 05.000 FGPC G07021 G	11.948803	830	99.12	99.12	99.12
Collateral			USD	USD	1.000	3128M9GT3	FMAC 05.000 FGPC G07110 G	50.204437	175	87.87	87.87	87.87
Collateral			USD	USD	1.000	3128M9J78	FMAC 05.500 FGPC G07186 G	14.596603	27,344	3,991.25	3,991.25	3,991.25
Collateral			USD	USD	1.000	3128M9K84	FMAC 05.000 FGPC G07219 G	29.750670	620	184.35	184.35	184.35
Collateral			USD	USD	1.000	3128M9L42	FMAC 03.500 FGPC G07247 G	51.427835	517,699	266,241.20	266,241.20	266,241.20
Collateral			USD	USD	1.000	3128M9UZ3	FMAC 04.000 FGPC G07500 G	70.327750	4,842	3,405.06	3,405.06	3,405.06
Collateral			USD	USD	1.000	3128M9XZ0	FMAC 04.500 FGPC G07596 G	62.880676	168	105.41	105.41	105.41
Collateral			USD	USD	1.000	3128MAAR0	FMAC 04.500 FGPC G07816 G	66.021010	11,833	7,812.34	7,812.34	7,812.34
Collateral			USD	USD	1.000	3128MACV9	FMAC 06.000 FGPC G07884 G	42.880881	10,620	4,554.04	4,554.04	4,554.04
Collateral			USD	USD	1.000	3128MBHP5	FMAC 06.000 FGPC G12738 G	2.470133	518	12.79	12.79	12.79
Collateral			USD	USD	1.000	3128MCDQ5	FMAC 04.500 FGPC G13511 G	4.588569	3,750	172.05	172.05	172.05
Collateral			USD	USD	1.000	3128MCHF5	FMAC 04.500 FGPC G13630 G	5.080882	2,465	125.26	125.26	125.26
Collateral			USD	USD	1.000	3128MCJK2	FMAC 04.500 FGPC G13666 G	5.245784	794	41.66	41.66	41.66
Collateral			USD	USD	1.000	3128MCVE2	FMAC 04.500 FGPC G14013 G	6.850770	744	50.97	50.97	50.97
Collateral			USD	USD	1.000	3128MDC76	FMAC 04.000 FGPC G14394 G	6.583598	940	61.86	61.86	61.86
Collateral			USD	USD	1.000	3128MDP31	FMAC 02.000 FGPC G14742 G	33.230298	5,424	1,802.25	1,802.25	1,802.25
Collateral			USD	USD	1.000	3128MEPK1	FMAC 03.500 FGPC G15626 G	62.234607	153	95.51	95.51	95.51
Collateral			USD	USD	1.000	3128MFBC1	FMAC 03.000 FGPC G16135 G	92.184542	2,095	1,931.68	1,931.68	1,931.68
Collateral			USD	USD	1.000	3128MJFU9	FMAC 05.000 FGPC G08178 G	4.173867	2,805	117.08	117.08	117.08
Collateral			USD	USD	1.000	3128MJLD0	FMAC 05.000 FGPC G08323 G	5.866673	2,789	163.59	163.59	163.59
Collateral			USD	USD	1.000	3128MJM49	FMAC 06.000 FGPC G08378 G	37.576476	3,179	1,194.62	1,194.62	1,194.62
Collateral			USD	USD	1.000	3128MJV56	FMAC 03.000 FGPC G08635 G	76.250338	18,487	14,096.14	14,096.14	14,096.14
Collateral			USD	USD	1.000	3128MJXK1	FMAC 03.500 FGPC G08681 G	76.725394	2,465	1,891.46	1,891.46	1,891.46
Collateral			USD	USD	1.000	3128MMAG8	FMAC 05.500 FGPC G18006 G	1.101900	6,895	75.98	75.98	75.98
Collateral			USD	USD	1.000	3128MMKA0	FMAC 06.000 FGPC G18288 G	6.656653	375	24.96	24.96	24.96
Collateral			USD	USD	1.000	3128MMSP9	FMAC 03.500 FGPC G18525 G	50.677531	87	44.00	44.00	44.00
Collateral			USD	USD	1.000	3128MMW58	FMAC 03.500 FGPC G18667 G	102.734650	12,394	12,733.40	12,733.40	12,733.40
Collateral			USD	USD	1.000	3128NHKV4	FMAC FMAR 1J1208 G	10.359593	12,018	1,245.02	1,245.02	1,245.02
Collateral			USD	USD	1.000	3128P7BN2	FMAC 05.000 FGPC C90945 G	4.455274	1,726	76.88	76.88	76.88
Collateral			USD	USD	1.000	3128P7BU6	FMAC 06.000 FGPC C90951 G	4.722865	493	23.29	23.29	23.29
Collateral			USD	USD	1.000	3128P7CT8	FMAC 05.500 FGPC C90982 G	5.016286	2,465	123.66	123.66	123.66
Collateral			USD	USD	1.000	3128P7H22	FMAC 06.000 FGPC C91149 G	6.049964	33,703	2,039.04	2,039.04	2,039.04
Collateral			USD	USD	1.000	3128P7JH7	FMAC 05.000 FGPC C91164 G	2.767307	13,517	374.06	374.06	374.06
Collateral			USD	USD	1.000	3128P7NT6	FMAC 04.500 FGPC C91302 G	12.455293	7,396	921.16	921.16	921.16
Collateral			USD	USD	1.000	3128P7QG1	FMAC 04.500 FGPC C91355 G	24.930802	1,233	307.30	307.30	307.30
Collateral			USD	USD	1.000	3128PD2K5	FMAC 06.500 FGPC J02578 G	0.786282	5,176	40.70	40.70	40.70

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Collateral			USD	USD	1.000	3128PECL0	FMAC 05.500 FGPC J02775 G	0.672562	11,734	78.92	78.92	78.92
Collateral			USD	USD	1.000	3128PR6B0	FMAC 04.000 FGPC J12666 G	12.932564	10,223	1,322.14	1,322.14	1,322.14
Collateral			USD	USD	1.000	3128PRL80	FMAC 04.000 FGPC J12151 G	3.310238	2,229	73.78	73.78	73.78
Collateral			USD	USD	1.000	3128PRNE5	FMAC 04.500 FGPC J12189 G	11.516124	535	61.61	61.61	61.61
Collateral			USD	USD	1.000	3128PRV89	FMAC 04.500 FGPC J12439 G	9.618518	3,214	309.14	309.14	309.14
Collateral			USD	USD	1.000	3128PSC62	FMAC 03.500 FGPC J12793 G	8.130381	1,002	81.47	81.47	81.47
Collateral			USD	USD	1.000	3128PSVV6	FMAC 04.000 FGPC J13328 G	23.095328	5,730	1,323.35	1,323.35	1,323.35
Collateral			USD	USD	1.000	3128PTNP6	FMAC 03.500 FGPC J13998 G	7.849074	341	26.77	26.77	26.77
Collateral			USD	USD	1.000	3128PUP48	FMAC 03.500 FGPC J14943 G	19.988563	703	140.50	140.50	140.50
Collateral			USD	USD	1.000	3128PW2S6	FMAC 03.000 FGPC J17085 G	30.613742	1,235	377.94	377.94	377.94
Collateral			USD	USD	1.000	3128PWN61	FMAC 03.500 FGPC J16713 G	24.053905	135	32.43	32.43	32.43
Collateral			USD	USD	1.000	3128QJUE4	FMAC FMAR 1G1481 G	3.097340	123,262	3,817.83	3,817.83	3,817.83
Collateral			USD	USD	1.000	31292H4K7	FMAC 06.000 FGPC C01726 G	4.321376	1,233	53.27	53.27	53.27
Collateral			USD	USD	1.000	312930H94	FMAC 05.000 FGPC A83856 G	4.935127	12,253	604.69	604.69	604.69
Collateral			USD	USD	1.000	3129343B6	FMAC 05.000 FGPC A87994 G	16.260806	5,211	847.43	847.43	847.43
Collateral			USD	USD	1.000	312936E37	FMAC 05.500 FGPC A89154 G	18.887856	1,821	343.93	343.93	343.93
Collateral			USD	USD	1.000	31293WSV3	FMAC 07.000 FGPC C31432 G	0.678842	2,602	17.67	17.67	17.67
Collateral			USD	USD	1.000	312940E21	FMAC 05.500 FGPC A91953 G	19.787237	21,120	4,178.99	4,178.99	4,178.99
Collateral			USD	USD	1.000	312940TN9	FMAC 05.500 FGPC A92357 G	27.220074	530	144.27	144.27	144.27
Collateral			USD	USD	1.000	312945B49	FMAC 04.500 FGPC A96359 G	46.412555	4,207	1,952.46	1,952.46	1,952.46
Collateral			USD	USD	1.000	312946J31	FMAC 04.500 FGPC A97482 G	33.936549	84,916	28,817.56	28,817.56	28,817.56
Collateral			USD	USD	1.000	312946LR5	FMAC 04.500 FGPC A97536 G	28.666105	3,873	1,110.18	1,110.18	1,110.18
Collateral			USD	USD	1.000	31294EJG5	FMAC 08.000 FGPC C37463 G	0.549358	3,286	18.05	18.05	18.05
Collateral			USD	USD	1.000	31294MH87	FMAC 03.500 FGPC E02955 G	20.286630	359	72.77	72.77	72.77
Collateral			USD	USD	1.000	312964NW5	FMAC 05.500 FGPC B12205 G	1.131856	6,093	68.97	68.97	68.97
Collateral			USD	USD	1.000	312965MQ6	FMAC 04.500 FGPC B13067 G	0.573548	10,584	60.71	60.71	60.71
Collateral			USD	USD	1.000	312967RZ7	FMAC 05.000 FGPC B15004 G	0.807679	31,058	250.85	250.85	250.85
Collateral			USD	USD	1.000	31296MF20	FMAC 05.000 FGPC A12885 G	2.855554	85,270	2,434.93	2,434.93	2,434.93
Collateral			USD	USD	1.000	31296SAM8	FMAC 06.500 FGPC A17212 G	1.879339	690	12.97	12.97	12.97
Collateral			USD	USD	1.000	31296U3E9	FMAC 05.000 FGPC A19797 G	13.602435	4,735	644.11	644.11	644.11
Collateral			USD	USD	1.000	31296YTV5	FMAC 05.000 FGPC A22364 G	2.252965	641	14.44	14.44	14.44
Collateral			USD	USD	1.000	31297RLY1	FMAC 05.000 FGPC A35743 G	5.673720	8,108	460.03	460.03	460.03
Collateral			USD	USD	1.000	31297SGM1	FMAC 05.000 FGPC A36504 G	4.443229	8,532	379.08	379.08	379.08
Collateral			USD	USD	1.000	31300MBK8	FMAC FMAR 849042 G	57.446066	4,773	2,741.72	2,741.72	2,741.72
Collateral			USD	USD	1.000	31300MEK5	FMAC FMAR 849138 G	45.415200	62	27.99	27.99	27.99
Collateral			USD	USD	1.000	31306YJC6	FMAC 02.500 FGPC J21159 G	30.809683	1,479	455.72	455.72	455.72
Collateral			USD	USD	1.000	31307ARB0	FMAC 03.000 FGPC J22282 G	43.910810	32	13.91	13.91	13.91

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Collateral			USD	USD	1.000	31307BWZ9	FMAC 02.000 FGPC J23364 G	33.390701	4,437	1,481.68	1,481.68	1,481.68
Collateral			USD	USD	1.000	31307QLF2	FMAC 03.500 FGPC J33926 G	81.654371	2,942	2,402.27	2,402.27	2,402.27
Collateral			USD	USD	1.000	31307RFV2	FMAC 03.000 FGPC J34680 G	89.649964	116	104.27	104.27	104.27
Collateral			USD	USD	1.000	31307SA78	FMAC 03.000 FGPC J35430 G	84.554861	3,005	2,540.75	2,540.75	2,540.75
Collateral			USD	USD	1.000	31307T5V9	FMAC 03.000 FGPC J37160 G	99.342313	6,441	6,398.74	6,398.74	6,398.74
Collateral			USD	USD	1.000	31307TR86	FMAC 03.000 FGPC J36811 G	97.269458	2,219	2,158.13	2,158.13	2,158.13
Collateral			USD	USD	1.000	31307TT43	FMAC 03.500 FGPC J36871 G	100.657717	2,533	2,549.44	2,549.44	2,549.44
Collateral			USD	USD	1.000	31307UEE4	FMAC 04.000 FGPC J37333 G	104.127340	3,721	3,874.83	3,874.83	3,874.83
Collateral			USD	USD	1.000	31326FD70	FMAC FMAR 2B1026 G	42.557927	18,529	7,885.57	7,885.57	7,885.57
Collateral			USD	USD	1.000	31326FZ76	FMAC FMAR 2B1666 G	31.552748	23,931	7,550.80	7,550.80	7,550.80
Collateral			USD	USD	1.000	31326HT61	FMAC FMAR 2B3273 G	8.576166	9,067	777.61	777.61	777.61
Collateral			USD	USD	1.000	3132FGAG1	FMAC 05.000 FGPC Z60007 G	42.889443	450	193.21	193.21	193.21
Collateral			USD	USD	1.000	3132GED72	FMAC 05.500 FGPC Q01026 G	53.887755	5,116	2,757.03	2,757.03	2,757.03
Collateral			USD	USD	1.000	3132GFUJ4	FMAC 04.500 FGPC Q02385 G	32.324998	7,655	2,474.33	2,474.33	2,474.33
Collateral			USD	USD	1.000	3132GLA95	FMAC 04.000 FGPC Q04832 G	42.835609	30,935	13,251.19	13,251.19	13,251.19
Collateral			USD	USD	1.000	3132GMEE8	FMAC 04.000 FGPC Q05833 G	39.300254	78,231	30,745.01	30,745.01	30,745.01
Collateral			USD	USD	1.000	3132H7CW2	FMAC 04.500 FGPC U99084 G	80.706156	7,149	5,769.82	5,769.82	5,769.82
Collateral			USD	USD	1.000	3132H7EZ3	FMAC 04.000 FGPC U99151 G	100.660532	134,352	135,239.01	135,239.01	135,239.01
Collateral			USD	USD	1.000	3132HHAV4	FMAC 03.500 FGPC U71020 G	89.604801	1,726	1,546.28	1,546.28	1,546.28
Collateral			USD	USD	1.000	3132HMDQ1	FMAC 03.500 FGPC Q11011 G	56.607264	5,647	3,196.52	3,196.52	3,196.52
Collateral			USD	USD	1.000	3132JAWQ4	FMAC 04.000 FGPC Q19254 G	62.120720	247	153.14	153.14	153.14
Collateral			USD	USD	1.000	3132JMVL0	FMAC 03.500 FGPC Q20619 G	73.437031	42	30.66	30.66	30.66
Collateral			USD	USD	1.000	3132JNX44	FMAC 04.000 FGPC Q21599 G	64.197907	2,516	1,615.17	1,615.17	1,615.17
Collateral			USD	USD	1.000	3132KEP90	FMAC 03.000 FGPC V60448 G	51.786251	57,745	29,904.07	29,904.07	29,904.07
Collateral			USD	USD	1.000	3132KEQY4	FMAC 04.000 FGPC V60471 G	51.366190	66	33.76	33.76	33.76
Collateral			USD	USD	1.000	3132KEWL5	FMAC 03.000 FGPC V60651 G	59.709568	41,403	24,721.67	24,721.67	24,721.67
Collateral			USD	USD	1.000	3132L8T72	FMAC 04.000 FGPC V83274 G	102.942772	445,044	458,140.92	458,140.92	458,140.92
Collateral			USD	USD	1.000	3132LNTN4	FMAC 04.000 FGPC K92457 G	73.899384	2,703	1,997.24	1,997.24	1,997.24
Collateral			USD	USD	1.000	3132LPT74	FMAC 04.000 FGPC K93374 G	90.343440	62	55.68	55.68	55.68
Collateral			USD	USD	1.000	3132LPYG8	FMAC 04.000 FGPC K93511 G	80.151911	3,481	2,790.20	2,790.20	2,790.20
Collateral			USD	USD	1.000	3132LPYR4	FMAC 04.000 FGPC K93520 G	88.179181	8,366	7,377.04	7,377.04	7,377.04
Collateral			USD	USD	1.000	3132LQG35	FMAC 04.000 FGPC K93918 G	98.186112	4,747	4,660.45	4,660.45	4,660.45
Collateral			USD	USD	1.000	3132LQGE1	FMAC 04.000 FGPC K93897 G	99.693136	3,943	3,930.57	3,930.57	3,930.57
Collateral			USD	USD	1.000	3132LQGL5	FMAC 03.500 FGPC K93903 G	101.583704	5,350	5,435.18	5,435.18	5,435.18
Collateral			USD	USD	1.000	3132LQHB6	FMAC 04.000 FGPC K93926 G	104.368665	7,241	7,557.84	7,557.84	7,557.84
Collateral			USD	USD	1.000	3132LQHJ9	FMAC 04.000 FGPC K93933 G	91.931201	2,476	2,276.22	2,276.22	2,276.22
Collateral			USD	USD	1.000	3132M3E60	FMAC 04.500 FGPC Q23157 G	47.173469	2,531	1,194.09	1,194.09	1,194.09

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Collateral			USD	USD	1.000	3132M4UL7	FMAC 04.500 FGPC Q24487 G	48.557049	26,008	12,628.72	12,628.72	12,628.72
Collateral			USD	USD	1.000	3132M7T24	FMAC 04.500 FGPC Q27169 G	64.782259	230	148.78	148.78	148.78
Collateral			USD	USD	1.000	3132M8MJ2	FMAC 04.000 FGPC Q27861 G	48.810846	12,765	6,230.63	6,230.63	6,230.63
Collateral			USD	USD	1.000	3132MATS0	FMAC 04.500 FGPC Q29861 G	63.649414	15,620	9,941.76	9,941.76	9,941.76
Collateral			USD	USD	1.000	3132QDHY0	FMAC 04.000 FGPC U93247 G	104.144627	4,360	4,540.52	4,540.52	4,540.52
Collateral			USD	USD	1.000	3132WKUM8	FMAC 04.000 FGPC Q45987 G	96.755341	3,981	3,852.17	3,852.17	3,852.17
Collateral			USD	USD	1.000	3132WNTF9	FMAC 03.500 FGPC Q48649 G	91.435281	6,065	5,545.29	5,545.29	5,545.29
Collateral			USD	USD	1.000	3132XSAL4	FMAC 03.500 FGPC Q50010 G	99.905339	33,639	33,606.97	33,606.97	33,606.97
Collateral			USD	USD	1.000	31335A5N4	FMAC 06.000 FGPC G60853 G	92.246356	75,590	69,729.02	69,729.02	69,729.02
Collateral			USD	USD	1.000	31335AJ90	FMAC 04.500 FGPC G60288 G	77.152313	594,775	458,882.75	458,882.75	458,882.75
Collateral			USD	USD	1.000	31335H5W9	FMAC 06.500 FGPC C90861 G	5.793128	4,903	284.06	284.06	284.06
Collateral			USD	USD	1.000	31335H7H0	FMAC 06.500 FGPC C90896 G	6.738148	9,456	637.14	637.14	637.14
Collateral			USD	USD	1.000	31335HK85	FMAC 07.500 FGPC C90319 G	0.184701	17,257	31.87	31.87	31.87
Collateral			USD	USD	1.000	31335HRZ8	FMAC 06.500 FGPC C90504 G	0.501237	17,220	86.31	86.31	86.31
Collateral			USD	USD	1.000	31335HXU2	FMAC 05.500 FGPC C90691 G	3.193445	174,637	5,576.95	5,576.95	5,576.95
Collateral			USD	USD	1.000	31347AYL2	FMAC FMAR 840715 G	100.214901	80,805	80,978.97	80,978.97	80,978.97
Collateral			USD	USD	1.000	31371J3K8	FNMA FNMS 06.500 CT253802	0.348181	8,382	29.18	29.18	29.18
Collateral			USD	USD	1.000	31371MKN6	FNMA FNMS 06.000 CT256001	8.304382	3,009	249.90	249.90	249.90
Collateral			USD	USD	1.000	31371MMG9	FNMA FNMS 05.500 CL256059	3.767312	846	31.86	31.86	31.86
Collateral			USD	USD	1.000	31371NMH5	FNMA FNMS 06.500 CL256960	2.843121	6,279	178.51	178.51	178.51
Collateral			USD	USD	1.000	31374CNA0	FNMA FNMS 05.000 ZL310085	11.599706	156	18.07	18.07	18.07
Collateral			USD	USD	1.000	31376KCN4	FNMA FNMS 05.000 CI357477	0.525507	51,904	272.76	272.76	272.76
Collateral			USD	USD	1.000	31376KRF5	FNMA FNMS 05.500 CL357886	4.757364	3,182	151.38	151.38	151.38
Collateral			USD	USD	1.000	31376KSL1	FNMA FNMS 05.000 CI357923	2.595500	12,898	334.78	334.78	334.78
Collateral			USD	USD	1.000	31380KJG6	FNMA FNMS 06.000 CL442263	0.828805	1,768	14.65	14.65	14.65
Collateral			USD	USD	1.000	31381CKQ9	FNMA FNMS 06.000 CL456703	0.587246	2,490	14.62	14.62	14.62
Collateral			USD	USD	1.000	31383D5S8	FNMA FNMS 06.500 CL500457	4.657620	409	19.03	19.03	19.03
Collateral			USD	USD	1.000	31384CVY7	FNMA FNMS 05.500 CL520031	0.557101	12,275	68.38	68.38	68.38
Collateral			USD	USD	1.000	31385XNR4	FNMA FNMS 05.500 CL555800	2.589052	1,778	46.02	46.02	46.02
Collateral			USD	USD	1.000	31387C4G3	FNMA FNMS 06.500 CL580523	1.112361	1,295	14.41	14.41	14.41
Collateral			USD	USD	1.000	31387FCC6	FNMA FNMS 05.500 CL582467	3.778727	3,441	130.03	130.03	130.03
Collateral			USD	USD	1.000	31389GF21	FNMA FNMS 06.500 CL624885	2.120457	863	18.30	18.30	18.30
Collateral			USD	USD	1.000	31389GP61	FNMA FNMS 05.500 CL625145	1.154778	6,323	73.01	73.01	73.01
Collateral			USD	USD	1.000	31389XQS5	FNMA FNMS 06.500 CT638665	1.408015	5,816	81.89	81.89	81.89
Collateral			USD	USD	1.000	3138ADUZ6	FNMA FNAR XX.XXX LBAI0599	9.678111	112,764	10,913.43	10,913.43	10,913.43
Collateral			USD	USD	1.000	3138AGZU5	FNMA FNMS 04.500 CIAI3454	17.565417	24,652	4,330.28	4,330.28	4,330.28
Collateral			USD	USD	1.000	3138AKT74	FNMA FNMS 03.500 CIAI5973	18.255988	2,620	478.39	478.39	478.39

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Collateral			USD	USD	1.000	3138AVRP2	FNMA FNMS 03.500 CIAJ4093	21.065709	1,171	246.68	246.68	246.68
Collateral			USD	USD	1.000	3138EACQ8	FNMA FNAR XX.XXX LBAK5478	13.292164	159,033	21,138.96	21,138.96	21,138.96
Collateral			USD	USD	1.000	3138EEPY9	FNMA FNMS 04.000 CKAK9438	18.533858	1,233	228.45	228.45	228.45
Collateral			USD	USD	1.000	3138EGE26	FNMA FNMS 06.000 CLAL0152	7.776175	73,366	5,705.07	5,705.07	5,705.07
Collateral			USD	USD	1.000	3138EJBH0	FNMA FNMS 03.500 CIAL1839	30.540671	1,413	431.42	431.42	431.42
Collateral			USD	USD	1.000	3138EJLP1	FNMA FNMS 03.500 CIAL2133	20.965666	60	12.68	12.68	12.68
Collateral			USD	USD	1.000	3138EK2U8	FNMA FNMS 02.000 CNAL3486	34.800926	4,437	1,544.26	1,544.26	1,544.26
Collateral			USD	USD	1.000	3138EKB79	FNMA FNMS 05.500 CIAL2761	7.871171	3,252	255.96	255.96	255.96
Collateral			USD	USD	1.000	3138EKB87	FNMA FNMS 05.000 CIAL2762	11.821473	7,133	843.27	843.27	843.27
Collateral			USD	USD	1.000	3138EKEZ4	FNMA FNMS 04.000 CIAL2851	34.631293	185	64.03	64.03	64.03
Collateral			USD	USD	1.000	3138EKF83	FNMA FNMS 03.000 CLAL2890	57.680783	13,051	7,527.92	7,527.92	7,527.92
Collateral			USD	USD	1.000	3138EMTW1	FNMA FNMS 04.500 CLAL5064	43.352540	42,882	18,590.65	18,590.65	18,590.65
Collateral			USD	USD	1.000	3138ENGF0	FNMA FNMS 04.500 CLAL5597	57.722655	431,154	248,873.77	248,873.77	248,873.77
Collateral			USD	USD	1.000	3138EPWH3	FNMA FNMS 05.000 CIAL6947	1.423800	1,099	15.64	15.64	15.64
Collateral			USD	USD	1.000	3138ERLH1	FNMA FNAR XX.XXX LBAL9327	67.128997	40,512	27,195.30	27,195.30	27,195.30
Collateral			USD	USD	1.000	3138ETAP1	FNMA FNMS 05.500 CLAL8113	66.151220	65	43.09	43.09	43.09
Collateral			USD	USD	1.000	3138LEQX2	FNMA FNAR XX.XXX HYAN2269	95.888465	32,677	31,333.13	31,333.13	31,333.13
Collateral			USD	USD	1.000	3138MLVL5	FNMA FNMS 02.500 CIAQ5118	47.528665	1,479	703.01	703.01	703.01
Collateral			USD	USD	1.000	3138MRS77	FNMA FNMS 04.000 CRAQ9541	70.111944	3,674	2,575.99	2,575.99	2,575.99
Collateral			USD	USD	1.000	3138W9QR4	FNMA FNMS 03.500 CTAS0463	56.879088	22,172	12,611.42	12,611.42	12,611.42
Collateral			USD	USD	1.000	3138W9Z78	FNMA FNMS 03.500 CIAS0765	51.656638	1,233	636.73	636.73	636.73
Collateral			USD	USD	1.000	3138WAAH0	FNMA FNMS 03.500 CIAS0907	41.347400	37	15.29	15.29	15.29
Collateral			USD	USD	1.000	3138WFYJ9	FNMA FNMS 04.000 CLAS6112	72.233652	111,364	80,442.58	80,442.58	80,442.58
Collateral			USD	USD	1.000	3138WG7C2	FNMA FNMS 04.000 CLAS7190	80.504480	27	21.48	21.48	21.48
Collateral			USD	USD	1.000	3138WHER9	FNMA FNMS 03.000 CLAS7343	88.600216	123,534	109,451.44	109,451.44	109,451.44
Collateral			USD	USD	1.000	3138WHRJ3	FNMA FNMS 03.500 CLAS7688	95.457453	264,088	252,091.62	252,091.62	252,091.62
Collateral			USD	USD	1.000	3138WJ5R5	FNMA FNMS 04.000 CLAS8955	100.370255	196,669	197,397.02	197,397.02	197,397.02
Collateral			USD	USD	1.000	3138WJHJ0	FNMA FNMS 04.500 CLAS8332	87.713697	391	343.04	343.04	343.04
Collateral			USD	USD	1.000	3138WKN43	FNMA FNMS 04.000 CLAS9410	101.713255	109	110.48	110.48	110.48
Collateral			USD	USD	1.000	3138WKXB6	FNMA FNMS 03.500 CLAS9673	98.450415	822	809.53	809.53	809.53
Collateral			USD	USD	1.000	3138WMA84	FNMA FNMS 02.500 CIAT0030	45.050080	2,018	909.32	909.32	909.32
Collateral			USD	USD	1.000	3138WNZ28	FNMA FNMS 03.500 CRAT1660	73.787447	82	60.83	60.83	60.83
Collateral			USD	USD	1.000	3138WRW22	FNMA FNMS 03.500 CRAT4264	72.140298	89	64.24	64.24	64.24
Collateral			USD	USD	1.000	3138X33Z3	FNMA FNMS 04.500 CRAU4415	75.748977	6,440	4,878.47	4,878.47	4,878.47
Collateral			USD	USD	1.000	3138X4VZ0	FNMA FNMS 04.500 CRAU5131	73.254388	469	343.68	343.68	343.68
Collateral			USD	USD	1.000	3138X6M85	FNMA FNMS 03.000 CIAU6682	47.241375	612,468	289,338.29	289,338.29	289,338.29
Collateral			USD	USD	1.000	3138XDBA7	FNMA FNMS 03.500 CIAV1832	50.929300	12,560	6,396.90	6,396.90	6,396.90

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Collateral			USD	USD	1.000	3138XGCW1	FNMA FNMS 04.750 CLAV4584	58.906884	1,338	788.37	788.37	788.37
Collateral			USD	USD	1.000	3138XJQS9	FNMA FNMS 03.500 CTAV6764	73.687489	5,866	4,322.74	4,322.74	4,322.74
Collateral			USD	USD	1.000	3138XQX63	FNMA FNMS 04.000 CLAW1600	56.644747	1,190	673.81	673.81	673.81
Collateral			USD	USD	1.000	3138XTUG8	FNMA FNMS 03.500 CLAW4182	53.131443	7,410	3,936.80	3,936.80	3,936.80
Collateral			USD	USD	1.000	3138XYR63	FNMA FNAR XX.XXX LBAW8608	62.605371	40,805	25,546.16	25,546.16	25,546.16
Collateral			USD	USD	1.000	3138Y1XA8	FNMA FNMS 03.500 CLAX0672	47.888780	43	20.55	20.55	20.55
Collateral			USD	USD	1.000	3138Y47A1	FNMA FNMS 04.500 CLAX3588	42.028088	4,089	1,718.53	1,718.53	1,718.53
Collateral			USD	USD	1.000	3138Y4RR2	FNMA FNMS 04.000 CLAX3195	44.012696	57	24.96	24.96	24.96
Collateral			USD	USD	1.000	313982MU1	FMAC 06.000 FGPC D42171 G	1.881969	1,112	20.93	20.93	20.93
Collateral			USD	USD	1.000	31402CUG5	FNMA FNMS 05.000 CI725183	0.786368	13,369	105.13	105.13	105.13
Collateral			USD	USD	1.000	31402DGS3	FNMA FNMS 04.000 CI725709	1.116973	3,041	33.97	33.97	33.97
Collateral			USD	USD	1.000	31402JE45	FNMA FNMS 05.500 CL730155	5.158487	4,964	256.04	256.04	256.04
Collateral			USD	USD	1.000	31402RDH9	FNMA FNMS 06.000 CL735504	4.865092	12,585	612.27	612.27	612.27
Collateral			USD	USD	1.000	31402RQA0	FNMA FNMS 04.500 CI735849	1.509900	11,549	174.38	174.38	174.38
Collateral			USD	USD	1.000	31402UQS4	FNMA FNMS 05.500 CL738565	3.216836	2,854	91.81	91.81	91.81
Collateral			USD	USD	1.000	31403DDX4	FNMA FNMS 05.500 CL745418	4.059599	64,512	2,618.95	2,618.95	2,618.95
Collateral			USD	USD	1.000	31403DEB1	FNMA FNMS 05.000 CI745430	1.829592	2,428	44.41	44.41	44.41
Collateral			USD	USD	1.000	31403F2N3	FNMA FNMS 05.000 CI747881	0.567158	13,277	75.30	75.30	75.30
Collateral			USD	USD	1.000	31404BSH6	FNMA FNMS 05.500 CL763820	6.357643	5,907	375.54	375.54	375.54
Collateral			USD	USD	1.000	31404DTH1	FNMA FNMS 05.500 CL765652	4.158725	2,202	91.56	91.56	91.56
Collateral			USD	USD	1.000	31404EWM4	FNMA FNMS 05.000 CI766652	1.544857	4,684	72.36	72.36	72.36
Collateral			USD	USD	1.000	31404FQ71	FNMA FNMS 05.500 CL767378	10.954873	370	40.51	40.51	40.51
Collateral			USD	USD	1.000	31404FWY5	FNMA FNMS 05.500 CL767563	4.448482	40,271	1,791.45	1,791.45	1,791.45
Collateral			USD	USD	1.000	31404NLM6	FNMA FNMS 04.500 CI773532	0.684750	9,861	67.52	67.52	67.52
Collateral			USD	USD	1.000	31404RLR6	FNMA FNMS 05.500 CL776236	24.949213	1,524	380.20	380.20	380.20
Collateral			USD	USD	1.000	31404SSZ9	FNMA FNMS 04.500 CI777336	0.786780	2,465	19.40	19.40	19.40
Collateral			USD	USD	1.000	31404XYZ1	FNMA FNMS 04.500 CL782028	17.336766	4,246	736.12	736.12	736.12
Collateral			USD	USD	1.000	31405CYD5	FNMA FNMS 05.000 CI785608	1.436497	21,081	302.83	302.83	302.83
Collateral			USD	USD	1.000	31405CZ85	FNMA FNMS 05.000 CI785667	3.448814	889	30.68	30.68	30.68
Collateral			USD	USD	1.000	31405PKY5	FNMA FNMS 05.500 CL795111	2.812742	3,135	88.17	88.17	88.17
Collateral			USD	USD	1.000	31405R7C4	FNMA FNMS 05.500 CL797491	4.105386	10,994	451.34	451.34	451.34
Collateral			USD	USD	1.000	31406JSQ7	FNMA FNMS 05.000 CI811527	1.978861	6,769	133.95	133.95	133.95
Collateral			USD	USD	1.000	31406NP32	FNMA FNMS 06.000 CL815042	3.748512	8,759	328.32	328.32	328.32
Collateral			USD	USD	1.000	31406T5M9	FNMA FNMS 05.000 CI819952	2.163023	6,953	150.40	150.40	150.40
Collateral			USD	USD	1.000	31406VB88	FNMA FNMS 05.500 CL820963	5.402556	1,553	83.89	83.89	83.89
Collateral			USD	USD	1.000	31406XWH1	FNMA FNMS 06.000 CL823348	15.512447	12,381	1,920.62	1,920.62	1,920.62
Collateral			USD	USD	1.000	31407D5E1	FNMA FNMS 05.500 CL828045	1.400580	10,663	149.34	149.34	149.34

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Collateral			USD	USD	1.000	31407EJW4	FNMA FNMS 05.500 CL828377	5.072010	28,531	1,447.07	1,447.07	1,447.07
Collateral			USD	USD	1.000	31407F6H8	FNMA FNMS 05.000 CL829872	4.076247	2,566	104.59	104.59	104.59
Collateral			USD	USD	1.000	31407HDA1	FNMA FNMS 05.000 CL830897	5.369412	846	45.41	45.41	45.41
Collateral			USD	USD	1.000	31407KQM4	FNMA FNMS 05.500 CL833060	6.580681	9,156	602.50	602.50	602.50
Collateral			USD	USD	1.000	31407N2D4	FNMA FNMS 05.500 CL836072	3.883066	753	29.23	29.23	29.23
Collateral			USD	USD	1.000	31407RTU8	FNMA FNMS 05.000 CI838563	2.684477	2,465	66.18	66.18	66.18
Collateral			USD	USD	1.000	31407SNF5	FNMA FNMS 05.000 CI839290	0.558360	8,419	47.01	47.01	47.01
Collateral			USD	USD	1.000	31408GJX6	FNMA FNMS 05.000 CL850878	13.902291	107	14.90	14.90	14.90
Collateral			USD	USD	1.000	31409DY80	FNMA FNMS 06.000 CL868435	6.551241	7,073	463.39	463.39	463.39
Collateral			USD	USD	1.000	31409HBE3	FNMA FNMS 05.000 CI871337	3.371188	912	30.76	30.76	30.76
Collateral			USD	USD	1.000	31409JSJ0	FNMA FNAR XX.XXX S1872721	6.918481	74,820	5,176.42	5,176.42	5,176.42
Collateral			USD	USD	1.000	31409JUY4	FNMA FNMS 05.000 CI872799	4.353607	740	32.20	32.20	32.20
Collateral			USD	USD	1.000	31409TQL5	FNMA FNMS 05.500 CL878059	1.479967	3,944	58.38	58.38	58.38
Collateral			USD	USD	1.000	31409V3P6	FNMA FNMS 05.000 CI880206	6.068610	858	52.06	52.06	52.06
Collateral			USD	USD	1.000	3140E82E7	FNMA FNMS 03.500 CLBA4372	90.712840	2,465	2,236.28	2,236.28	2,236.28
Collateral			USD	USD	1.000	3140EBC58	FNMA FNMS 04.000 CLBA6391	68.026329	7,216	4,908.89	4,908.89	4,908.89
Collateral			USD	USD	1.000	3140F0L44	FNMA FNMS 03.500 CTBC4846	87.789408	3,762	3,302.51	3,302.51	3,302.51
Collateral			USD	USD	1.000	3140F3A65	FNMA FNMS 03.000 CLBC7228	96.410250	9,614	9,269.27	9,269.27	9,269.27
Collateral			USD	USD	1.000	3140F4SE7	FNMA FNMS 04.000 CLBC8616	102.774665	5,120	5,261.90	5,261.90	5,261.90
Collateral			USD	USD	1.000	3140F8AH0	FNMA FNMS 04.000 CLBD0907	87.465646	24	20.56	20.56	20.56
Collateral			USD	USD	1.000	3140F9MM4	FNMA FNMS 04.000 CLBD2163	105.189042	5,927	6,234.13	6,234.13	6,234.13
Collateral			USD	USD	1.000	3140F9UL7	FNMA FNMS 04.000 CLBD2386	91.800906	38	34.48	34.48	34.48
Collateral			USD	USD	1.000	3140FB7E4	FNMA FNMS 03.000 CIBD4492	77.291922	4,641	3,586.75	3,586.75	3,586.75
Collateral			USD	USD	1.000	3140FFKJ9	FNMA FNMS 03.500 CQBD7496	99.960016	3,028	3,026.78	3,026.78	3,026.78
Collateral			USD	USD	1.000	3140FFWN7	FNMA FNMS 03.000 CLBD7852	97.667044	10,107	9,871.65	9,871.65	9,871.65
Collateral			USD	USD	1.000	3140FQ5E3	FNMA FNMS 04.000 CLBE5344	97.418665	2,917	2,841.45	2,841.45	2,841.45
Collateral			USD	USD	1.000	3140FXD25	FNMA FNMS 04.000 I4BF0120	97.637808	465,166	454,177.51	454,177.51	454,177.51
Collateral			USD	USD	1.000	3140GPB64	FNMA FNMS 03.500 CLBH0960	101.911058	7,370	7,510.90	7,510.90	7,510.90
Collateral			USD	USD	1.000	3140GPEC8	FNMA FNMS 05.000 CLBH1030	109.745437	2,509	2,753.08	2,753.08	2,753.08
Collateral			USD	USD	1.000	3140GTQH6	FNMA FNMS 04.500 CLBH4955	107.639725	3,204	3,448.72	3,448.72	3,448.72
Collateral			USD	USD	1.000	3140GVLA1	FNMA FNMS 04.500 CLBH6620	107.964115	3,480	3,756.92	3,756.92	3,756.92
Collateral			USD	USD	1.000	3140GVVN2	FNMA FNMS 03.500 CLBH6920	102.112862	25,400	25,936.88	25,936.88	25,936.88
Collateral			USD	USD	1.000	3140GXDQ1	FNMA FNMS 03.000 CIBH8210	101.526438	496	503.12	503.12	503.12
Collateral			USD	USD	1.000	3140H4MH4	FNMA FNMS 04.500 CLBJ3059	109.213209	5,372	5,867.21	5,867.21	5,867.21
Collateral			USD	USD	1.000	3140H5FV8	FNMA FNMS 04.000 CTBJ3779	106.747691	3,777	4,032.16	4,032.16	4,032.16
Collateral			USD	USD	1.000	3140H5WP2	FNMA FNMS 04.000 CLBJ4253	106.355417	3,844	4,088.40	4,088.40	4,088.40
Collateral			USD	USD	1.000	3140H6EZ8	FNMA FNMS 04.000 CLBJ4651	105.682768	2,766	2,923.70	2,923.70	2,923.70

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Collateral			USD	USD	1.000	3140Q7SJ7	FNMA FNMS 04.500 CTCA0520	107.597084	6,089	6,551.53	6,551.53	6,551.53
Collateral			USD	USD	1.000	31410F5M3	FNMA FNMS 05.500 CL888352	6.436419	7,684	494.58	494.58	494.58
Collateral			USD	USD	1.000	31410GRN5	FNMA FNMS 05.500 CL888893	4.409727	17,265	761.36	761.36	761.36
Collateral			USD	USD	1.000	31410KDW1	FNMA FNMS 05.000 CI889417	2.675676	11,230	300.48	300.48	300.48
Collateral			USD	USD	1.000	31410KTE4	FNMA FNMS 05.500 CI889849	1.409711	11,751	165.65	165.65	165.65
Collateral			USD	USD	1.000	31410QDW8	FNMA FNAR XX.XXX S1893917	5.202619	2,095	109.02	109.02	109.02
Collateral			USD	USD	1.000	31410WBE7	FNMA FNMS 05.000 CI899237	1.192701	4,060	48.43	48.43	48.43
Collateral			USD	USD	1.000	31410WVB1	FNMA FNMS 06.500 NP899810	2.429002	13,639	331.29	331.29	331.29
Collateral			USD	USD	1.000	31411SPH3	FNMA FNMS 05.000 CL914024	1.248673	2,125	26.53	26.53	26.53
Collateral			USD	USD	1.000	31411YQW6	FNMA FNMS 05.500 CL918569	17.108317	2,766	473.24	473.24	473.24
Collateral			USD	USD	1.000	31412NMB9	FNMA FNMS 05.500 CL930154	4.026792	8,524	343.24	343.24	343.24
Collateral			USD	USD	1.000	31412Q5N5	FNMA FNMS 04.500 CI932453	16.666587	20,580	3,430.05	3,430.05	3,430.05
Collateral			USD	USD	1.000	31412QCF4	FNMA FNMS 05.000 CI931670	1.601506	4,857	77.78	77.78	77.78
Collateral			USD	USD	1.000	31413FH70	FNMA FNMS 06.500 NP944054	2.163763	289,226	6,258.18	6,258.18	6,258.18
Collateral			USD	USD	1.000	31414ACT7	FNMA FNMS 05.000 CI960082	1.711673	1,491	25.53	25.53	25.53
Collateral			USD	USD	1.000	31414ATZ5	FNMA FNMS 05.000 CL960568	3.589408	846	30.35	30.35	30.35
Collateral			USD	USD	1.000	31414CLJ5	FNMA FNMS 05.500 CL962129	4.232477	1,534	64.91	64.91	64.91
Collateral			USD	USD	1.000	31414E5H3	FNMA FNAR XX.XXX S1964448	9.294568	1,233	114.57	114.57	114.57
Collateral			USD	USD	1.000	31414J5Z2	FNMA FNMS 05.000 CI968064	4.627939	12,309	569.65	569.65	569.65
Collateral			USD	USD	1.000	31414L4P0	FNMA FNMS 04.500 CI969830	4.522573	1,118	50.57	50.57	50.57
Collateral			USD	USD	1.000	31414PU64	FNMA FNMS 06.000 CL972305	1.961664	21,645	424.60	424.60	424.60
Collateral			USD	USD	1.000	31415MY58	FNMA FNAR XX.XXX LB984632	14.250695	14,976	2,134.22	2,134.22	2,134.22
Collateral			USD	USD	1.000	31415WNV1	FNMA FNMS 05.500 CI991504	8.263339	185	15.31	15.31	15.31
Collateral			USD	USD	1.000	31416B4K1	FNMA FNMS 05.000 CN995526	0.787952	54,730	431.25	431.25	431.25
Collateral			USD	USD	1.000	31416BK72	FNMA FNMS 05.500 CL995018	3.240448	6,656	215.69	215.69	215.69
Collateral			USD	USD	1.000	31416BTW8	FNMA FNMS 05.500 CI995265	3.931411	1,985	78.02	78.02	78.02
Collateral			USD	USD	1.000	31416BYA0	FNMA FNMS 05.500 CI995405	3.856483	3,166	122.09	122.09	122.09
Collateral			USD	USD	1.000	31416CC79	FNMA FNMS 06.500 CL995694	2.304517	3,106	71.58	71.58	71.58
Collateral			USD	USD	1.000	31416RY80	FNMA FNMS 04.500 CLAA7934	6.945247	3,091	214.68	214.68	214.68
Collateral			USD	USD	1.000	31416SVX6	FNMA FNMS 06.000 CLAA8729	36.352869	394	143.39	143.39	143.39
Collateral			USD	USD	1.000	31416WPR7	FNMA FNMS 04.000 GLAB1331	13.800291	12,144	1,675.86	1,675.86	1,675.86
Collateral			USD	USD	1.000	31417D2N2	FNMA FNMS 02.500 CIAB7080	46.491750	45,249	21,037.21	21,037.21	21,037.21
Collateral			USD	USD	1.000	31417EEJ6	FNMA FNMS 03.500 CRAB7336	71.761977	198	142.02	142.02	142.02
Collateral			USD	USD	1.000	31417FL55	FNMA FNMS 02.500 CIAB8447	50.558474	670	338.72	338.72	338.72
Collateral			USD	USD	1.000	31417YAF4	FNMA FNMS 04.500 CTMA0005	3.465550	7,529	260.92	260.92	260.92
Collateral			USD	USD	1.000	31417YGS0	FNMA FNMS 05.000 CNMA0208	4.337307	11,493	498.49	498.49	498.49
Collateral			USD	USD	1.000	31417YNR4	FNMA FNMS 04.500 CJMA0399	4.796401	13,720	658.04	658.04	658.04

BNY MELLON

Time Warner Inc Master Pension Trust

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Collateral			USD	USD	1.000	31418AAT5	FNMA FNMS 03.500 CKMA0917	18.246979	84,332	15,387.97	15,387.97	15,387.97
Collateral			USD	USD	1.000	31418AJX7	FNMA FNMS 03.500 CRMA1177	63.483169	3,861	2,451.22	2,451.22	2,451.22
Collateral			USD	USD	1.000	31418AYR3	FNMA FNMS 04.500 CKMA1619	15.493631	5,450	844.44	844.44	844.44
Collateral			USD	USD	1.000	31418B6V3	FNMA FNMS 04.000 CLMA2683	81.996124	28	22.95	22.95	22.95
Collateral			USD	USD	1.000	31418BE93	FNMA FNMS 03.500 CTMA1959	49.134670	4,169	2,048.28	2,048.28	2,048.28
Collateral			USD	USD	1.000	31418CDP6	FNMA FNMS 04.500 CKMA2809	79.983060	4,647	3,716.78	3,716.78	3,716.78
Collateral			USD	USD	1.000	31418CE83	FNMA FNMS 02.500 CKMA2858	87.937673	3,003	2,640.46	2,640.46	2,640.46
Collateral			USD	USD	1.000	31418CTA2	FNMA FNMS 04.000 CTMA3244	105.840056	8,070	8,541.60	8,541.60	8,541.60
Collateral			USD	USD	1.000	31418CTG9	FNMA FNMS 03.000 CNMA3250	102.212334	1,046	1,068.64	1,068.64	1,068.64
Collateral			USD	USD	1.000	31418QPW7	FNMA FNMS 05.500 CLAD3136	22.278084	974	216.94	216.94	216.94
Collateral			USD	USD	1.000	31419ASF5	FNMA FNMS 05.500 CLAE0517	11.271285	1,309	147.60	147.60	147.60
Collateral			USD	USD	1.000	36179R4E6	GNMA GNII SF MA3521 M	72.367740	5,793,270	4,192,458.27	4,192,458.27	4,192,458.27
Collateral			USD	USD	1.000	36179RBH1	GNMA GNII FS MA2740 M	78.674117	2,106	1,657.13	1,657.13	1,657.13
Collateral			USD	USD	1.000	36179RD63	GNMA GNII SF MA2825 M	67.964071	555	376.98	376.98	376.98
Collateral			USD	USD	1.000	36179RLN7	GNMA GNII SF MA3033 M	76.182061	9,195	7,005.18	7,005.18	7,005.18
Collateral			USD	USD	1.000	36179RLR8	GNMA GNII SF MA3036 M	42.492916	69,684	29,610.57	29,610.57	29,610.57
Collateral			USD	USD	1.000	36179RNY1	GNMA GNII SF MA3107 M	45.726210	52,107	23,826.35	23,826.35	23,826.35
Collateral			USD	USD	1.000	36179RQ44	GNMA GNII SF MA3175 M	48.070687	10,748	5,166.83	5,166.83	5,166.83
Collateral			USD	USD	1.000	36179RQZ5	GNMA GNII SF MA3172 M	72.024799	125,343	90,278.23	90,278.23	90,278.23
Collateral			USD	USD	1.000	36179RSZ3	GNMA GNII JM MA3236 M	47.745966	8,538	4,076.51	4,076.51	4,076.51
Collateral			USD	USD	1.000	36179RTB5	GNMA GNII SF MA3246 M	47.155403	119,292	56,252.68	56,252.68	56,252.68
Collateral			USD	USD	1.000	36179SLR6	GNMA GNII SF MA3936 M	90.669508	98,609	89,408.53	89,408.53	89,408.53
Collateral			USD	USD	1.000	36179SUY1	GNMA GNII SF MA4199 M	75.723300	6,695	5,069.74	5,069.74	5,069.74
Collateral			USD	USD	1.000	36179TAK1	GNMA GNII SF MA4510 M	100.800302	1,651,101	1,664,314.99	1,664,314.99	1,664,314.99
Collateral			USD	USD	1.000	36179TAQ8	GNMA GNII SF MA4515 M	89.266359	961	858.24	858.24	858.24
Collateral			USD	USD	1.000	36179TG58	GNMA GNII SF MA4720 M	103.710175	14,282	14,812.02	14,812.02	14,812.02
Collateral			USD	USD	1.000	36179TH65	GNMA GNII SF MA4753 M	99.547261	117	116.81	116.81	116.81
Collateral			USD	USD	1.000	36179TJY2	GNMA GNII SF MA4779 M	104.295774	350,423	365,476.30	365,476.30	365,476.30
Collateral			USD	USD	1.000	36179TLR4	GNMA GNII SF MA4836 M	100.787730	1,247,503	1,257,329.75	1,257,329.75	1,257,329.75
Collateral			USD	USD	1.000	36179TLT0	GNMA GNII SF MA4838 M	104.729233	14,846	15,548.39	15,548.39	15,548.39
Collateral			USD	USD	1.000	36179TN50	GNMA GNAR AF MA4912 M	102.533194	1,131	1,159.60	1,159.60	1,159.60
Collateral			USD	USD	1.000	36179TNE1	GNMA GNII JM MA4889 M	100.148853	2,958	2,962.09	2,962.09	2,962.09
Collateral			USD	USD	1.000	36179TNG6	GNMA GNII JM MA4891 M	103.113615	211,302	217,881.60	217,881.60	217,881.60
Collateral			USD	USD	1.000	36179TNQ4	GNMA GNII SF MA4899 M	101.040186	32,179	32,513.33	32,513.33	32,513.33
Collateral			USD	USD	1.000	36179TNY7	GNMA GNII SF MA4907 M	107.014543	362	387.49	387.49	387.49
Collateral			USD	USD	1.000	3617AAPN8	GNMA GNMI SF AO9429 X	82.737212	639	528.39	528.39	528.39
Collateral			USD	USD	1.000	3617AKXC1	GNMA GNMI SF BA6975 X	105.010006	478	502.17	502.17	502.17

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Collateral			USD	USD	1.000	3617AL4T4	GNMA GNII SF BA8034 C	104.354738	2,775	2,895.41	2,895.41	2,895.41
Collateral			USD	USD	1.000	3617ATH63	GNMA GNCL CL BB2953	102.082057	2,750	2,807.26	2,807.26	2,807.26
Collateral			USD	USD	1.000	3617ATLJ0	GNMA GNPL LM BB3029	100.695435	5,386	5,423.12	5,423.12	5,423.12
Collateral			USD	USD	1.000	3617AXES9	GNMA GNPL PN BB6445	101.517543	740	750.79	750.79	750.79
Collateral			USD	USD	1.000	3617B5D35	GNMA GNII SF BC1922 C	103.788613	18,115	18,801.09	18,801.09	18,801.09
Collateral			USD	USD	1.000	3617B7Y38	GNMA GNII SF BC4330 C	106.615130	2,695	2,873.15	2,873.15	2,873.15
Collateral			USD	USD	1.000	3617BFDG4	GNMA GNII SF BD0103 C	103.529374	4,300	4,451.39	4,451.39	4,451.39
Collateral			USD	USD	1.000	3617BKHG9	GNMA GNII SF BD3831 C	106.154483	18,139	19,255.50	19,255.50	19,255.50
Collateral			USD	USD	1.000	3617BLD71	GNMA GNII SF BD4626 C	103.374415	2,704	2,794.74	2,794.74	2,794.74
Collateral			USD	USD	1.000	3617BTWV0	GNMA GNMI SF BE0660 X	108.917238	3,627	3,950.39	3,950.39	3,950.39
Collateral			USD	USD	1.000	3617BY4Q1	GNMA GNII SF BE5331 C	106.313060	2,565	2,726.60	2,726.60	2,726.60
Collateral			USD	USD	1.000	3617BYNV9	GNMA GNII SF BE4904 C	105.206082	6,391	6,723.51	6,723.51	6,723.51
Collateral			USD	USD	1.000	36180NDN2	GNMA GNMI SF AD9109 X	53.838405	1,810	974.34	974.34	974.34
Collateral			USD	USD	1.000	36183QUR4	GNMA GNMI SF AK6892 X	82.715184	568	470.16	470.16	470.16
Collateral			USD	USD	1.000	36184HSQ8	GNMA GNMI SF AL9527 X	70.421667	56	39.44	39.44	39.44
Collateral			USD	USD	1.000	36185BSX5	GNMA GNMI SF AM8634 X	67.027431	782	524.13	524.13	524.13
Collateral			USD	USD	1.000	36188KJR5	GNMA GNMI SF AP0272 X	97.775113	2,838	2,774.86	2,774.86	2,774.86
Collateral			USD	USD	1.000	36189MTY4	GNMA GNMI SF AQ0567 X	82.319774	1,431	1,177.74	1,177.74	1,177.74
Collateral			USD	USD	1.000	36189RSH1	GNMA GNMI SF AQ2320 X	83.103567	613	509.11	509.11	509.11
Collateral			USD	USD	1.000	36193NX21	GNMA GNII SF AS4297 C	98.417705	322	316.99	316.99	316.99
Collateral			USD	USD	1.000	36193SYD5	GNMA GNII SF AS7008 C	97.426400	123	120.09	120.09	120.09
Collateral			USD	USD	1.000	36194HNP3	GNMA GNPL PN AT8498	100.716950	247	248.29	248.29	248.29
Collateral			USD	USD	1.000	36194PXC3	GNMA GNII SF AU2475 C	76.509823	2,669	2,042.04	2,042.04	2,042.04
Collateral			USD	USD	1.000	36194TYZ3	GNMA GNII SF AU6128 C	99.090338	7,873	7,801.46	7,801.46	7,801.46
Collateral			USD	USD	1.000	36195B4W1	GNMA GNII SF AV1737 C	98.685098	5,916	5,838.20	5,838.20	5,838.20
Collateral			USD	USD	1.000	36195P3B7	GNMA GNPL PN AW1694	101.951081	365	371.97	371.97	371.97
Collateral			USD	USD	1.000	36195RCS6	GNMA GNMI SF AW2781 X	94.808487	3,622	3,433.66	3,433.66	3,433.66
Collateral			USD	USD	1.000	36195XZ82	GNMA GNMI SF AW8867 X	103.584436	746	772.89	772.89	772.89
Collateral			USD	USD	1.000	36196PSC7	GNMA GNII SF AY0515 C	106.497350	6,086	6,481.42	6,481.42	6,481.42
Collateral			USD	USD	1.000	36196PUV2	GNMA GNII SF AY0596 C	92.775226	2,476	2,296.69	2,296.69	2,296.69
Collateral			USD	USD	1.000	36196TFE9	GNMA GNMI SF AY3765 X	59.604174	4,275	2,548.08	2,548.08	2,548.08
Collateral			USD	USD	1.000	36197AND2	GNMA GNII SF AY9388 C	102.438501	21,664	22,192.46	22,192.46	22,192.46
Collateral			USD	USD	1.000	36200NYN5	GNMA GNMI SF 605617 X	7.533090	25,735	1,938.62	1,938.62	1,938.62
Collateral			USD	USD	1.000	36202D5P2	GNMA GNII SF 003554 M	10.222562	3,030	309.72	309.72	309.72
Collateral			USD	USD	1.000	36202D5Q0	GNMA GNII SF 003555 M	7.426066	2,065	153.32	153.32	153.32
Collateral			USD	USD	1.000	36202DZW4	GNMA GNII SF 003457 M	8.712459	333	29.00	29.00	29.00
Collateral			USD	USD	1.000	36202E5X3	GNMA GNII JM 004462 M	4.146474	26,169	1,085.10	1,085.10	1,085.10

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Collateral			USD	USD	1.000	36202EJV2	GNMA GNII SF 003876 M	7.408109	6,903	511.36	511.36	511.36
Collateral			USD	USD	1.000	36202EYY9	GNMA GNII SF 004327 M	3.584801	980	35.14	35.14	35.14
Collateral			USD	USD	1.000	36202F3G9	GNMA GNII JM 005299 M	41.396925	4,889	2,023.81	2,023.81	2,023.81
Collateral			USD	USD	1.000	36202FEE2	GNMA GNII JM 004633 M	4.948682	2,160	106.87	106.87	106.87
Collateral			USD	USD	1.000	36202FGE0	GNMA GNII SF 004697 M	18.046245	1,680	303.24	303.24	303.24
Collateral			USD	USD	1.000	36202FPG5	GNMA GNII SF 004923 M	23.775380	247	58.61	58.61	58.61
Collateral			USD	USD	1.000	36202FVN3	GNMA GNII JM 005121 M	7.569564	23,684	1,792.80	1,792.80	1,792.80
Collateral			USD	USD	1.000	36207CSM1	GNMA GNMI SF 428124 X	7.871663	5,853	460.75	460.75	460.75
Collateral			USD	USD	1.000	3620AAST6	GNMA GNMI SF 724230 X	23.988314	1,233	295.68	295.68	295.68
Collateral			USD	USD	1.000	3620ACK86	GNMA GNII SF 725819 C	8.912815	14,024	1,249.93	1,249.93	1,249.93
Collateral			USD	USD	1.000	3620C0NF1	GNMA GNII SF 744790 C	24.582065	1,092	268.56	268.56	268.56
Collateral			USD	USD	1.000	3622A2EV0	GNMA GNMI SP 783748 X	48.687740	493	240.05	240.05	240.05
Collateral			USD	USD	1.000	3622A2NZ1	GNMA GNII JP 784008 M	36.475633	19,045	6,946.72	6,946.72	6,946.72
Collateral			USD	USD	1.000	3622A2WF5	GNMA GNMI SP 784246 X	87.233387	15,271	13,321.79	13,321.79	13,321.79
Collateral			USD	USD	1.000	3622A2XY3	GNMA GNII SP 784295 C	98.262856	606,342	595,808.86	595,808.86	595,808.86
Collateral			USD	USD	1.000	36230UPZ6	GNMA GNII SF 759440 C	27.248400	2,636	718.22	718.22	718.22
Collateral			USD	USD	1.000	36241K5Z7	GNMA GNMI SP 782664 X	8.505078	591	50.25	50.25	50.25
Collateral			USD	USD	1.000	36241KMB1	GNMA GNMI SP 782154 X	5.715109	25,866	1,478.26	1,478.26	1,478.26
Collateral			USD	USD	1.000	36291FPQ5	GNMA GNMI SF 626931 X	89.950162	259	232.70	232.70	232.70
Collateral			USD	USD	1.000	36291GXY7	GNMA GNMI SF 628095 X	6.008270	24,838	1,492.35	1,492.35	1,492.35
Collateral			USD	USD	1.000	36291RW57	GNMA GNMI SF 636168 X	7.281749	24,652	1,795.12	1,795.12	1,795.12
Collateral			USD	USD	1.000	36292CKX1	GNMA GNMI SF 644810 X	1.058225	24,652	260.88	260.88	260.88
Collateral			USD	USD	1.000	36295GSH6	GNMA GNMI SF 670220 X	18.851833	12,326	2,323.71	2,323.71	2,323.71
Collateral			USD	USD	1.000	36295KWQ2	GNMA GNMI SF 673055 X	5.474030	2,465	134.95	134.95	134.95
Collateral			USD	USD	1.000	36295P4N9	GNMA GNMI SF 676829 X	2.850189	700	19.95	19.95	19.95
Collateral			USD	USD	1.000	36295WPR2	GNMA GNMI SF 682732 X	3.585638	401	14.38	14.38	14.38
Collateral			USD	USD	1.000	36296FAE3	GNMA GNMI SF 689505 X	6.633490	12,326	817.65	817.65	817.65
Collateral			USD	USD	1.000	36296LSU5	GNMA GNMI SF 694531 X	5.987423	5,725	342.79	342.79	342.79
Collateral			USD	USD	1.000	36296XJ88	GNMA GNMI SF 704187 X	7.443271	8,882	661.11	661.11	661.11
Collateral Total For Goldman, Sachs & Co. LLC									**18,640,600**	**12,778,454.72**	**12,778,454.72**	**12,778,454.72**
Total Collateral for Broker Goldman, Sachs & Co. LLC												**104.04%**

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J.P. Morgan Securities LLC (U.S. Government Debt (Bilateral))												
Loan	484898	71711300	USD	USD	1.000	440452100	HORMEL FOODS CORP	36.540000	12,728	465,081.12	465,081.12	465,081.12
Loan	484898	72331667	USD	USD	1.000	09531U102	BLUE BUFFALO PET PRODUCTS INC	32.680000	15,300	500,004.00	500,004.00	500,004.00
Loan	484898	72351619	USD	USD	1.000	440452100	HORMEL FOODS CORP	36.540000	11,307	413,157.78	413,157.78	413,157.78
Loan	484989	709510457	USD	USD	1.000	30231GAN2	EXXON MOBIL CORP	101.904642	19,000	19,361.88	19,361.88	19,361.88
Loan Total For J.P. Morgan Securities LLC									**58,335**	**1,397,604.78**	**1,397,604.78**	**1,397,604.78**
Collateral			USD	USD	1.000	US912810EW46	UNITED STATES TREASURY BOND	128.873391	6,847	8,823.80	8,823.80	8,823.80
Collateral			USD	USD	1.000	US912810EZ76	UNITED STATES TREASURY BOND	137.077370	8,985	12,316.75	12,316.75	12,316.75
Collateral			USD	USD	1.000	US912810FG86	UNITED STATES TREASURY BOND	129.092221	84	108.29	108.29	108.29
Collateral			USD	USD	1.000	US912810FP85	UNITED STATES TREASURY BOND	134.631413	2,831	3,811.44	3,811.44	3,811.44
Collateral			USD	USD	1.000	US912810FR42	US TREASURY INFLATION INDEXED	149.843085	12,284	18,407.34	18,407.34	18,407.34
Collateral			USD	USD	1.000	US912810FS25	US TREASURY INFLATION INDEXED	140.312709	19,033	26,706.03	26,706.03	26,706.03
Collateral			USD	USD	1.000	US912810PV44	US TREASURY INFLATION INDEXED	132.705857	669	888.08	888.08	888.08
Collateral			USD	USD	1.000	US912810QP66	US TREASURY INFLATION INDEXED	147.537026	8,388	12,375.72	12,375.72	12,375.72
Collateral			USD	USD	1.000	US912810QV35	US TREASURY INFLATION INDEXED	109.715674	15,420	16,917.61	16,917.61	16,917.61
Collateral			USD	USD	1.000	US912810QY73	UNITED STATES TREASURY BOND	100.686254	44,862	45,169.37	45,169.37	45,169.37
Collateral			USD	USD	1.000	US912810RE01	UNITED STATES TREASURY BOND	117.905674	33,933	40,008.67	40,008.67	40,008.67
Collateral			USD	USD	1.000	US912810RF75	US TREASURY INFLATION INDEXED	121.871152	6,956	8,477.42	8,477.42	8,477.42
Collateral			USD	USD	1.000	US912810RG58	UNITED STATES TREASURY BOND	112.289221	35,403	39,753.27	39,753.27	39,753.27
Collateral			USD	USD	1.000	US912810RK60	UNITED STATES TREASURY BOND	95.974913	691	663.58	663.58	663.58
Collateral			USD	USD	1.000	US912810RM27	UNITED STATES TREASURY BOND	105.083641	5,560	5,842.94	5,842.94	5,842.94
Collateral			USD	USD	1.000	US912810RR14	US TREASURY INFLATION INDEXED	110.765765	18,812	20,837.03	20,837.03	20,837.03
Collateral			USD	USD	1.000	US912810RT79	UNITED STATES TREASURY BOND	90.729521	692	627.87	627.87	627.87
Collateral			USD	USD	1.000	US9128282D10	UNITED STATES TREASURY NOTE	95.654801	12,791	12,235.00	12,235.00	12,235.00
Collateral			USD	USD	1.000	US9128282M19	UNITED STATES TREASURY NOTE	100.060603	23,946	23,961.00	23,961.00	23,961.00
Collateral			USD	USD	1.000	US9128282R06	UNITED STATES TREASURY NOTE	99.233523	164	162.81	162.81	162.81
Collateral			USD	USD	1.000	US912828A347	UNITED STATES TREASURY NOTE	99.599588	4,317	4,300.17	4,300.17	4,300.17
Collateral			USD	USD	1.000	US912828A420	UNITED STATES TREASURY NOTE	100.182341	16,755	16,785.39	16,785.39	16,785.39
Collateral			USD	USD	1.000	US912828C574	UNITED STATES TREASURY NOTE	101.150319	2,140	2,164.85	2,164.85	2,164.85
Collateral			USD	USD	1.000	US912828C657	UNITED STATES TREASURY NOTE	100.092786	8,388	8,395.99	8,395.99	8,395.99
Collateral			USD	USD	1.000	US912828D234	UNITED STATES TREASURY NOTE	99.936848	21,096	21,082.41	21,082.41	21,082.41
Collateral			USD	USD	1.000	US912828D564	UNITED STATES TREASURY NOTE	101.045717	10,266	10,373.66	10,373.66	10,373.66
Collateral			USD	USD	1.000	US912828F395	UNITED STATES TREASURY NOTE	100.174692	61,678	61,785.77	61,785.77	61,785.77
Collateral			USD	USD	1.000	US912828F965	UNITED STATES TREASURY NOTE	99.837967	1,741	1,738.35	1,738.35	1,738.35
Collateral			USD	USD	1.000	US912828G385	UNITED STATES TREASURY NOTE	99.597481	20,128	20,046.99	20,046.99	20,046.99
Collateral			USD	USD	1.000	US912828G534	UNITED STATES TREASURY NOTE	99.270382	1,159	1,150.47	1,150.47	1,150.47

BNY MELLON

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Collateral			USD	USD	1.000	US912828G872	UNITED STATES TREASURY NOTE	100.991951	12,692	12,818.00	12,818.00	12,818.00
Collateral			USD	USD	1.000	US912828G955	UNITED STATES TREASURY NOTE	100.241668	3,153	3,160.60	3,160.60	3,160.60
Collateral			USD	USD	1.000	US912828H524	UNITED STATES TREASURY NOTE	99.145908	9,498	9,417.29	9,417.29	9,417.29
Collateral			USD	USD	1.000	US912828H862	UNITED STATES TREASURY NOTE	98.064489	9,535	9,350.86	9,350.86	9,350.86
Collateral			USD	USD	1.000	US912828J272	UNITED STATES TREASURY NOTE	98.313130	15,753	15,487.45	15,487.45	15,487.45
Collateral			USD	USD	1.000	US912828K338	US TREASURY INFLATION INDEXED	105.004456	16,992	17,842.67	17,842.67	17,842.67
Collateral			USD	USD	1.000	US912828K742	UNITED STATES TREASURY NOTE	98.044130	21,464	21,044.14	21,044.14	21,044.14
Collateral			USD	USD	1.000	US912828KQ20	UNITED STATES TREASURY NOTE	102.078834	2,680	2,735.62	2,735.62	2,735.62
Collateral			USD	USD	1.000	US912828L245	UNITED STATES TREASURY NOTE	99.125547	10,948	10,852.12	10,852.12	10,852.12
Collateral			USD	USD	1.000	US912828L328	UNITED STATES TREASURY NOTE	98.928801	16,335	16,159.83	16,159.83	16,159.83
Collateral			USD	USD	1.000	US912828L575	UNITED STATES TREASURY NOTE	98.327692	10,318	10,145.57	10,145.57	10,145.57
Collateral			USD	USD	1.000	US912828L997	UNITED STATES TREASURY NOTE	98.540102	8,414	8,291.28	8,291.28	8,291.28
Collateral			USD	USD	1.000	US912828MF47	US TREASURY INFLATION INDEXED	117.556581	3,056	3,591.98	3,591.98	3,591.98
Collateral			USD	USD	1.000	US912828MP29	UNITED STATES TREASURY NOTE	104.894674	8,634	9,056.93	9,056.93	9,056.93
Collateral			USD	USD	1.000	US912828N225	UNITED STATES TREASURY NOTE	99.521077	25,226	25,105.50	25,105.50	25,105.50
Collateral			USD	USD	1.000	US912828N480	UNITED STATES TREASURY NOTE	100.092489	25,994	26,017.63	26,017.63	26,017.63
Collateral			USD	USD	1.000	US912828N639	UNITED STATES TREASURY NOTE	99.776530	989	986.49	986.49	986.49
Collateral			USD	USD	1.000	US912828N712	US TREASURY INFLATION INDEXED	105.452328	15,574	16,423.48	16,423.48	16,423.48
Collateral			USD	USD	1.000	US912828N894	UNITED STATES TREASURY NOTE	98.576198	20,210	19,922.29	19,922.29	19,922.29
Collateral			USD	USD	1.000	US912828P204	UNITED STATES TREASURY NOTE	100.264745	5,363	5,377.10	5,377.10	5,377.10
Collateral			USD	USD	1.000	US912828P386	UNITED STATES TREASURY NOTE	98.366071	7,339	7,219.15	7,219.15	7,219.15
Collateral			USD	USD	1.000	US912828P469	UNITED STATES TREASURY NOTE	94.858544	15,420	14,626.72	14,626.72	14,626.72
Collateral			USD	USD	1.000	US912828P873	UNITED STATES TREASURY NOTE	97.540928	59,061	57,608.67	57,608.67	57,608.67
Collateral			USD	USD	1.000	US912828P956	UNITED STATES TREASURY NOTE	99.259055	5,434	5,393.57	5,393.57	5,393.57
Collateral			USD	USD	1.000	US912828PX26	UNITED STATES TREASURY NOTE	106.159674	14,110	14,979.22	14,979.22	14,979.22
Collateral			USD	USD	1.000	US912828Q525	UNITED STATES TREASURY NOTE	98.911289	14,494	14,336.53	14,336.53	14,336.53
Collateral			USD	USD	1.000	US912828Q608	US TREASURY INFLATION INDEXED	103.470756	24,363	25,209.03	25,209.03	25,209.03
Collateral			USD	USD	1.000	US912828QV50	US TREASURY INFLATION INDEXED	111.634728	1,445	1,613.25	1,613.25	1,613.25
Collateral			USD	USD	1.000	US912828R770	UNITED STATES TREASURY NOTE	97.785547	17,640	17,249.29	17,249.29	17,249.29
Collateral			USD	USD	1.000	US912828R937	UNITED STATES TREASURY NOTE	99.868103	6,928	6,919.15	6,919.15	6,919.15
Collateral			USD	USD	1.000	US912828RH57	UNITED STATES TREASURY NOTE	100.066972	1,140	1,141.19	1,141.19	1,141.19
Collateral			USD	USD	1.000	US912828RR30	UNITED STATES TREASURY NOTE	99.860094	9,252	9,238.76	9,238.76	9,238.76
Collateral			USD	USD	1.000	US912828S430	UNITED STATES TREASURY NOTE	98.613353	11,349	11,191.39	11,191.39	11,191.39
Collateral			USD	USD	1.000	US912828SD35	UNITED STATES TREASURY NOTE	99.868908	4,850	4,844.00	4,844.00	4,844.00
Collateral			USD	USD	1.000	US912828SF82	UNITED STATES TREASURY NOTE	100.177130	22,771	22,811.24	22,811.24	22,811.24
Collateral			USD	USD	1.000	US912828SH49	UNITED STATES TREASURY NOTE	99.885801	1,253	1,251.87	1,251.87	1,251.87
Collateral			USD	USD	1.000	US912828T834	UNITED STATES TREASURY NOTE	99.287626	15,420	15,309.66	15,309.66	15,309.66

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Collateral			USD	USD	1.000	US912828TY62	UNITED STATES TREASURY NOTE	97.521514	2,009	1,959.06	1,959.06	1,959.06
Collateral			USD	USD	1.000	US912828U998	UNITED STATES TREASURY NOTE	100.028207	1,789	1,789.17	1,789.17	1,789.17
Collateral			USD	USD	1.000	US912828UB41	UNITED STATES TREASURY NOTE	98.392670	35,582	35,010.13	35,010.13	35,010.13
Collateral			USD	USD	1.000	US912828UH11	US TREASURY INFLATION INDEXED	105.813026	25,831	27,332.30	27,332.30	27,332.30
Collateral			USD	USD	1.000	US912828UR92	UNITED STATES TREASURY NOTE	100.151619	830	831.44	831.44	831.44
Collateral			USD	USD	1.000	US912828UV05	UNITED STATES TREASURY NOTE	98.512159	74,805	73,691.98	73,691.98	73,691.98
Collateral			USD	USD	1.000	US912828UX60	US TREASURY INFLATION INDEXED	106.553956	49,457	52,697.88	52,697.88	52,697.88
Collateral			USD	USD	1.000	US912828V988	UNITED STATES TREASURY NOTE	99.354522	1,780	1,768.54	1,768.54	1,768.54
Collateral			USD	USD	1.000	US912828VA58	UNITED STATES TREASURY NOTE	98.339356	2,331	2,292.11	2,292.11	2,292.11
Collateral			USD	USD	1.000	US912828VB32	UNITED STATES TREASURY NOTE	97.634707	34,080	33,273.49	33,273.49	33,273.49
Collateral			USD	USD	1.000	US912828VM96	US TREASURY INFLATION INDEXED	106.672577	15,481	16,514.18	16,514.18	16,514.18
Collateral			USD	USD	1.000	US912828VS66	UNITED STATES TREASURY NOTE	102.161912	147	149.97	149.97	149.97
Collateral			USD	USD	1.000	US912828W309	UNITED STATES TREASURY NOTE	99.513928	20,230	20,132.06	20,132.06	20,132.06
Collateral			USD	USD	1.000	US912828W556	UNITED STATES TREASURY NOTE	99.453547	45,279	45,031.64	45,031.64	45,031.64
Collateral			USD	USD	1.000	US912828W630	UNITED STATES TREASURY NOTE	99.823340	4,271	4,263.66	4,263.66	4,263.66
Collateral			USD	USD	1.000	US912828W713	UNITED STATES TREASURY NOTE	99.364315	23,413	23,264.14	23,264.14	23,264.14
Collateral			USD	USD	1.000	US912828W978	UNITED STATES TREASURY NOTE	99.536066	4,071	4,051.86	4,051.86	4,051.86
Collateral			USD	USD	1.000	US912828WD88	UNITED STATES TREASURY NOTE	99.781729	7,789	7,772.32	7,772.32	7,772.32
Collateral			USD	USD	1.000	US912828WG10	UNITED STATES TREASURY NOTE	100.956713	14,464	14,602.49	14,602.49	14,602.49
Collateral			USD	USD	1.000	US912828WR74	UNITED STATES TREASURY NOTE	101.187951	11,649	11,786.89	11,786.89	11,786.89
Collateral			USD	USD	1.000	US912828WS57	UNITED STATES TREASURY NOTE	100.416668	17,843	17,917.80	17,917.80	17,917.80
Collateral			USD	USD	1.000	US912828WU04	US TREASURY INFLATION INDEXED	102.459025	49,211	50,421.16	50,421.16	50,421.16
Collateral			USD	USD	1.000	US912828WW69	UNITED STATES TREASURY NOTE	100.256780	15,543	15,582.77	15,582.77	15,582.77
Collateral			USD	USD	1.000	US912828X398	US TREASURY INFLATION INDEXED	100.514356	26,984	27,122.31	27,122.31	27,122.31
Collateral			USD	USD	1.000	US912828XB14	UNITED STATES TREASURY NOTE	98.547287	3,701	3,646.92	3,646.92	3,646.92
Collateral			USD	USD	1.000	US912828XL95	US TREASURY INFLATION INDEXED	104.042377	10,137	10,546.55	10,546.55	10,546.55
Collateral			USD	USD	1.000	US912833LX64	UNITED STATES TREAS BD CPN STRIP	82.319000	7,401	6,092.73	6,092.73	6,092.73
Collateral Total For J.P. Morgan Securities LLC									**1,387,225**	**1,430,193.13**	**1,430,193.13**	**1,430,193.13**
Total Collateral for Broker J.P. Morgan Securities LLC												**102.33%**

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Merrill Lynch, Pierce, Fenner & Smith Inc. (U.S. Government Debt (Bilateral))												
Loan	484899	71655986	USD	USD	1.000	92826C839	VISA INC	114.350000	39,264	4,489,838.40	4,489,838.40	4,489,838.40
Loan Total For Merrill Lynch, Pierce, Fenner & Smith Inc.									**39,264**	**4,489,838.40**	**4,489,838.40**	**4,489,838.40**
Collateral			USD	USD	1.000	US912796LX51	UNITED STATES TREASURY BILL	99.556000	30,330	30,195.75	30,195.75	30,195.75
Collateral			USD	USD	1.000	US912796PC78	UNITED STATES TREASURY BILL	99.518000	48,144	47,911.46	47,911.46	47,911.46
Collateral			USD	USD	1.000	US912810EY02	UNITED STATES TREASURY BOND	133.470055	47,130	62,904.39	62,904.39	62,904.39
Collateral			USD	USD	1.000	US912810FB99	UNITED STATES TREASURY BOND	133.103475	4,308	5,733.54	5,733.54	5,733.54
Collateral			USD	USD	1.000	US912810FF04	UNITED STATES TREASURY BOND	127.279121	50,994	64,904.86	64,904.86	64,904.86
Collateral			USD	USD	1.000	US912810PW27	UNITED STATES TREASURY BOND	129.202848	20,778	26,845.41	26,845.41	26,845.41
Collateral			USD	USD	1.000	US912810QL52	UNITED STATES TREASURY BOND	127.196575	3,585	4,560.54	4,560.54	4,560.54
Collateral			USD	USD	1.000	US912810QU51	UNITED STATES TREASURY BOND	108.385891	14,190	15,379.60	15,379.60	15,379.60
Collateral			USD	USD	1.000	US912810QX90	UNITED STATES TREASURY BOND	101.430304	158,610	160,878.67	160,878.67	160,878.67
Collateral			USD	USD	1.000	US912810RD28	UNITED STATES TREASURY BOND	119.311801	8,032	9,583.56	9,583.56	9,583.56
Collateral			USD	USD	1.000	US912810RE01	UNITED STATES TREASURY BOND	117.905674	17,547	20,688.96	20,688.96	20,688.96
Collateral			USD	USD	1.000	US912810RG58	UNITED STATES TREASURY BOND	112.289221	98,616	110,734.74	110,734.74	110,734.74
Collateral			USD	USD	1.000	US912810RH32	UNITED STATES TREASURY BOND	108.306891	424,170	459,404.99	459,404.99	459,404.99
Collateral			USD	USD	1.000	US912810RJ97	UNITED STATES TREASURY BOND	105.114641	13,658	14,356.09	14,356.09	14,356.09
Collateral			USD	USD	1.000	US912810RK60	UNITED STATES TREASURY BOND	95.974913	38,008	36,478.18	36,478.18	36,478.18
Collateral			USD	USD	1.000	US912810RQ31	UNITED STATES TREASURY BOND	95.821906	134	128.68	128.68	128.68
Collateral			USD	USD	1.000	US912810RS96	UNITED STATES TREASURY BOND	95.162867	189,660	180,485.99	180,485.99	180,485.99
Collateral			USD	USD	1.000	US912810RT79	UNITED STATES TREASURY BOND	90.729522	3,801	3,448.45	3,448.45	3,448.45
Collateral			USD	USD	1.000	US9128282B53	UNITED STATES TREASURY NOTE	98.461174	194,120	191,132.54	191,132.54	191,132.54
Collateral			USD	USD	1.000	US9128282D10	UNITED STATES TREASURY NOTE	95.654801	49,791	47,627.03	47,627.03	47,627.03
Collateral			USD	USD	1.000	US9128282G41	UNITED STATES TREASURY NOTE	98.534798	13,936	13,732.08	13,732.08	13,732.08
Collateral			USD	USD	1.000	US9128282W90	UNITED STATES TREASURY NOTE	98.904599	33,194	32,830.08	32,830.08	32,830.08
Collateral			USD	USD	1.000	US9128283C28	UNITED STATES TREASURY NOTE	99.355176	36,792	36,554.54	36,554.54	36,554.54
Collateral			USD	USD	1.000	US912828B253	US TREASURY INFLATION INDEXED	107.608330	253	272.67	272.67	272.67
Collateral			USD	USD	1.000	US912828B907	UNITED STATES TREASURY NOTE	100.533983	53,211	53,495.39	53,495.39	53,495.39
Collateral			USD	USD	1.000	US912828C244	UNITED STATES TREASURY NOTE	100.071238	47,599	47,632.64	47,632.64	47,632.64
Collateral			USD	USD	1.000	US912828C574	UNITED STATES TREASURY NOTE	101.150319	47,611	48,159.08	48,159.08	48,159.08
Collateral			USD	USD	1.000	US912828D564	UNITED STATES TREASURY NOTE	101.045717	30,761	31,082.84	31,082.84	31,082.84
Collateral			USD	USD	1.000	US912828F213	UNITED STATES TREASURY NOTE	100.529412	57,265	57,568.61	57,568.61	57,568.61
Collateral			USD	USD	1.000	US912828F627	UNITED STATES TREASURY NOTE	99.537475	12,796	12,736.85	12,736.85	12,736.85
Collateral			USD	USD	1.000	US912828J272	UNITED STATES TREASURY NOTE	98.313130	14,053	13,815.78	13,815.78	13,815.78
Collateral			USD	USD	1.000	US912828J769	UNITED STATES TREASURY NOTE	98.663692	47,865	47,225.16	47,225.16	47,225.16
Collateral			USD	USD	1.000	US912828J843	UNITED STATES TREASURY NOTE	99.120973	102,596	101,694.51	101,694.51	101,694.51

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Collateral			USD	USD	1.000	US912828L575	UNITED STATES TREASURY NOTE	98.327692	39,275	38,618.17	38,618.17	38,618.17
Collateral			USD	USD	1.000	US912828M490	UNITED STATES TREASURY NOTE	98.750594	92,210	91,057.95	91,057.95	91,057.95
Collateral			USD	USD	1.000	US912828M565	UNITED STATES TREASURY NOTE	99.242488	109	108.13	108.13	108.13
Collateral			USD	USD	1.000	US912828M987	UNITED STATES TREASURY NOTE	99.055464	13,176	13,051.67	13,051.67	13,051.67
Collateral			USD	USD	1.000	US912828P386	UNITED STATES TREASURY NOTE	98.366071	101,355	99,698.70	99,698.70	99,698.70
Collateral			USD	USD	1.000	US912828P790	UNITED STATES TREASURY NOTE	96.872238	39,022	37,801.08	37,801.08	37,801.08
Collateral			USD	USD	1.000	US912828P873	UNITED STATES TREASURY NOTE	97.540928	21,006	20,489.23	20,489.23	20,489.23
Collateral			USD	USD	1.000	US912828Q459	UNITED STATES TREASURY NOTE	100.086346	24,150	24,171.16	24,171.16	24,171.16
Collateral			USD	USD	1.000	US912828Q525	UNITED STATES TREASURY NOTE	98.911289	203,824	201,605.36	201,605.36	201,605.36
Collateral			USD	USD	1.000	US912828R283	UNITED STATES TREASURY NOTE	97.092848	11,359	11,029.10	11,029.10	11,029.10
Collateral			USD	USD	1.000	US912828R366	UNITED STATES TREASURY NOTE	94.220514	117,825	111,015.23	111,015.23	111,015.23
Collateral			USD	USD	1.000	US912828R440	UNITED STATES TREASURY NOTE	98.762355	1,571	1,551.56	1,551.56	1,551.56
Collateral			USD	USD	1.000	US912828R770	UNITED STATES TREASURY NOTE	97.785547	5,575	5,451.07	5,451.07	5,451.07
Collateral			USD	USD	1.000	US912828R937	UNITED STATES TREASURY NOTE	99.868103	6,588	6,579.37	6,579.37	6,579.37
Collateral			USD	USD	1.000	US912828RR30	UNITED STATES TREASURY NOTE	99.860094	279,384	278,993.52	278,993.52	278,993.52
Collateral			USD	USD	1.000	US912828S760	UNITED STATES TREASURY NOTE	97.090617	47,105	45,734.17	45,734.17	45,734.17
Collateral			USD	USD	1.000	US912828S927	UNITED STATES TREASURY NOTE	95.141908	63,663	60,570.63	60,570.63	60,570.63
Collateral			USD	USD	1.000	US912828T347	UNITED STATES TREASURY NOTE	96.696159	27,366	26,461.66	26,461.66	26,461.66
Collateral			USD	USD	1.000	US912828T420	UNITED STATES TREASURY NOTE	99.455440	63,347	63,001.76	63,001.76	63,001.76
Collateral			USD	USD	1.000	US912828T594	UNITED STATES TREASURY NOTE	98.636044	12,669	12,496.54	12,496.54	12,496.54
Collateral			USD	USD	1.000	US912828T677	UNITED STATES TREASURY NOTE	97.004729	29,629	28,741.08	28,741.08	28,741.08
Collateral			USD	USD	1.000	US912828TR12	UNITED STATES TREASURY NOTE	98.739253	29,139	28,772.12	28,772.12	28,772.12
Collateral			USD	USD	1.000	US912828TY62	UNITED STATES TREASURY NOTE	97.521514	15,710	15,320.62	15,320.62	15,320.62
Collateral			USD	USD	1.000	US912828U246	UNITED STATES TREASURY NOTE	96.841094	7,095	6,870.71	6,870.71	6,870.71
Collateral			USD	USD	1.000	US912828U329	UNITED STATES TREASURY NOTE	98.477547	83,618	82,344.64	82,344.64	82,344.64
Collateral			USD	USD	1.000	US912828UR92	UNITED STATES TREASURY NOTE	100.151619	310,336	310,806.13	310,806.13	310,806.13
Collateral			USD	USD	1.000	US912828V236	UNITED STATES TREASURY NOTE	100.784772	32,053	32,304.99	32,304.99	32,304.99
Collateral			USD	USD	1.000	US912828V988	UNITED STATES TREASURY NOTE	99.354522	11,276	11,202.93	11,202.93	11,202.93
Collateral			USD	USD	1.000	US912828VK31	UNITED STATES TREASURY NOTE	100.602027	27,036	27,199.15	27,199.15	27,199.15
Collateral			USD	USD	1.000	US912828VS66	UNITED STATES TREASURY NOTE	102.161913	8,108	8,283.68	8,283.68	8,283.68
Collateral			USD	USD	1.000	US912828W309	UNITED STATES TREASURY NOTE	99.513928	92,993	92,540.98	92,540.98	92,540.98
Collateral			USD	USD	1.000	US912828W895	UNITED STATES TREASURY NOTE	99.225599	173,570	172,225.90	172,225.90	172,225.90
Collateral			USD	USD	1.000	US912828WC06	UNITED STATES TREASURY NOTE	99.644220	127	126.24	126.24	126.24
Collateral			USD	USD	1.000	US912828WN60	UNITED STATES TREASURY NOTE	99.925341	9,755	9,748.11	9,748.11	9,748.11
Collateral			USD	USD	1.000	US912828WZ90	UNITED STATES TREASURY NOTE	98.449221	106,422	104,772.12	104,772.12	104,772.12
Collateral			USD	USD	1.000	US912828X703	UNITED STATES TREASURY NOTE	98.360967	126,693	124,616.90	124,616.90	124,616.90
Collateral			USD	USD	1.000	US912828X885	UNITED STATES TREASURY NOTE	99.823674	26,555	26,508.12	26,508.12	26,508.12

BNY MELLON

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Collateral			USD	USD	1.000	US912828XF28	UNITED STATES TREASURY NOTE	99.871269	43,456	43,399.91	43,399.91	43,399.91
Collateral			USD	USD	1.000	US912828XG01	UNITED STATES TREASURY NOTE	100.757951	81,211	81,826.04	81,826.04	81,826.04
Collateral			USD	USD	1.000	US912828XH83	UNITED STATES TREASURY NOTE	100.014669	38,008	38,013.61	38,013.61	38,013.61
Collateral			USD	USD	1.000	US912828XQ82	UNITED STATES TREASURY NOTE	99.965652	48,144	48,126.97	48,126.97	48,126.97
Collateral			USD	USD	1.000	US912828XW50	UNITED STATES TREASURY NOTE	98.951489	73,482	72,711.73	72,711.73	72,711.73
Collateral			USD	USD	1.000	US912828XX34	UNITED STATES TREASURY NOTE	98.919130	74,749	73,941.20	73,941.20	73,941.20
Collateral Total For Merrill Lynch, Pierce, Fenner & Smith Inc.									**4,533,282**	**4,580,073.60**	**4,580,073.60**	**4,580,073.60**
Merrill Lynch, Pierce, Fenner & Smith Inc. (U.S. Government Mortgages (TriParty))												
Loan	484988	72572478	USD	USD	1.000	9128282B5	UNITED STATES TREASURY NOTE	98.461174	9,006,600	8,868,004.09	8,868,004.09	8,868,004.09
Loan	484988	72718601	USD	USD	1.000	9128282B5	UNITED STATES TREASURY NOTE	98.461174	1,393,900	1,372,450.30	1,372,450.30	1,372,450.30
Loan	484992	71284986	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	90.729522	685,000	621,497.22	621,497.22	621,497.22
Loan Total For Merrill Lynch, Pierce, Fenner & Smith Inc.									**11,085,500**	**10,861,951.61**	**10,861,951.61**	**10,861,951.61**
Collateral			USD	USD	1.000	3128CUXB7	FMAC 04.000 FGPC G30674 G	51.175574	124,515	63,721.26	63,721.26	63,721.26
Collateral			USD	USD	1.000	3128CUXD3	FMAC 04.000 FGPC G30676 G	56.399302	48,772	27,506.90	27,506.90	27,506.90
Collateral			USD	USD	1.000	3128M84U5	FMAC 04.000 FGPC G06835 G	45.443494	121,908	55,399.14	55,399.14	55,399.14
Collateral			USD	USD	1.000	3128M9F31	FMAC 03.500 FGPC G07086 G	57.890177	101,686	58,865.94	58,865.94	58,865.94
Collateral			USD	USD	1.000	3128M9HT2	FMAC 03.500 FGPC G07142 G	56.777459	88,852	50,447.81	50,447.81	50,447.81
Collateral			USD	USD	1.000	3128M9YD8	FMAC 03.500 FGPC G07608 G	66.824075	103,278	69,014.45	69,014.45	69,014.45
Collateral			USD	USD	1.000	3128M9Z96	FMAC 04.000 FGPC G07668 G	54.068301	133,839	72,364.55	72,364.55	72,364.55
Collateral			USD	USD	1.000	3128MDZG1	FMAC 02.500 FGPC G15043 G	56.362839	187,225	105,525.48	105,525.48	105,525.48
Collateral			USD	USD	1.000	3128MFEL8	FMAC 03.500 FGPC G16239 G	94.054944	39,337	36,998.27	36,998.27	36,998.27
Collateral			USD	USD	1.000	3128MJ2Z2	FMAC 03.000 FGPC G08791 G	99.896619	45,149	45,102.32	45,102.32	45,102.32
Collateral			USD	USD	1.000	3128MJ3C2	FMAC 04.500 FGPC G08794 G	106.154370	42,095	44,685.25	44,685.25	44,685.25
Collateral			USD	USD	1.000	3128MJXX3	FMAC 03.500 FGPC G08693 G	76.626634	61,048	46,779.31	46,779.31	46,779.31
Collateral			USD	USD	1.000	3128MJZM5	FMAC 03.000 FGPC G08747 G	95.132507	47,421	45,112.97	45,112.97	45,112.97
Collateral			USD	USD	1.000	3128MMUW1	FMAC 03.000 FGPC G18596 G	77.877315	41,033	31,955.67	31,955.67	31,955.67
Collateral			USD	USD	1.000	3128P75C3	FMAC 04.000 FGPC C91743 G	54.301117	128,631	69,848.18	69,848.18	69,848.18
Collateral			USD	USD	1.000	3128P75N9	FMAC 04.000 FGPC C91753 G	57.904690	125,287	72,546.92	72,546.92	72,546.92
Collateral			USD	USD	1.000	3128P8AK7	FMAC 03.500 FGPC C91810 G	65.438111	114,955	75,224.62	75,224.62	75,224.62
Collateral			USD	USD	1.000	3128P8E49	FMAC 03.000 FGPC C91955 G	100.182537	39,917	39,989.49	39,989.49	39,989.49
Collateral			USD	USD	1.000	3128P8FG1	FMAC 03.000 FGPC C91967 G	101.095926	28,555	28,867.93	28,867.93	28,867.93
Collateral			USD	USD	1.000	3128P8FL0	FMAC 04.000 FGPC C91971 G	105.833455	44,616	47,218.92	47,218.92	47,218.92
Collateral			USD	USD	1.000	3128PUHE5	FMAC 04.000 FGPC J14729 G	25.791367	128,631	33,175.74	33,175.74	33,175.74
Collateral			USD	USD	1.000	3128S3CL1	FMAC 03.000 FGPC T61875 G	74.664932	43,296	32,326.64	32,326.64	32,326.64
Collateral			USD	USD	1.000	3128S3CU1	FMAC 03.000 FGPC T61883 G	71.193609	100,403	71,480.53	71,480.53	71,480.53

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Collateral			USD	USD	1.000	3128S3DA4	FMAC 03.000 FGPC T61897 G	92.208033	34,517	31,827.54	31,827.54	31,827.54
Collateral			USD	USD	1.000	3128S3E62	FMAC 03.000 FGPC T61957 G	77.340834	38,641	29,885.13	29,885.13	29,885.13
Collateral			USD	USD	1.000	3128S3L49	FMAC 03.500 FGPC T62147 G	93.639451	38,690	36,228.77	36,228.77	36,228.77
Collateral			USD	USD	1.000	3128S3MA4	FMAC 03.000 FGPC T62153 G	98.775746	32,928	32,524.56	32,524.56	32,524.56
Collateral			USD	USD	1.000	31292LGN9	FMAC 03.500 FGPC C03805 G	49.550891	58,309	28,892.64	28,892.64	28,892.64
Collateral			USD	USD	1.000	31292MFD0	FMAC 03.000 FGPC C04664 G	63.803179	54,540	34,798.00	34,798.00	34,798.00
Collateral			USD	USD	1.000	312939JC6	FMAC 04.500 FGPC A91159 G	30.464497	180,084	54,861.59	54,861.59	54,861.59
Collateral			USD	USD	1.000	312943WG4	FMAC 04.000 FGPC A95147 G	29.134524	101,550	29,585.97	29,585.97	29,585.97
Collateral			USD	USD	1.000	31300MXE8	FMAC FMAR 849677 G	48.811110	13,588	6,632.44	6,632.44	6,632.44
Collateral			USD	USD	1.000	31307ALX8	FMAC 02.500 FGPC J22142 G	50.259655	75,073	37,731.26	37,731.26	37,731.26
Collateral			USD	USD	1.000	31307DBS4	FMAC 02.500 FGPC J24549 G	52.176804	54,771	28,577.84	28,577.84	28,577.84
Collateral			USD	USD	1.000	31307L4Z8	FMAC 03.000 FGPC J30840 G	68.121690	43,094	29,356.29	29,356.29	29,356.29
Collateral			USD	USD	1.000	31322Y2U4	FMAC 03.000 FGPC T65287 G	67.969133	59,627	40,528.29	40,528.29	40,528.29
Collateral			USD	USD	1.000	31322Y3K5	FMAC 03.000 FGPC T65302 G	74.890683	72,958	54,638.38	54,638.38	54,638.38
Collateral			USD	USD	1.000	31323ABE1	FMAC 03.000 FGPC T65437 G	97.781379	88,700	86,732.14	86,732.14	86,732.14
Collateral			USD	USD	1.000	31323ABF8	FMAC 03.500 FGPC T65438 G	98.457758	56,372	55,502.35	55,502.35	55,502.35
Collateral			USD	USD	1.000	31323ABH4	FMAC 03.000 FGPC T65440 G	98.546944	76,639	75,525.19	75,525.19	75,525.19
Collateral			USD	USD	1.000	31323ABJ0	FMAC 03.500 FGPC T65441 G	100.011566	44,844	44,849.42	44,849.42	44,849.42
Collateral			USD	USD	1.000	31323ABT8	FMAC 03.500 FGPC T65450 G	101.244346	33,054	33,465.61	33,465.61	33,465.61
Collateral			USD	USD	1.000	31323ABV3	FMAC 03.500 FGPC T65452 G	101.939524	45,464	46,345.47	46,345.47	46,345.47
Collateral			USD	USD	1.000	31326HQT4	FMAC FMAR 2B3166 G	33.466996	85,820	28,721.40	28,721.40	28,721.40
Collateral			USD	USD	1.000	31326LTY1	FMAC FMAR 2B5967 G	94.513701	90,103	85,159.64	85,159.64	85,159.64
Collateral			USD	USD	1.000	3132GL7K4	FMAC 04.000 FGPC Q05698 G	44.375455	124,262	55,141.81	55,141.81	55,141.81
Collateral			USD	USD	1.000	3132GLL77	FMAC 04.000 FGPC Q05150 G	55.372768	55,543	30,755.67	30,755.67	30,755.67
Collateral			USD	USD	1.000	3132H5AG3	FMAC 04.500 FGPC U95006 G	49.282201	91,074	44,883.28	44,883.28	44,883.28
Collateral			USD	USD	1.000	3132H5AT5	FMAC 04.000 FGPC U95017 G	61.059298	88,866	54,261.15	54,261.15	54,261.15
Collateral			USD	USD	1.000	3132H7BF0	FMAC 03.500 FGPC U99037 G	63.862615	154,357	98,576.69	98,576.69	98,576.69
Collateral			USD	USD	1.000	3132H7BH6	FMAC 04.000 FGPC U99039 G	66.793188	108,050	72,170.18	72,170.18	72,170.18
Collateral			USD	USD	1.000	3132HQCF7	FMAC 03.500 FGPC Q13670 G	57.466616	89,587	51,482.67	51,482.67	51,482.67
Collateral			USD	USD	1.000	3132KELR4	FMAC 03.000 FGPC V60336 G	53.460113	150,356	80,380.36	80,380.36	80,380.36
Collateral			USD	USD	1.000	3132KEVN2	FMAC 03.000 FGPC V60621 G	60.198906	56,598	34,071.21	34,071.21	34,071.21
Collateral			USD	USD	1.000	3132KSDT8	FMAC 04.000 FGPC V70114 G	45.359006	84,675	38,407.60	38,407.60	38,407.60
Collateral			USD	USD	1.000	3132L6CH2	FMAC 04.500 FGPC V80972 G	51.902748	61,582	31,962.73	31,962.73	31,962.73
Collateral			USD	USD	1.000	3132L8SL2	FMAC 03.500 FGPC V83223 G	101.959883	45,941	46,841.60	46,841.60	46,841.60
Collateral			USD	USD	1.000	3132LQQA8	FMAC 03.500 FGPC K94149 G	103.858717	34,743	36,083.17	36,083.17	36,083.17
Collateral			USD	USD	1.000	3132M3CT2	FMAC 04.000 FGPC Q23082 G	62.915403	11,619	7,309.83	7,309.83	7,309.83
Collateral			USD	USD	1.000	3132M4VB8	FMAC 04.500 FGPC Q24510 G	54.859144	50,498	27,702.68	27,702.68	27,702.68

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Collateral			USD	USD	1.000	3132M7GW2	FMAC 04.000 FGPC Q26813 G	60.946643	90,641	55,242.95	55,242.95	55,242.95
Collateral			USD	USD	1.000	3132QL2K8	FMAC 04.000 FGPC Q30777 G	69.195954	84,058	58,164.94	58,164.94	58,164.94
Collateral			USD	USD	1.000	3132QLL84	FMAC 03.500 FGPC Q30350 G	75.861062	40,105	30,424.05	30,424.05	30,424.05
Collateral			USD	USD	1.000	3132QWRX9	FMAC 03.500 FGPC Q39501 G	87.927727	75,758	66,612.71	66,612.71	66,612.71
Collateral			USD	USD	1.000	3132QWWP0	FMAC 04.000 FGPC Q39653 G	91.782682	45,597	41,850.51	41,850.51	41,850.51
Collateral			USD	USD	1.000	3132WD7A6	FMAC 03.500 FGPC Q40888 G	83.665640	32,904	27,529.58	27,529.58	27,529.58
Collateral			USD	USD	1.000	3132WFTS8	FMAC 03.500 FGPC Q42360 G	96.546520	45,875	44,290.38	44,290.38	44,290.38
Collateral			USD	USD	1.000	3132WFTW9	FMAC 03.500 FGPC Q42364 G	85.692053	48,067	41,189.69	41,189.69	41,189.69
Collateral			USD	USD	1.000	3132WH6C4	FMAC 04.000 FGPC Q44466 G	97.833541	66,132	64,699.20	64,699.20	64,699.20
Collateral			USD	USD	1.000	3132WJUS8	FMAC 03.000 FGPC Q45092 G	92.921838	31,335	29,116.65	29,116.65	29,116.65
Collateral			USD	USD	1.000	3132WLCU8	FMAC 03.500 FGPC Q46382 G	98.013287	36,024	35,308.66	35,308.66	35,308.66
Collateral			USD	USD	1.000	3132WMGW8	FMAC 04.000 FGPC Q47412 G	104.626237	35,440	37,079.56	37,079.56	37,079.56
Collateral			USD	USD	1.000	3132WPRT6	FMAC 04.000 FGPC Q49497 G	101.485813	42,521	43,152.73	43,152.73	43,152.73
Collateral			USD	USD	1.000	3132XS6X3	FMAC 04.500 FGPC Q50885 G	107.758891	34,951	37,662.32	37,662.32	37,662.32
Collateral			USD	USD	1.000	3132XSX39	FMAC 04.000 FGPC Q50697 G	103.884315	61,912	64,316.64	64,316.64	64,316.64
Collateral			USD	USD	1.000	3132XSXC9	FMAC 04.000 FGPC Q50674 G	104.642914	32,049	33,537.30	33,537.30	33,537.30
Collateral			USD	USD	1.000	3132XTA32	FMAC 04.000 FGPC Q50925 G	104.791336	34,757	36,422.19	36,422.19	36,422.19
Collateral			USD	USD	1.000	3132XUM93	FMAC 04.000 FGPC Q52183 G	106.032106	27,223	28,865.41	28,865.41	28,865.41
Collateral			USD	USD	1.000	3132XUSE6	FMAC 04.500 FGPC Q52316 G	108.848830	33,566	36,536.58	36,536.58	36,536.58
Collateral			USD	USD	1.000	3132XUXP5	FMAC 04.000 FGPC Q52485 G	105.816486	38,679	40,928.28	40,928.28	40,928.28
Collateral			USD	USD	1.000	3132XUXQ3	FMAC 04.000 FGPC Q52486 G	105.666449	38,931	41,137.08	41,137.08	41,137.08
Collateral			USD	USD	1.000	3132XVHX4	FMAC 04.000 FGPC Q52945 G	105.797972	55,733	58,964.32	58,964.32	58,964.32
Collateral			USD	USD	1.000	3132XVSH7	FMAC 04.500 FGPC Q53219 G	108.074546	42,236	45,646.80	45,646.80	45,646.80
Collateral			USD	USD	1.000	3132XVSK0	FMAC 04.500 FGPC Q53221 G	107.925521	43,951	47,433.83	47,433.83	47,433.83
Collateral			USD	USD	1.000	3132XVSL8	FMAC 04.500 FGPC Q53222 G	107.652976	30,973	33,343.82	33,343.82	33,343.82
Collateral			USD	USD	1.000	3132XVVJ9	FMAC 04.000 FGPC Q53316 G	105.948335	32,331	34,254.06	34,254.06	34,254.06
Collateral			USD	USD	1.000	31335AA73	FMAC 03.500 FGPC G60030 G	68.060585	47,308	32,198.09	32,198.09	32,198.09
Collateral			USD	USD	1.000	31335AYT9	FMAC 03.000 FGPC G60722 G	91.734513	30,871	28,319.81	28,319.81	28,319.81
Collateral			USD	USD	1.000	31335BCG9	FMAC 04.500 FGPC G60971 G	98.734959	44,775	44,209.04	44,209.04	44,209.04
Collateral			USD	USD	1.000	31347AY24	FMAC FMAR 840729 G	100.043025	79,417	79,450.85	79,450.85	79,450.85
Collateral			USD	USD	1.000	3138A44F9	FNMA FNMS 04.500 CLAH3521	24.371644	159,468	38,865.01	38,865.01	38,865.01
Collateral			USD	USD	1.000	3138AFW63	FNMA FNMS 04.500 CLAI2468	33.674885	125,754	42,347.59	42,347.59	42,347.59
Collateral			USD	USD	1.000	3138EAEV5	FNMA FNMS 04.000 CLAK5547	47.018313	104,835	49,291.66	49,291.66	49,291.66
Collateral			USD	USD	1.000	3138ECUP6	FNMA FNMS 03.500 CLAK7789	46.202434	130,175	60,143.91	60,143.91	60,143.91
Collateral			USD	USD	1.000	3138EGS54	FNMA FNMS 04.500 CLAL0539	34.033208	85,415	29,069.41	29,069.41	29,069.41
Collateral			USD	USD	1.000	3138EGYV0	FNMA FNMS 04.000 CZAL0723	34.479161	83,445	28,771.30	28,771.30	28,771.30
Collateral			USD	USD	1.000	3138EGZY3	FNMA FNMS 04.500 CLAL0758	18.319629	278,358	50,994.14	50,994.14	50,994.14

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Collateral			USD	USD	1.000	3138EH5D0	FNMA FNMS 06.000 CLAL1743	13.817642	282,616	39,050.81	39,050.81	39,050.81
Collateral			USD	USD	1.000	3138EJEP9	FNMA FNAR XX.XXX LBAL1941	31.942735	311,623	99,540.91	99,540.91	99,540.91
Collateral			USD	USD	1.000	3138EKCF0	FNMA FNAR XX.XXX LBAL2769	37.710822	166,878	62,930.95	62,930.95	62,930.95
Collateral			USD	USD	1.000	3138EKKX2	FNMA FNAR XX.XXX LBAL3009	33.289059	327,564	109,042.82	109,042.82	109,042.82
Collateral			USD	USD	1.000	3138EKTF2	FNMA FNMS 03.500 CLAL3249	47.001556	126,316	59,370.41	59,370.41	59,370.41
Collateral			USD	USD	1.000	3138EKX42	FNMA FNMS 02.500 CIAL3398	51.371364	110,660	56,847.69	56,847.69	56,847.69
Collateral			USD	USD	1.000	3138EKZW8	FNMA FNAR XX.XXX LBAL3456	22.730679	255,505	58,077.92	58,077.92	58,077.92
Collateral			USD	USD	1.000	3138ELCX9	FNMA FNMS 04.000 CLAL3685	59.116913	66,888	39,542.25	39,542.25	39,542.25
Collateral			USD	USD	1.000	3138ELVU4	FNMA FNMS 03.000 CWAL4226	53.311553	103,587	55,223.72	55,223.72	55,223.72
Collateral			USD	USD	1.000	3138EMBS9	FNMA FNMS 03.000 CVAL4548	54.907666	50,137	27,529.27	27,529.27	27,529.27
Collateral			USD	USD	1.000	3138EMCV1	FNMA FNMS 03.500 CWAL4583	51.986337	57,213	29,743.00	29,743.00	29,743.00
Collateral			USD	USD	1.000	3138EMUJ8	FNMA FNMS 04.500 CLAL5084	58.423574	71,457	41,747.57	41,747.57	41,747.57
Collateral			USD	USD	1.000	3138ENLL1	FNMA FNMS 04.000 CLAL5730	68.653930	77,179	52,986.22	52,986.22	52,986.22
Collateral			USD	USD	1.000	3138ENZR3	FNMA FNMS 03.500 CRAL6151	72.530160	59,170	42,916.35	42,916.35	42,916.35
Collateral			USD	USD	1.000	3138EPDK7	FNMA FNMS 03.000 CIAL6405	67.237421	44,954	30,226.23	30,226.23	30,226.23
Collateral			USD	USD	1.000	3138EQ5G3	FNMA FNMS 03.500 CIAL8046	61.966082	52,089	32,277.40	32,277.40	32,277.40
Collateral			USD	USD	1.000	3138EQ6N7	FNMA FNMS 04.000 CLAL8076	86.469471	47,137	40,758.89	40,758.89	40,758.89
Collateral			USD	USD	1.000	3138EQG89	FNMA FNAR XX.XXX LBAL7422	43.434557	85,510	37,140.90	37,140.90	37,140.90
Collateral			USD	USD	1.000	3138EQP22	FNMA FNAR XX.XXX LBAL7640	54.701481	120,460	65,893.42	65,893.42	65,893.42
Collateral			USD	USD	1.000	3138ER4C1	FNMA FNAR XX.XXX LBAL9818	74.791471	62,772	46,947.74	46,947.74	46,947.74
Collateral			USD	USD	1.000	3138ERA59	FNMA FNMS 04.000 CLAL9027	72.613488	46,003	33,404.71	33,404.71	33,404.71
Collateral			USD	USD	1.000	3138ERLG3	FNMA FNAR XX.XXX LBAL9326	67.913464	82,146	55,788.18	55,788.18	55,788.18
Collateral			USD	USD	1.000	3138ESA32	FNMA FNAR XX.XXX LBAL9925	75.585924	77,179	58,336.25	58,336.25	58,336.25
Collateral			USD	USD	1.000	3138ETPF7	FNMA FNMS 03.500 CLAL8521	90.021212	37,250	33,533.27	33,533.27	33,533.27
Collateral			USD	USD	1.000	3138L3SK2	FNMA FNAR XX.XXX HYAM3221	100.572438	35,147	35,348.38	35,348.38	35,348.38
Collateral			USD	USD	1.000	3138L6UE6	FNMA FNAR XX.XXX HYAM5980	97.096322	42,603	41,365.61	41,365.61	41,365.61
Collateral			USD	USD	1.000	3138LGXT8	FNMA FNAR XX.XXX HYAN4289	102.100182	38,589	39,399.81	39,399.81	39,399.81
Collateral			USD	USD	1.000	3138LKVQ7	FNMA FNAR XX.XXX HYAN6922	100.346043	79,661	79,936.96	79,936.96	79,936.96
Collateral			USD	USD	1.000	3138LL4Y8	FNMA FNAR XX.XXX HYAN8038	101.090248	28,813	29,127.53	29,127.53	29,127.53
Collateral			USD	USD	1.000	3138LLLM5	FNMA FNAR XX.XXX HXAN7531	101.389291	32,544	32,995.82	32,995.82	32,995.82
Collateral			USD	USD	1.000	3138LLNT8	FNMA FNAR XX.XXX HXAN7601	100.147965	107,438	107,596.89	107,596.89	107,596.89
Collateral			USD	USD	1.000	3138LLUX1	FNMA FNAR XX.XXX HYAN7797	100.304289	46,307	46,448.14	46,448.14	46,448.14
Collateral			USD	USD	1.000	3138LLW76	FNMA FNAR XX.XXX HYAN7869	99.535125	37,483	37,308.88	37,308.88	37,308.88
Collateral			USD	USD	1.000	3138LLXC4	FNMA FNAR XX.XXX HYAN7874	100.976028	65,087	65,722.66	65,722.66	65,722.66
Collateral			USD	USD	1.000	3138LLXK6	FNMA FNAR XX.XXX HYAN7881	100.977436	51,455	51,957.99	51,957.99	51,957.99
Collateral			USD	USD	1.000	3138LLYC3	FNMA FNAR XX.XXX HYAN7906	101.210036	35,952	36,387.46	36,387.46	36,387.46
Collateral			USD	USD	1.000	3138LLZB4	FNMA FNAR XX.XXX HYAN7937	100.116899	28,170	28,203.16	28,203.16	28,203.16

BNY MELLON

Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Collateral			USD	USD	1.000	3138LQ2G8	FNMA FNMS 03.500 CLAO0774	45.560839	128,631	58,605.45	58,605.45	58,605.45
Collateral			USD	USD	1.000	3138LR5E8	FNMA FNMS 04.000 CLAO1744	49.709940	70,467	35,029.28	35,029.28	35,029.28
Collateral			USD	USD	1.000	3138LRDU3	FNMA FNMS 03.500 CTAO1014	56.689508	64,367	36,489.35	36,489.35	36,489.35
Collateral			USD	USD	1.000	3138LURR8	FNMA FNMS 03.500 CLAO4095	41.825617	102,905	43,040.63	43,040.63	43,040.63
Collateral			USD	USD	1.000	3138MM6W7	FNMA FNMS 03.500 CRAQ6284	68.252956	43,735	29,850.16	29,850.16	29,850.16
Collateral			USD	USD	1.000	3138W1JB4	FNMA FNMS 03.000 CKAR3857	56.304913	84,385	47,512.67	47,512.67	47,512.67
Collateral			USD	USD	1.000	3138W3RY1	FNMA FNMS 03.000 CLAR5902	70.061287	92,528	64,826.35	64,826.35	64,826.35
Collateral			USD	USD	1.000	3138W9BF6	FNMA FNMS 03.500 CLAS0037	58.857211	64,536	37,984.28	37,984.28	37,984.28
Collateral			USD	USD	1.000	3138W9KT6	FNMA FNMS 03.000 CLAS0305	69.327119	59,080	40,958.70	40,958.70	40,958.70
Collateral			USD	USD	1.000	3138W9R44	FNMA FNMS 03.500 CIAS0506	53.402456	119,627	63,883.76	63,883.76	63,883.76
Collateral			USD	USD	1.000	3138WAKK2	FNMA FNMS 03.000 CIAS1197	49.144387	64,944	31,916.26	31,916.26	31,916.26
Collateral			USD	USD	1.000	3138WAPK7	FNMA FNMS 04.500 CLAS1325	61.016052	50,254	30,663.22	30,663.22	30,663.22
Collateral			USD	USD	1.000	3138WAXJ1	FNMA FNMS 04.500 CLAS1580	63.180387	108,438	68,511.82	68,511.82	68,511.82
Collateral			USD	USD	1.000	3138WAXL6	FNMA FNMS 04.500 CLAS1582	56.001151	59,026	33,055.40	33,055.40	33,055.40
Collateral			USD	USD	1.000	3138WBK38	FNMA FNMS 04.500 CLAS2113	66.355324	103,013	68,354.74	68,354.74	68,354.74
Collateral			USD	USD	1.000	3138WBME2	FNMA FNMS 04.000 CLAS2156	58.156510	106,507	61,940.54	61,940.54	61,940.54
Collateral			USD	USD	1.000	3138WCXZ1	FNMA FNMS 04.000 CLAS3395	80.478478	42,599	34,283.32	34,283.32	34,283.32
Collateral			USD	USD	1.000	3138WDC58	FNMA FNMS 03.000 CIAS3691	60.601853	77,886	47,200.38	47,200.38	47,200.38
Collateral			USD	USD	1.000	3138WDYT2	FNMA FNMS 03.000 CIAS4321	61.476091	51,452	31,630.97	31,630.97	31,630.97
Collateral			USD	USD	1.000	3138WEZ28	FNMA FNMS 04.000 CLAS5260	60.859680	103,813	63,180.18	63,180.18	63,180.18
Collateral			USD	USD	1.000	3138WF2W5	FNMA FNMS 03.500 CLAS6188	84.919777	72,934	61,935.29	61,935.29	61,935.29
Collateral			USD	USD	1.000	3138WF3B0	FNMA FNMS 03.500 CLAS6193	67.984331	99,681	67,767.53	67,767.53	67,767.53
Collateral			USD	USD	1.000	3138WFH41	FNMA FNMS 03.500 CLAS5650	86.625762	34,192	29,619.37	29,619.37	29,619.37
Collateral			USD	USD	1.000	3138WFRJ7	FNMA FNMS 04.000 CLAS5888	63.582133	104,056	66,161.21	66,161.21	66,161.21
Collateral			USD	USD	1.000	3138WFSZ0	FNMA FNMS 04.000 CLAS5935	58.923469	52,939	31,193.40	31,193.40	31,193.40
Collateral			USD	USD	1.000	3138WFXR2	FNMA FNMS 04.000 CLAS6087	85.664881	39,383	33,737.63	33,737.63	33,737.63
Collateral			USD	USD	1.000	3138WGJ54	FNMA FNMS 04.000 CLAS6583	88.383198	78,583	69,453.99	69,453.99	69,453.99
Collateral			USD	USD	1.000	3138WGKD5	FNMA FNMS 04.000 CLAS6591	87.935755	55,166	48,510.36	48,510.36	48,510.36
Collateral			USD	USD	1.000	3138WGLZ5	FNMA FNMS 03.500 CLAS6643	70.805996	57,059	40,401.35	40,401.35	40,401.35
Collateral			USD	USD	1.000	3138WJ2X5	FNMA FNMS 03.500 CIAS8889	95.103656	41,498	39,466.08	39,466.08	39,466.08
Collateral			USD	USD	1.000	3138WJ6H6	FNMA FNMS 04.000 CLAS8971	92.239975	33,593	30,985.84	30,985.84	30,985.84
Collateral			USD	USD	1.000	3138WJNF1	FNMA FNMS 03.000 CLAS8489	94.182143	29,953	28,210.33	28,210.33	28,210.33
Collateral			USD	USD	1.000	3138WKNP6	FNMA FNMS 04.000 CLAS9397	101.391974	64,252	65,146.16	65,146.16	65,146.16
Collateral			USD	USD	1.000	3138WKU29	FNMA FNMS 04.000 CLAS9600	94.707444	37,865	35,861.37	35,861.37	35,861.37
Collateral			USD	USD	1.000	3138WQBM3	FNMA FNMS 03.500 CLAT2743	57.553859	50,166	28,872.56	28,872.56	28,872.56
Collateral			USD	USD	1.000	3138WSST6	FNMA FNMS 03.000 CLAT5029	63.269262	59,508	37,650.04	37,650.04	37,650.04
Collateral			USD	USD	1.000	3138X3XS6	FNMA FNMS 04.000 CLAU4288	56.461391	79,751	45,028.72	45,028.72	45,028.72

BNY MELLON

Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Collateral			USD	USD	1.000	3138X6M85	FNMA FNMS 03.000 CIAU6682	47.241375	123,501	58,343.75	58,343.75	58,343.75
Collateral			USD	USD	1.000	3138XGS38	FNMA FNMS 03.500 CLAV5037	60.928913	47,700	29,062.95	29,062.95	29,062.95
Collateral			USD	USD	1.000	3138Y6PG3	FNMA FNMS 03.000 CIAX4922	66.014361	64,907	42,848.14	42,848.14	42,848.14
Collateral			USD	USD	1.000	3138Y8T83	FNMA FNAR XX.XXX LBAX6874	53.694891	149,764	80,415.39	80,415.39	80,415.39
Collateral			USD	USD	1.000	3138YERN9	FNMA FNMS 03.000 CKAY1392	75.275858	58,196	43,807.32	43,807.32	43,807.32
Collateral			USD	USD	1.000	3138YRRP5	FNMA FNMS 03.000 CKAZ0493	68.724624	71,739	49,302.38	49,302.38	49,302.38
Collateral			USD	USD	1.000	3140E6KC5	FNMA FNMS 04.000 CLBA2090	81.629921	43,119	35,197.77	35,197.77	35,197.77
Collateral			USD	USD	1.000	3140E9BS4	FNMA FNMS 04.000 CTBA4548	74.292741	66,058	49,076.27	49,076.27	49,076.27
Collateral			USD	USD	1.000	3140EU6P9	FNMA FNMS 04.000 CLBC0877	83.637608	53,077	44,391.95	44,391.95	44,391.95
Collateral			USD	USD	1.000	3140EUC64	FNMA FNMS 03.500 CLBC0092	81.525399	75,600	61,633.43	61,633.43	61,633.43
Collateral			USD	USD	1.000	3140EUEW5	FNMA FNAR XX.XXX LBBC0148	70.292725	49,652	34,901.49	34,901.49	34,901.49
Collateral			USD	USD	1.000	3140F0H80	FNMA FNMS 04.000 CLBC4754	96.221737	33,824	32,546.03	32,546.03	32,546.03
Collateral			USD	USD	1.000	3140F8R74	FNMA FNMS 03.000 CLBD1409	91.381267	44,506	40,670.51	40,670.51	40,670.51
Collateral			USD	USD	1.000	3140FE2V5	FNMA FNMS 04.000 CLBD7087	100.801607	6,696	6,749.71	6,749.71	6,749.71
Collateral			USD	USD	1.000	3140FNY32	FNMA FNMS 04.000 CLBE3429	94.255748	29,844	28,129.58	28,129.58	28,129.58
Collateral			USD	USD	1.000	3140FS5X7	FNMA FNMS 04.000 CLBE7161	95.354571	41,855	39,910.82	39,910.82	39,910.82
Collateral			USD	USD	1.000	3140FXCK6	FNMA FNMS 04.500 I4BF0073	89.338439	78,465	70,099.43	70,099.43	70,099.43
Collateral			USD	USD	1.000	3140FXDJ8	FNMA FNMS 04.000 I4BF0104	95.267013	33,995	32,385.69	32,385.69	32,385.69
Collateral			USD	USD	1.000	3140FXFY3	FNMA FNMS 04.000 I4BF0182	104.562472	54,503	56,989.88	56,989.88	56,989.88
Collateral			USD	USD	1.000	3140GN3W1	FNMA FNMS 04.000 CLBH0812	95.966812	36,542	35,068.20	35,068.20	35,068.20
Collateral			USD	USD	1.000	3140GRSQ8	FNMA FNMS 03.500 CLBH3226	100.620232	41,909	42,168.50	42,168.50	42,168.50
Collateral			USD	USD	1.000	3140GU2N6	FNMA FNMS 04.000 CLBH6180	96.198945	31,553	30,353.26	30,353.26	30,353.26
Collateral			USD	USD	1.000	3140GUYW1	FNMA FNMS 04.000 CLBH6124	100.046124	32,336	32,351.07	32,351.07	32,351.07
Collateral			USD	USD	1.000	3140GUZC4	FNMA FNMS 04.000 CLBH6138	100.923644	31,012	31,298.41	31,298.41	31,298.41
Collateral			USD	USD	1.000	3140GWUG6	FNMA FNMS 04.000 CLBH7782	102.000299	35,736	36,450.73	36,450.73	36,450.73
Collateral			USD	USD	1.000	3140H4L51	FNMA FNMS 04.000 CLBJ3047	105.523876	15,536	16,394.42	16,394.42	16,394.42
Collateral			USD	USD	1.000	3140J5FS3	FNMA FNAR XX.XXX LBBM1076	85.029373	73,431	62,438.07	62,438.07	62,438.07
Collateral			USD	USD	1.000	3140J5HP7	FNMA FNAR XX.XXX LBBM1137	82.858610	66,888	55,422.65	55,422.65	55,422.65
Collateral			USD	USD	1.000	3140J5VS5	FNMA FNAR XX.XXX LBBM1524	93.134158	102,390	95,360.47	95,360.47	95,360.47
Collateral			USD	USD	1.000	3140J5WK1	FNMA FNMS 04.500 CLBM1549	104.432702	43,255	45,171.92	45,171.92	45,171.92
Collateral			USD	USD	1.000	3140J5WQ8	FNMA FNAR XX.XXX LBBM1554	91.247092	96,855	88,377.23	88,377.23	88,377.23
Collateral			USD	USD	1.000	3140J6CN5	FNMA FNAR XX.XXX JUBM1876	106.675371	87,797	93,657.79	93,657.79	93,657.79
Collateral			USD	USD	1.000	3140J6EK9	FNMA FNMS 03.500 CLBM1937	101.381847	66,890	67,814.55	67,814.55	67,814.55
Collateral			USD	USD	1.000	3140J7L94	FNMA FNMS 04.500 CLBM3051	107.173454	30,203	32,369.17	32,369.17	32,369.17
Collateral			USD	USD	1.000	3140J7RD9	FNMA FNAR XX.XXX LBBM3183	100.437559	79,288	79,634.61	79,634.61	79,634.61
Collateral			USD	USD	1.000	3140J7RF4	FNMA FNAR XX.XXX LBBM3185	100.082124	111,717	111,808.43	111,808.43	111,808.43
Collateral			USD	USD	1.000	3140J7S71	FNMA FNMS 03.000 CLBM3241	100.576912	29,829	30,001.50	30,001.50	30,001.50

BNY MELLON

Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting
Collateral			USD	USD	1.000	3140J7S97	FNMA FNMS 04.000 CRBM3243	104.583411	26,448	27,659.83	27,659.83	27,659.83
Collateral			USD	USD	1.000	3140J7UU7	FNMA FNAR XX.XXX LBBM3294	101.870700	101,167	103,059.04	103,059.04	103,059.04
Collateral			USD	USD	1.000	3140J7UV5	FNMA FNAR XX.XXX LBBM3295	100.912200	109,067	110,062.16	110,062.16	110,062.16
Collateral			USD	USD	1.000	3140J7UW3	FNMA FNAR XX.XXX LBBM3296	101.834400	83,698	85,233.72	85,233.72	85,233.72
Collateral			USD	USD	1.000	3140Q75F0	FNMA FNMS 03.000 CLCA0845	100.240397	37,821	37,911.50	37,911.50	37,911.50
Collateral			USD	USD	1.000	3140Q75H6	FNMA FNMS 03.000 CLCA0847	100.373125	39,784	39,932.54	39,932.54	39,932.54
Collateral			USD	USD	1.000	3140Q7FA0	FNMA FNMS 03.000 CTCA0160	98.550141	43,643	43,009.84	43,009.84	43,009.84
Collateral			USD	USD	1.000	3140Q7XB8	FNMA FNMS 03.000 CLCA0673	100.086543	36,156	36,187.28	36,187.28	36,187.28
Collateral			USD	USD	1.000	3140Q7XC6	FNMA FNMS 03.000 CLCA0674	99.922182	35,544	35,516.65	35,516.65	35,516.65
Collateral			USD	USD	1.000	3140Q7YG6	FNMA FNMS 04.500 CLCA0710	108.792630	29,332	31,910.58	31,910.58	31,910.58
Collateral			USD	USD	1.000	31410LVT6	FNMA FNMS 04.000 CI890826	103.903174	2,573	2,673.05	2,673.05	2,673.05
Collateral			USD	USD	1.000	31412WXC5	FNMA FNMS 06.000 CL937275	7.195652	3	0.19	0.19	0.19
Collateral			USD	USD	1.000	31416W6M9	FNMA FNMS 03.500 CIAB1775	24.288104	134,424	32,649.02	32,649.02	32,649.02
Collateral			USD	USD	1.000	31418AWG9	FNMA FNMS 03.500 CRMA1546	75.131285	515	386.57	386.57	386.57
Collateral			USD	USD	1.000	31418BN69	FNMA FNMS 03.000 CKMA2212	52.217880	120,701	63,027.57	63,027.57	63,027.57
Collateral			USD	USD	1.000	31418CDL5	FNMA FNMS 03.000 CLMA2806	93.072723	68,703	63,943.92	63,943.92	63,943.92
Collateral			USD	USD	1.000	31418CGD0	FNMA FNMS 03.000 CLMA2895	95.312734	32,286	30,773.03	30,773.03	30,773.03
Collateral			USD	USD	1.000	31418CNE0	FNMA FNMS 04.000 CLMA3088	101.461140	68,545	69,546.53	69,546.53	69,546.53
Collateral			USD	USD	1.000	31418CPK4	FNMA FNMS 03.000 CIMA3125	98.788268	43,974	43,441.02	43,441.02	43,441.02
Collateral			USD	USD	1.000	31418CS39	FNMA FNMS 03.000 CLMA3237	100.101899	42,338	42,381.62	42,381.62	42,381.62
Collateral			USD	USD	1.000	31418CS47	FNMA FNMS 03.500 CLMA3238	102.873222	64,559	66,413.77	66,413.77	66,413.77
Collateral			USD	USD	1.000	31418CS62	FNMA FNMS 04.500 CLMA3240	106.967833	17,832	19,074.83	19,074.83	19,074.83
Collateral			USD	USD	1.000	31418CS88	FNMA FNMS 03.000 CTMA3242	101.551333	45,392	46,095.82	46,095.82	46,095.82
Collateral			USD	USD	1.000	31418CSA3	FNMA FNMS 04.500 CLMA3212	106.148350	31,967	33,932.31	33,932.31	33,932.31
Collateral			USD	USD	1.000	31418CST2	FNMA FNMS 03.500 CKMA3229	101.855546	53,758	54,755.63	54,755.63	54,755.63
Collateral			USD	USD	1.000	31418CSU9	FNMA FNMS 04.000 CKMA3230	103.412495	32,927	34,050.82	34,050.82	34,050.82
Collateral			USD	USD	1.000	31418CTD6	FNMA FNMS 03.000 CIMA3247	102.042333	41,951	42,808.06	42,808.06	42,808.06
Collateral			USD	USD	1.000	31418MCE0	FNMA FNAR XX.XXX WSAD0068	21.095223	174,608	36,833.87	36,833.87	36,833.87
Collateral			USD	USD	1.000	31419A5E3	FNMA FNAR XX.XXX LBAE0844	11.802284	323,749	38,209.75	38,209.75	38,209.75
Collateral			USD	USD	1.000	36176WZ95	GNMA GNMI SF 778668 X	30.149725	820	247.29	247.29	247.29
Collateral			USD	USD	1.000	36177WXN5	GNMA GNMI SF AA0685 X	60.421851	5,008	3,025.63	3,025.63	3,025.63
Collateral			USD	USD	1.000	36177XDD7	GNMA GNII SF AA1000 C	33.238720	2,122	705.46	705.46	705.46
Collateral			USD	USD	1.000	36178THD1	GNMA GNHF RF AB6528 H	86.710802	3,759	3,259.71	3,259.71	3,259.71
Collateral			USD	USD	1.000	36179RBL2	GNMA GNII JM MA2743 M	57.376166	239,456	137,390.79	137,390.79	137,390.79
Collateral			USD	USD	1.000	36179TMS1	GNMA GNII SF MA4869 M	96.407786	860	829.49	829.49	829.49
Collateral			USD	USD	1.000	36179TNR2	GNMA GNII SF MA4900 M	103.655203	64	66.84	66.84	66.84
Collateral			USD	USD	1.000	3617A8D71	GNMA GNHF RF AO7326 H	85.224994	857	730.11	730.11	730.11

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Collateral			USD	USD	1.000	3617AJPX7	GNMA GNMI SF BA5838 X	97.645725	1,467	1,432.69	1,432.69	1,432.69
Collateral			USD	USD	1.000	3617ALRA0	GNMA GNHF RF BA7681 H	113.741281	1,436	1,632.78	1,632.78	1,632.78
Collateral			USD	USD	1.000	3617AQDL0	GNMA GNHF RF BB0107 H	113.083972	1,294	1,463.34	1,463.34	1,463.34
Collateral			USD	USD	1.000	3617AQEJ4	GNMA GNHF RF BB0137 H	111.888933	1,384	1,548.62	1,548.62	1,548.62
Collateral			USD	USD	1.000	3617AWLX2	GNMA GNHF RF BB5742 H	112.496426	1,675	1,884.07	1,884.07	1,884.07
Collateral			USD	USD	1.000	3617BA6Y4	GNMA GNHF RF BC7187 H	111.511405	10,356	11,548.03	11,548.03	11,548.03
Collateral			USD	USD	1.000	3617BD2J5	GNMA GNHF RF BC9777 H	111.932304	2,076	2,323.83	2,323.83	2,323.83
Collateral			USD	USD	1.000	3617BDZ34	GNMA GNHF RF BC9762 H	112.262442	3,717	4,173.29	4,173.29	4,173.29
Collateral			USD	USD	1.000	3617BDZ67	GNMA GNHF RF BC9765 H	111.979742	1,047	1,172.49	1,172.49	1,172.49
Collateral			USD	USD	1.000	3617BKAU5	GNMA GNMI SF BD3619 X	104.525000	3	2.69	2.69	2.69
Collateral			USD	USD	1.000	3617BTM82	GNMA GNHA ML BE0383 H	108.480498	8,417	9,131.08	9,131.08	9,131.08
Collateral			USD	USD	1.000	3617BTZC9	GNMA GNHA ML BE0739 H	112.302413	3,616	4,061.08	4,061.08	4,061.08
Collateral			USD	USD	1.000	3617BTZG0	GNMA GNHF RF BE0743 H	103.416203	6,882	7,117.28	7,117.28	7,117.28
Collateral			USD	USD	1.000	3617BTZH8	GNMA GNHA ML BE0744 H	111.372366	4,059	4,520.43	4,520.43	4,520.43
Collateral			USD	USD	1.000	36194M2A8	GNMA GNMI SF AU0769 X	100.416000	3	2.58	2.58	2.58
Collateral			USD	USD	1.000	36195XL46	GNMA GNHF RF AW8447 H	111.187337	458	509.16	509.16	509.16
Collateral			USD	USD	1.000	36196RRT7	GNMA GNHF RF AY2298 H	114.404035	944	1,080.15	1,080.15	1,080.15
Collateral			USD	USD	1.000	36196UJY8	GNMA GNHF RF AY4779 H	113.595695	1,618	1,838.18	1,838.18	1,838.18
Collateral			USD	USD	1.000	36202EXN4	GNMA GNII JM 004285 M	0.752430	2,573	19.36	19.36	19.36
Collateral			USD	USD	1.000	36208A6F3	GNMA GNHA RM 892379 H	61.474573	2,315	1,423.36	1,423.36	1,423.36
Collateral			USD	USD	1.000	36208A7L9	GNMA GNHA RM 892399 H	59.429288	2,315	1,376.00	1,376.00	1,376.00
Collateral			USD	USD	1.000	36208AZY0	GNMA GNHA RM 891562 H	60.147080	515	309.47	309.47	309.47
Collateral			USD	USD	1.000	3620E1MY7	GNMA GNHA RM 894776 H	102.255510	9,245	9,453.54	9,453.54	9,453.54
Collateral Total For Merrill Lynch, Pierce, Fenner & Smith Inc.									**17,123,444**	**11,301,867.53**	**11,301,867.53**	**11,301,867.53**
Total Collateral for Broker Merrill Lynch, Pierce, Fenner &												**103.45%**

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Morgan Stanley & Co. LLC (U.S. Government Mortgages (TriParty))												
Loan	484988	736110144	USD	USD	1.000	912828J27	UNITED STATES TREASURY NOTE	98.313130	1,445,000	1,420,624.73	1,420,624.73	1,420,624.73
Loan Total For Morgan Stanley & Co. LLC									**1,445,000**	**1,420,624.73**	**1,420,624.73**	**1,420,624.73**
Collateral			USD	USD	1.000	31281ADE9	FMAC 06.750 FGPC N30101 G	0.037250	3	0.00	0.00	0.00
Collateral			USD	USD	1.000	31281ADH2	FMAC 06.500 FGPC N30104 G	0.212549	36	0.08	0.08	0.08
Collateral			USD	USD	1.000	31281AGM8	FMAC 05.500 FGPC N30204 G	0.354737	13	0.05	0.05	0.05
Collateral			USD	USD	1.000	31282CLN5	FMAC 04.500 FGPC M30333 G	0.522363	248	1.30	1.30	1.30
Collateral			USD	USD	1.000	31283G5N3	FMAC 07.000 FGPC G00853 G	0.428885	142	0.61	0.61	0.61
Collateral			USD	USD	1.000	31283GBM8	FMAC 09.000 FGPC G00044 G	0.017500	4	0.00	0.00	0.00
Collateral			USD	USD	1.000	31283GBT3	FMAC 07.500 FGPC G00050 G	0.075444	6	0.00	0.00	0.00
Collateral			USD	USD	1.000	31283GBW6	FMAC 09.000 FGPC G00053 G	0.013345	62	0.01	0.01	0.01
Collateral			USD	USD	1.000	31283GDW4	FMAC 08.500 FGPC G00117 G	0.033500	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	31283GEQ6	FMAC 07.500 FGPC G00143 G	0.105308	9	0.01	0.01	0.01
Collateral			USD	USD	1.000	31283GLD7	FMAC 09.000 FGPC G00324 G	0.149643	10	0.01	0.01	0.01
Collateral			USD	USD	1.000	31283GRG4	FMAC 07.000 FGPC G00487 G	0.300531	10	0.03	0.03	0.03
Collateral			USD	USD	1.000	31283GWR4	FMAC 08.000 FGPC G00656 G	0.204257	25	0.05	0.05	0.05
Collateral			USD	USD	1.000	31283GXX0	FMAC 08.000 FGPC G00694 G	0.241633	21	0.05	0.05	0.05
Collateral			USD	USD	1.000	31283HEQ4	FMAC 07.000 FGPC G01043 G	0.488533	11	0.05	0.05	0.05
Collateral			USD	USD	1.000	31283HK61	FMAC 07.000 FGPC G01217 G	0.353227	16	0.06	0.06	0.06
Collateral			USD	USD	1.000	31283HML6	FMAC 06.500 FGPC G01263 G	0.581714	5	0.03	0.03	0.03
Collateral			USD	USD	1.000	31283HN27	FMAC 07.000 FGPC G01309 G	0.308600	35	0.11	0.11	0.11
Collateral			USD	USD	1.000	31287NDD7	FMAC 06.000 FGPC C62800 G	0.863111	6	0.06	0.06	0.06
Collateral			USD	USD	1.000	31287NQX9	FMAC 07.000 FGPC C63170 G	1.579600	4	0.06	0.06	0.06
Collateral			USD	USD	1.000	31287SUG0	FMAC 07.000 FGPC C66883 G	0.158519	39	0.06	0.06	0.06
Collateral			USD	USD	1.000	31287UB76	FMAC 07.000 FGPC C68162 G	0.287600	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	31288FSS4	FMAC 06.000 FGPC C76829 G	0.880556	6	0.06	0.06	0.06
Collateral			USD	USD	1.000	31288U3D1	FMAC FMAR 845296 G	0.186135	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	31288VHR3	FMAC FMAR 845640 G	0.057800	4	0.00	0.00	0.00
Collateral			USD	USD	1.000	31288VSG5	FMAC FMAR 845919 G	0.215615	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128CUK47	FMAC 06.000 FGPC G30315 G	4.761726	21	1.00	1.00	1.00
Collateral			USD	USD	1.000	3128DWKQ3	FMAC 05.500 FGPC D93003 G	0.085309	779	0.66	0.66	0.66
Collateral			USD	USD	1.000	3128E2ZZ2	FMAC 04.500 FGPC D96160 G	8.895522	1	0.07	0.07	0.07
Collateral			USD	USD	1.000	3128E3A20	FMAC 05.500 FGPC D96325 G	1.664000	1	0.01	0.01	0.01
Collateral			USD	USD	1.000	3128FLBL6	FMAC 06.500 FGPC D78143 G	0.008960	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128G2MK7	FMAC 06.500 FGPC D89362 G	0.235438	11	0.03	0.03	0.03
Collateral			USD	USD	1.000	3128KA2B6	FMAC 05.000 FGPC A49770 G	3.069000	1	0.02	0.02	0.02

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Collateral			USD	USD	1.000	3128L64C0	FMAC 05.000 FGPC A73519 G	1.492500	1	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128M1GJ2	FMAC 05.000 FGPC G12101 G	1.027890	71	0.73	0.73	0.73
Collateral			USD	USD	1.000	3128M4ZK2	FMAC 05.500 FGPC G03146 G	4.684930	30	1.43	1.43	1.43
Collateral			USD	USD	1.000	3128M9BJ0	FMAC 05.000 FGPC G06941 G	36.621333	6	2.34	2.34	2.34
Collateral			USD	USD	1.000	3128MAFA2	FMAC 03.500 FGPC G07961 G	70.616000	3	2.00	2.00	2.00
Collateral			USD	USD	1.000	3128MB4P9	FMAC 06.000 FGPC G13330 G	0.000811	75	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128MBAX5	FMAC 05.000 FGPC G12522 G	2.107500	4	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128MBC62	FMAC 05.000 FGPC G12593 G	2.489500	1	0.04	0.04	0.04
Collateral			USD	USD	1.000	3128MBJN8	FMAC 05.000 FGPC G12769 G	2.014750	3	0.06	0.06	0.06
Collateral			USD	USD	1.000	3128ME4Z1	FMAC 03.500 FGPC G16040 G	84.792000	4	3.00	3.00	3.00
Collateral			USD	USD	1.000	3128MJB25	FMAC 04.500 FGPC G08056 G	7.386450	14	1.05	1.05	1.05
Collateral			USD	USD	1.000	3128MJEV8	FMAC 06.500 FGPC G08147 G	3.664000	2	0.08	0.08	0.08
Collateral			USD	USD	1.000	3128MJGP9	FMAC 06.000 FGPC G08205 G	3.445800	4	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128MJV56	FMAC 03.000 FGPC G08635 G	76.250333	4	3.24	3.24	3.24
Collateral			USD	USD	1.000	3128MJVN7	FMAC 03.500 FGPC G08620 G	58.016875	6	3.29	3.29	3.29
Collateral			USD	USD	1.000	3128MJWB2	FMAC 03.500 FGPC G08641 G	70.069500	4	2.98	2.98	2.98
Collateral			USD	USD	1.000	3128MJY61	FMAC 03.000 FGPC G08732 G	92.887400	4	3.29	3.29	3.29
Collateral			USD	USD	1.000	3128MJZN3	FMAC 03.500 FGPC G08748 G	95.095000	1	0.67	0.67	0.67
Collateral			USD	USD	1.000	3128MJZR4	FMAC 03.500 FGPC G08751 G	95.777500	1	1.36	1.36	1.36
Collateral			USD	USD	1.000	3128MMKS1	FMAC 05.000 FGPC G18304 G	6.800000	1	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128MMP31	FMAC 02.500 FGPC G18441 G	39.726301	102	40.51	40.51	40.51
Collateral			USD	USD	1.000	3128P7BD4	FMAC 06.000 FGPC C90936 G	6.315112	51	3.24	3.24	3.24
Collateral			USD	USD	1.000	3128P7FE8	FMAC 06.000 FGPC C91065 G	4.955184	20	1.00	1.00	1.00
Collateral			USD	USD	1.000	3128PFRB3	FMAC 05.500 FGPC J04082 G	1.138399	4	0.04	0.04	0.04
Collateral			USD	USD	1.000	3128PG5S8	FMAC 05.500 FGPC J05357 G	2.259250	6	0.13	0.13	0.13
Collateral			USD	USD	1.000	3128PHMZ1	FMAC 05.500 FGPC J05776 G	0.472500	4	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128PVV49	FMAC 03.500 FGPC J16035 G	10.189778	29	2.97	2.97	2.97
Collateral			USD	USD	1.000	31292G2R6	FMAC 06.000 FGPC C00784 G	0.890250	9	0.08	0.08	0.08
Collateral			USD	USD	1.000	31292GFX9	FMAC 07.500 FGPC C00182 G	0.089400	7	0.01	0.01	0.01
Collateral			USD	USD	1.000	31292GJQ0	FMAC 06.000 FGPC C00271 G	0.636500	1	0.01	0.01	0.01
Collateral			USD	USD	1.000	31292HH49	FMAC 06.500 FGPC C01151 G	0.419875	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	31292HJE5	FMAC 07.000 FGPC C01161 G	0.429625	6	0.02	0.02	0.02
Collateral			USD	USD	1.000	31292HKY9	FMAC 07.000 FGPC C01211 G	0.399800	25	0.10	0.10	0.10
Collateral			USD	USD	1.000	31292HRY2	FMAC 06.000 FGPC C01403 G	1.331875	6	0.08	0.08	0.08
Collateral			USD	USD	1.000	31292SCG3	FMAC 04.000 FGPC C09071 G	49.107500	4	2.09	2.09	2.09
Collateral			USD	USD	1.000	312935ZC6	FMAC 05.000 FGPC A88839 G	4.898000	2	0.10	0.10	0.10
Collateral			USD	USD	1.000	31294KUM5	FMAC 05.000 FGPC E01488 G	0.547667	2	0.01	0.01	0.01

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Collateral			USD	USD	1.000	31294KX83	FMAC 05.000 FGPC E01603 G	0.795400	7	0.06	0.06	0.06
Collateral			USD	USD	1.000	312963AR2	FMAC 05.500 FGPC B10916 G	0.976400	7	0.07	0.07	0.07
Collateral			USD	USD	1.000	312968F62	FMAC 05.000 FGPC B15589 G	0.669143	15	0.10	0.10	0.10
Collateral			USD	USD	1.000	31298MB55	FMAC 07.000 FGPC C50960 G	0.132000	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	3132J7YR7	FMAC 03.500 FGPC Q16619 G	58.513000	1	0.83	0.83	0.83
Collateral			USD	USD	1.000	31335AYG7	FMAC 04.500 FGPC G60711 G	78.964000	3	2.24	2.24	2.24
Collateral			USD	USD	1.000	31335AZB7	FMAC 05.000 FGPC G60738 G	81.569250	3	2.31	2.31	2.31
Collateral			USD	USD	1.000	31335GE68	FMAC 07.000 FGPC C80157 G	0.234071	10	0.02	0.02	0.02
Collateral			USD	USD	1.000	31335HUW1	FMAC 05.500 FGPC C90597 G	1.083143	5	0.05	0.05	0.05
Collateral			USD	USD	1.000	3133EESX9	FCSB 3.61 FCSB 44 C	107.586000	1	1.52	1.52	1.52
Collateral			USD	USD	1.000	3133EF3E5	FCSB 2.05 FCOR 17-23 EG	97.849000	1	1.39	1.39	1.39
Collateral			USD	USD	1.000	3133EGNV3	FCSB 2.25 FCOR 17-26 BT	95.955000	1	0.68	0.68	0.68
Collateral			USD	USD	1.000	31348MSU2	FMAC FMAR 765031 G	0.071627	53	0.04	0.04	0.04
Collateral			USD	USD	1.000	3134A3Z41	FMAC FMIN 03/15/2019 A	97.330000	3	2.76	2.76	2.76
Collateral			USD	USD	1.000	3134A4BR4	FMAC FMIN 03/15/2020 E	95.018000	4	3.37	3.37	3.37
Collateral			USD	USD	1.000	3134A4CL6	FMAC FMIN 09/15/2029 E	70.614000	3	2.00	2.00	2.00
Collateral			USD	USD	1.000	3134G3M98	FMAC 1.25 FMNT 14-18 98	100.014000	1	0.71	0.71	0.71
Collateral			USD	USD	1.000	3134G3VF4	FMAC 2.00 FMNT 14-20 F4	99.954200	4	3.54	3.54	3.54
Collateral			USD	USD	1.000	31358C7P5	FNMA FNIN 05/15/18	99.383000	3	2.82	2.82	2.82
Collateral			USD	USD	1.000	31359MEB5	FNMA 6.21 FNSM GDED 08/38	151.000000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	31359YCB1	FNMA FNIN 01/15/18	99.925000	1	1.42	1.42	1.42
Collateral			USD	USD	1.000	31359YCD7	FNMA FNIN 01/15/19	97.926000	2	2.08	2.08	2.08
Collateral			USD	USD	1.000	3135G0Q89	FNMA 1.375 FNSM A 10/21	97.472333	2	2.07	2.07	2.07
Collateral			USD	USD	1.000	3135G0T45	FNMA 1.875 FNSM A 04/22	99.090667	2	2.11	2.11	2.11
Collateral			USD	USD	1.000	3135G0ZE6	FNMA 1.75 FNSM A 06/19	99.847750	3	2.83	2.83	2.83
Collateral			USD	USD	1.000	31360AH58	FNMA FNAR XX.XXX VL000252	0.001039	12	0.00	0.00	0.00
Collateral			USD	USD	1.000	313615C20	FNMA FNMS 08.000 CL050489	0.069000	4	0.00	0.00	0.00
Collateral			USD	USD	1.000	313615G83	FNMA FNMS 07.500 CL050623	0.053083	9	0.00	0.00	0.00
Collateral			USD	USD	1.000	313615LF1	FNMA FNMS 07.000 CL050726	0.217500	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	313615S56	FNMA FNMS 06.000 CL050940	0.704111	13	0.09	0.09	0.09
Collateral			USD	USD	1.000	313623WB2	FNMA FNMS 11.000 CL077142	0.058040	6	0.00	0.00	0.00
Collateral			USD	USD	1.000	31363MY84	FNMA FNMS 09.000 CL093435	0.784500	10	0.08	0.08	0.08
Collateral			USD	USD	1.000	31364DCL8	FNMA FNIN 11/29/20	93.660000	2	1.99	1.99	1.99
Collateral			USD	USD	1.000	31364DCP9	FNMA FNIN 05/29/22	90.035000	3	2.55	2.55	2.55
Collateral			USD	USD	1.000	31364DCR5	FNMA FNIN 05/29/23	87.422000	1	0.62	0.62	0.62
Collateral			USD	USD	1.000	31368HNM1	FNMA FNMS 04.500 CL190396	10.119667	6	0.65	0.65	0.65
Collateral			USD	USD	1.000	3136G1GX1	FNMA 1.25 FNNT E 14-18	99.420000	1	1.41	1.41	1.41

BNY MELLON

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Collateral			USD	USD	1.000	31371EU45	FNMA FNMS 06.000 CL250003	0.681500	17	0.12	0.12	0.12
Collateral			USD	USD	1.000	31371FKX9	FNMA FNMS 07.500 CL250610	0.145600	7	0.01	0.01	0.01
Collateral			USD	USD	1.000	31371FQR6	FNMA FNMS 07.500 CL250764	0.265811	26	0.07	0.07	0.07
Collateral			USD	USD	1.000	31371HVG0	FNMA FNMS 06.500 CL252715	0.486810	15	0.07	0.07	0.07
Collateral			USD	USD	1.000	31371HVJ4	FNMA FNMS 07.500 CL252717	0.362552	21	0.07	0.07	0.07
Collateral			USD	USD	1.000	31371JFV1	FNMA FNMS 06.500 CL253180	0.470950	14	0.07	0.07	0.07
Collateral			USD	USD	1.000	31371K4E8	FNMA FNMS 05.000 CI254721	0.146167	9	0.01	0.01	0.01
Collateral			USD	USD	1.000	31371KDL2	FNMA FNMS 06.500 CL254007	0.627880	18	0.11	0.11	0.11
Collateral			USD	USD	1.000	31371KF97	FNMA FNMS 06.500 CL254092	0.838389	13	0.11	0.11	0.11
Collateral			USD	USD	1.000	31371KHZ7	FNMA FNMS 07.000 CL254148	1.043048	15	0.16	0.16	0.16
Collateral			USD	USD	1.000	31371KZ61	FNMA FNMS 06.000 CI254665	0.019667	9	0.00	0.00	0.00
Collateral			USD	USD	1.000	31371KZB0	FNMA FNMS 06.000 CL254638	2.189800	4	0.08	0.08	0.08
Collateral			USD	USD	1.000	31371LEW5	FNMA FNMS 05.000 CL254949	5.544300	28	1.57	1.57	1.57
Collateral			USD	USD	1.000	31371MAF4	FNMA FNMS 05.500 CL255706	4.431000	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	31371MCE5	FNMA FNMS 05.000 CL255769	4.672354	4	0.17	0.17	0.17
Collateral			USD	USD	1.000	31371NMG7	FNMA FNMS 06.000 CL256959	2.492182	8	0.19	0.19	0.19
Collateral			USD	USD	1.000	31371PAB6	FNMA FNMS 05.500 CI257502	2.741000	2	0.06	0.06	0.06
Collateral			USD	USD	1.000	31373TZE3	FNMA FNMS 07.500 CL303241	0.237353	36	0.09	0.09	0.09
Collateral			USD	USD	1.000	31373UK22	FNMA FNMS 06.500 CL303713	0.436653	35	0.15	0.15	0.15
Collateral			USD	USD	1.000	31374F4J5	FNMA FNMS 08.000 CL313225	0.196200	4	0.01	0.01	0.01
Collateral			USD	USD	1.000	31374GM61	FNMA FNMS 07.000 CL313681	0.238228	779	1.86	1.86	1.86
Collateral			USD	USD	1.000	31375BKF3	FNMA FNMS 07.000 CL329794	0.691273	16	0.11	0.11	0.11
Collateral			USD	USD	1.000	31375GUU8	FNMA FNMS 07.500 GL334595	0.352609	16	0.06	0.06	0.06
Collateral			USD	USD	1.000	31377D2Z3	FNMA FNMS 09.500 GO374392	0.812250	3	0.02	0.02	0.02
Collateral			USD	USD	1.000	31378Q6R7	FNMA FNMS 09.000 GL405980	0.098988	6	0.01	0.01	0.01
Collateral			USD	USD	1.000	31378QHM6	FNMA FNAR XX.XXX WD405336	0.526241	21	0.11	0.11	0.11
Collateral			USD	USD	1.000	31379FCY8	FNMA FNMS 07.000 GO417787	4.856333	2	0.10	0.10	0.10
Collateral			USD	USD	1.000	31379FL69	FNMA FNMS 07.500 GO418049	1.908300	7	0.14	0.14	0.14
Collateral			USD	USD	1.000	31380RTR6	FNMA FNMS 06.500 CT447960	0.036073	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	31381PUY2	FNMA FNAR XX.XXX HY466899	100.080469	1	0.91	0.91	0.91
Collateral			USD	USD	1.000	31382FYX1	FNMA FNMS 06.000 CL481426	0.404760	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	31382QW76	FNMA FNMS 06.500 CL489470	0.268500	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	31385XF85	FNMA FNMS 05.500 CL555591	2.554667	2	0.05	0.05	0.05
Collateral			USD	USD	1.000	31385XN94	FNMA FNMS 06.500 CI555816	0.025926	7	0.00	0.00	0.00
Collateral			USD	USD	1.000	31385XSF5	FNMA FNMS 05.500 CI555918	0.028813	11	0.00	0.00	0.00
Collateral			USD	USD	1.000	31386H4B4	FNMA FNMS 09.000 CL564318	0.422880	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	31388NCM6	FNMA FNMS 06.500 CL609476	0.222179	47	0.11	0.11	0.11

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Collateral			USD	USD	1.000	3138A8RD0	FNMA FNMS 04.000 CLAH6783	29.055667	2	0.62	0.62	0.62
Collateral			USD	USD	1.000	3138AYW96	FNMA FNMS 03.500 CIAJ6971	38.894200	4	1.38	1.38	1.38
Collateral			USD	USD	1.000	3138E7TW4	FNMA FNMS 03.000 CIAK3264	31.432167	4	1.34	1.34	1.34
Collateral			USD	USD	1.000	3138EK2S3	FNMA FNMS 04.500 CLAL3484	40.878667	2	0.87	0.87	0.87
Collateral			USD	USD	1.000	3138ELA45	FNMA FNMS 04.000 CLAL3626	40.941273	8	3.19	3.19	3.19
Collateral			USD	USD	1.000	3138EPSH8	FNMA FNMS 04.500 CLAL6819	48.902700	7	3.46	3.46	3.46
Collateral			USD	USD	1.000	3138EQA93	FNMA FNMS 03.500 CLAL7231	79.628333	2	1.69	1.69	1.69
Collateral			USD	USD	1.000	3138ER6D7	FNMA FNMS 03.000 CIAL9867	92.379000	1	0.65	0.65	0.65
Collateral			USD	USD	1.000	3138ETEL6	FNMA FNMS 03.500 CIAL8238	72.740667	2	1.55	1.55	1.55
Collateral			USD	USD	1.000	3138LYPN1	FNMA FNMS 03.000 CIAO7628	43.845625	6	2.49	2.49	2.49
Collateral			USD	USD	1.000	3138M8HB2	FNMA FNMS 03.000 CIAP4725	43.631286	5	2.16	2.16	2.16
Collateral			USD	USD	1.000	3138MFGG6	FNMA FNMS 03.500 CLAQ0198	61.452500	1	0.87	0.87	0.87
Collateral			USD	USD	1.000	3138MK2P0	FNMA FNMS 02.500 CIAQ4381	43.906000	2	0.93	0.93	0.93
Collateral			USD	USD	1.000	3138MPGS8	FNMA FNMS 02.500 CIAQ7408	44.251333	2	0.94	0.94	0.94
Collateral			USD	USD	1.000	3138W1KQ9	FNMA FNMS 02.500 CIAR3902	47.697500	1	0.68	0.68	0.68
Collateral			USD	USD	1.000	3138W1UB1	FNMA FNMS 03.000 CIAR4177	45.962500	1	0.65	0.65	0.65
Collateral			USD	USD	1.000	3138WAAH0	FNMA FNMS 03.500 CIAS0907	41.347429	5	2.05	2.05	2.05
Collateral			USD	USD	1.000	3138WCKF9	FNMA FNMS 03.500 CIAS2993	45.942044	4	1.83	1.83	1.83
Collateral			USD	USD	1.000	3138WDKV2	FNMA FNMS 04.000 CLAS3907	48.180400	7	3.41	3.41	3.41
Collateral			USD	USD	1.000	3138WEJ59	FNMA FNMS 03.500 CLAS4783	77.971333	2	1.66	1.66	1.66
Collateral			USD	USD	1.000	3138WERX9	FNMA FNMS 03.500 CLAS5001	83.899828	2	1.73	1.73	1.73
Collateral			USD	USD	1.000	3138WFB96	FNMA FNMS 03.500 CLAS5463	75.251333	2	1.60	1.60	1.60
Collateral			USD	USD	1.000	3138WGAC8	FNMA FNMS 03.500 CLAS6302	81.067250	3	2.30	2.30	2.30
Collateral			USD	USD	1.000	3138WHBP6	FNMA FNMS 03.500 CLAS7245	84.310750	3	2.39	2.39	2.39
Collateral			USD	USD	1.000	3138WHLU4	FNMA FNMS 03.000 CLAS7538	89.640000	1	0.64	0.64	0.64
Collateral			USD	USD	1.000	3138WQAX0	FNMA FNMS 03.000 CLAT2721	62.514500	1	0.89	0.89	0.89
Collateral			USD	USD	1.000	3138WUW90	FNMA FNMS 03.000 CLAT6971	60.110000	1	0.43	0.43	0.43
Collateral			USD	USD	1.000	3138X0ZX9	FNMA FNMS 02.500 CIAU1657	54.241000	1	0.38	0.38	0.38
Collateral			USD	USD	1.000	3138XDSQ4	FNMA FNMS 03.500 CIAV2326	44.202000	2	0.94	0.94	0.94
Collateral			USD	USD	1.000	3138XGS20	FNMA FNMS 03.500 CLAV5036	70.277600	4	2.49	2.49	2.49
Collateral			USD	USD	1.000	3138XPNH2	FNMA FNMS 03.500 CIAW0391	58.662455	4	2.30	2.30	2.30
Collateral			USD	USD	1.000	3138XQDU2	FNMA FNMS 04.500 CLAW1014	46.074000	5	2.29	2.29	2.29
Collateral			USD	USD	1.000	3138Y2C68	FNMA FNMS 04.000 CLAX0992	41.275667	2	0.88	0.88	0.88
Collateral			USD	USD	1.000	3138Y3CB5	FNMA FNMS 03.500 CLAX1865	77.123000	2	1.64	1.64	1.64
Collateral			USD	USD	1.000	3138Y3XN6	FNMA FNMS 03.500 CLAX2484	72.506500	1	1.03	1.03	1.03
Collateral			USD	USD	1.000	3138YTEL4	FNMA FNMS 03.500 CLAZ1938	83.077500	1	1.18	1.18	1.18
Collateral			USD	USD	1.000	3138YYXB4	FNMA FNMS 04.000 CLAZ6973	82.324000	3	2.33	2.33	2.33

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Collateral			USD	USD	1.000	31390R4L4	FNMA FNMS 06.000 CL654327	0.889688	11	0.10	0.10	0.10
Collateral			USD	USD	1.000	31391YVL8	FNMA FNMS 05.500 CI681119	0.030916	1,112	0.34	0.34	0.34
Collateral			USD	USD	1.000	31398AFD9	FNMA 5.625 FNSM A 07/37	143.107000	1	1.01	1.01	1.01
Collateral			USD	USD	1.000	31400DNR9	FNMA FNMS 05.500 CL684500	4.161833	9	0.35	0.35	0.35
Collateral			USD	USD	1.000	31400DWE8	FNMA FNMS 06.500 CL684745	3.914969	46	1.80	1.80	1.80
Collateral			USD	USD	1.000	31400GHV0	FNMA FNMS 05.500 K1687044	0.026200	5	0.00	0.00	0.00
Collateral			USD	USD	1.000	31400GRA5	FNMA FNMS 05.000 CI687281	0.069500	6	0.00	0.00	0.00
Collateral			USD	USD	1.000	31400HLL5	FNMA FNMS 05.000 CI688031	0.033798	42	0.01	0.01	0.01
Collateral			USD	USD	1.000	31401BYH2	FNMA FNMS 05.500 CI703712	0.003063	57	0.00	0.00	0.00
Collateral			USD	USD	1.000	31401CWV1	FNMA FNMS 04.000 CI704560	0.052000	5	0.00	0.00	0.00
Collateral			USD	USD	1.000	31401J7L6	FNMA FNMS 04.500 CI710199	0.186458	17	0.03	0.03	0.03
Collateral			USD	USD	1.000	31402CQZ8	FNMA FNMS 05.500 CI725072	0.048236	78	0.04	0.04	0.04
Collateral			USD	USD	1.000	31402CUE0	FNMA FNMS 05.500 CI725181	0.091400	4	0.00	0.00	0.00
Collateral			USD	USD	1.000	31402CWJ7	FNMA FNMS 05.000 CL725249	4.072000	57	2.31	2.31	2.31
Collateral			USD	USD	1.000	31402CWM0	FNMA FNMS 06.000 CI725252	0.005476	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	31402DDB3	FNMA FNMS 05.500 CL725598	4.419316	1	0.05	0.05	0.05
Collateral			USD	USD	1.000	31402EMM7	FNMA FNMS 05.000 CT726764	3.728529	50	1.85	1.85	1.85
Collateral			USD	USD	1.000	31402NCN6	FNMA FNMS 05.000 CL733677	2.221429	5	0.11	0.11	0.11
Collateral			USD	USD	1.000	31402NY77	FNMA FNMS 03.500 CI734334	0.839790	4	0.03	0.03	0.03
Collateral			USD	USD	1.000	31402QH20	FNMA FNMS 05.000 CI734749	0.130800	7	0.01	0.01	0.01
Collateral			USD	USD	1.000	31402QSK8	FNMA FNMS 05.500 CL735022	4.313250	3	0.12	0.12	0.12
Collateral			USD	USD	1.000	31402QVK4	FNMA FNMS 05.000 CL735118	4.166571	25	1.03	1.03	1.03
Collateral			USD	USD	1.000	31402QY39	FNMA FNMS 05.500 CL735230	4.484367	56	2.51	2.51	2.51
Collateral			USD	USD	1.000	31402QYY1	FNMA FNMS 05.500 CL735227	4.459135	63	2.81	2.81	2.81
Collateral			USD	USD	1.000	31402RAC3	FNMA FNMS 05.000 CL735403	4.237757	26	1.11	1.11	1.11
Collateral			USD	USD	1.000	31402RBG3	FNMA FNMS 06.000 CI735439	0.176500	13	0.02	0.02	0.02
Collateral			USD	USD	1.000	31402RST7	FNMA FNMS 05.500 CI735930	0.018105	13	0.00	0.00	0.00
Collateral			USD	USD	1.000	31402UCY6	FNMA FNMS 04.500 CI738187	0.381900	106	0.41	0.41	0.41
Collateral			USD	USD	1.000	31403ARS6	FNMA FNMS 03.500 CI743097	0.725600	7	0.05	0.05	0.05
Collateral			USD	USD	1.000	31403DGY9	FNMA FNMS 05.000 CL745515	4.764000	53	2.53	2.53	2.53
Collateral			USD	USD	1.000	31403DMH9	FNMA FNMS 05.000 CL745660	4.224500	1	0.06	0.06	0.06
Collateral			USD	USD	1.000	31403DT82	FNMA FNMS 06.500 CL745875	3.119000	1	0.02	0.02	0.02
Collateral			USD	USD	1.000	31403MVH9	FNMA FNMS 05.500 CL753116	1.769000	4	0.06	0.06	0.06
Collateral			USD	USD	1.000	31404VFH6	FNMA FNMS 05.500 CL779668	1.735050	1	0.01	0.01	0.01
Collateral			USD	USD	1.000	31405QNR5	FNMA FNMS 05.500 CL796100	6.108019	2	0.09	0.09	0.09
Collateral			USD	USD	1.000	31406MJ56	FNMA FNMS 04.500 RE813984	1.134042	17	0.19	0.19	0.19
Collateral			USD	USD	1.000	31406RS63	FNMA FNMS 05.500 CI817841	4.207357	30	1.25	1.25	1.25

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Collateral			USD	USD	1.000	31407B3K3	FNMA FNMS 05.500 CL826202	2.260000	3	0.06	0.06	0.06
Collateral			USD	USD	1.000	31407BZS1	FNMA FNMS 05.500 CL826153	3.882000	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	31407CE29	FNMA FNMS 05.500 CL826453	11.678049	1	0.12	0.12	0.12
Collateral			USD	USD	1.000	31409A3T4	FNMA FNMS 06.000 CL865810	2.914125	6	0.17	0.17	0.17
Collateral			USD	USD	1.000	3140E5RY2	FNMA FNMS 03.500 CLBA1402	73.746111	1	0.94	0.94	0.94
Collateral			USD	USD	1.000	3140EXEX7	FNMA FNMS 03.000 CLBC2849	92.797500	3	2.63	2.63	2.63
Collateral			USD	USD	1.000	3140EY4S7	FNMA FNMS 03.500 CIBC4432	78.014000	2	1.66	1.66	1.66
Collateral			USD	USD	1.000	3140FFXM8	FNMA FNMS 03.500 CLBD7883	84.193667	2	1.79	1.79	1.79
Collateral			USD	USD	1.000	3140J6CY1	FNMA FNMS 04.500 CLBM1886	105.042500	1	1.49	1.49	1.49
Collateral			USD	USD	1.000	3140J7MC6	FNMA FNMS 02.000 CIBM3054	95.376000	1	0.68	0.68	0.68
Collateral			USD	USD	1.000	3140Q7XK8	FNMA FNMS 03.500 CLCA0681	103.027397	1	0.75	0.75	0.75
Collateral			USD	USD	1.000	31410CJQ6	FNMA FNMS 05.500 CI885071	0.963633	104	1.00	1.00	1.00
Collateral			USD	USD	1.000	31410DVD9	FNMA FNMS 06.000 CL886312	2.639382	54	1.42	1.42	1.42
Collateral			USD	USD	1.000	31410KJR6	FNMA FNMS 05.500 CL889572	2.965333	4	0.13	0.13	0.13
Collateral			USD	USD	1.000	31410LQM7	FNMA FNMS 05.500 CN890660	0.003920	71	0.00	0.00	0.00
Collateral			USD	USD	1.000	31410SNL7	FNMA FNMS 06.500 CL895995	3.249250	3	0.09	0.09	0.09
Collateral			USD	USD	1.000	31410U3F7	FNMA FNMS 06.000 CL898198	2.069556	6	0.13	0.13	0.13
Collateral			USD	USD	1.000	31410V2L3	FNMA FNMS 05.000 CL899079	4.052000	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	31410XGE0	FNMA FNMS 05.500 CL900297	0.964072	1	0.01	0.01	0.01
Collateral			USD	USD	1.000	31411AKT1	FNMA FNMS 05.500 CI902206	2.769333	2	0.06	0.06	0.06
Collateral			USD	USD	1.000	31411DS75	FNMA FNMS 05.500 CL905142	3.110556	57	1.79	1.79	1.79
Collateral			USD	USD	1.000	31411ENC7	FNMA FNMS 05.500 CL905887	5.989000	1	0.04	0.04	0.04
Collateral			USD	USD	1.000	31412FRB1	FNMA FNMS 05.500 JL923982	4.281800	53	2.28	2.28	2.28
Collateral			USD	USD	1.000	31412LBH2	FNMA FNMS 05.500 CI928040	2.164200	4	0.08	0.08	0.08
Collateral			USD	USD	1.000	31412LZC7	FNMA FNMS 06.500 CL928739	4.231667	2	0.09	0.09	0.09
Collateral			USD	USD	1.000	31412NQE9	FNMA FNMS 05.500 CL930253	3.762000	2	0.08	0.08	0.08
Collateral			USD	USD	1.000	31412QC64	FNMA FNMS 05.500 CI931693	3.114833	4	0.13	0.13	0.13
Collateral			USD	USD	1.000	31412SGU3	FNMA FNMS 05.500 CL933211	2.125333	2	0.05	0.05	0.05
Collateral			USD	USD	1.000	31412T6R9	FNMA FNMS 05.000 CI934780	2.468700	37	0.90	0.90	0.90
Collateral			USD	USD	1.000	31412V3B2	FNMA FNMS 05.500 CL936494	6.719000	1	0.05	0.05	0.05
Collateral			USD	USD	1.000	31412V4C9	FNMA FNMS 06.500 CL936519	4.913500	1	0.07	0.07	0.07
Collateral			USD	USD	1.000	31412V4G0	FNMA FNMS 05.500 CL936523	3.568000	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	31413EZL2	FNMA FNMS 05.500 CL943647	1.109333	11	0.12	0.12	0.12
Collateral			USD	USD	1.000	31413JLH5	FNMA FNMS 05.500 CI946828	2.047162	26	0.54	0.54	0.54
Collateral			USD	USD	1.000	31413KV65	FNMA FNMS 05.500 CI948037	1.413000	1	0.02	0.02	0.02
Collateral			USD	USD	1.000	31413YN72	FNMA FNMS 05.500 CL959514	4.485225	63	2.83	2.83	2.83
Collateral			USD	USD	1.000	31414CXU7	FNMA FNMS 05.500 CL962491	3.093833	4	0.13	0.13	0.13

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Collateral			USD	USD	1.000	31414G2C2	FNMA FNMS 06.000 KL966171	4.645524	30	1.38	1.38	1.38
Collateral			USD	USD	1.000	31414HKV8	FNMA FNMS 05.500 CL966608	10.350595	1	0.10	0.10	0.10
Collateral			USD	USD	1.000	31414SYM9	FNMA FNMS 05.000 CL975116	3.799000	1	0.03	0.03	0.03
Collateral			USD	USD	1.000	31415TNR7	FNMA FNMS 05.500 CI988800	0.854781	159	1.36	1.36	1.36
Collateral			USD	USD	1.000	31415XER8	FNMA FNMS 06.000 CL992144	2.368974	54	1.28	1.28	1.28
Collateral			USD	USD	1.000	31415YEX3	FNMA FNMS 05.500 CL993050	5.505009	2	0.09	0.09	0.09
Collateral			USD	USD	1.000	31416BN53	FNMA FNMS 05.500 CL995112	7.780667	4	0.33	0.33	0.33
Collateral			USD	USD	1.000	31416CCH7	FNMA FNMS 04.500 CL995672	7.065882	24	1.70	1.70	1.70
Collateral			USD	USD	1.000	31416M5Z3	FNMA FNMS 04.500 CLAA4463	3.823028	48	1.84	1.84	1.84
Collateral			USD	USD	1.000	31416RRG0	FNMA FNMS 04.500 CLAA7686	17.579200	4	0.62	0.62	0.62
Collateral			USD	USD	1.000	31416VSW5	FNMA FNMS 05.500 CLAB0532	7.462600	4	0.26	0.26	0.26
Collateral			USD	USD	1.000	31417DMU4	FNMA FNMS 03.000 CLAB6670	60.390000	1	0.43	0.43	0.43
Collateral			USD	USD	1.000	31417WKA8	FNMA FNMS 04.500 CLAC9288	19.655286	5	0.97	0.97	0.97
Collateral			USD	USD	1.000	31417YFR3	FNMA FNMS 04.500 CNMA0175	2.884246	18	0.53	0.53	0.53
Collateral			USD	USD	1.000	31418APD4	FNMA FNMS 03.000 CIMA1319	46.855000	1	0.66	0.66	0.66
Collateral			USD	USD	1.000	31418ATR9	FNMA FNMS 03.000 CTMA1459	57.684000	1	0.41	0.41	0.41
Collateral			USD	USD	1.000	31418B5B8	FNMA FNMS 03.000 CLMA2641	86.291000	1	0.61	0.61	0.61
Collateral			USD	USD	1.000	31418BL95	FNMA FNMS 03.500 CKMA2151	38.276377	6	2.22	2.22	2.22
Collateral			USD	USD	1.000	31418BUP9	FNMA FNMS 03.500 CTMA2389	70.399000	1	1.00	1.00	1.00
Collateral			USD	USD	1.000	31418BVT0	FNMA FNMS 03.000 CIMA2425	66.457500	4	2.83	2.83	2.83
Collateral			USD	USD	1.000	31418CCJ1	FNMA FNMS 03.500 CLMA2772	89.572000	2	1.90	1.90	1.90
Collateral			USD	USD	1.000	31418CDL5	FNMA FNMS 03.000 CLMA2806	93.072667	2	1.98	1.98	1.98
Collateral			USD	USD	1.000	31418CFD1	FNMA FNMS 03.000 CLMA2863	94.735000	1	0.67	0.67	0.67
Collateral			USD	USD	1.000	31418CGR9	FNMA FNMS 04.000 CLMA2907	89.962000	2	1.91	1.91	1.91
Collateral			USD	USD	1.000	31418CMX9	FNMA FNMS 04.500 CLMA3073	99.054000	2	2.11	2.11	2.11
Collateral			USD	USD	1.000	31418CP99	FNMA FNMS 03.000 CLMA3147	99.065000	1	0.70	0.70	0.70
Collateral			USD	USD	1.000	31418U5M2	FNMA FNMS 04.000 CIAD7151	9.624765	12	1.16	1.16	1.16
Collateral			USD	USD	1.000	31419AG35	FNMA FNMS 04.500 CLAE0217	13.738375	6	0.78	0.78	0.78
Collateral			USD	USD	1.000	36176ARJ0	GNMA GNMI SF 760389 X	2.092321	3,067	64.17	64.17	64.17
Collateral			USD	USD	1.000	36176BCU9	GNMA GNMI SF 760883 X	23.061257	25	5.72	5.72	5.72
Collateral			USD	USD	1.000	36176FD62	GNMA GNMI SF 764525 X	25.545889	23	5.99	5.99	5.99
Collateral			USD	USD	1.000	36176FS66	GNMA GNMI SF 764941 X	36.766804	2,126	781.49	781.49	781.49
Collateral			USD	USD	1.000	36176HQG2	GNMA GNMI SF 766655 X	48.188218	166	80.23	80.23	80.23
Collateral			USD	USD	1.000	36176PR24	GNMA GNMI SF 772105 X	42.268562	53	22.58	22.58	22.58
Collateral			USD	USD	1.000	36176QDR2	GNMA GNMI SF 772612 X	26.254996	166	43.71	43.71	43.71
Collateral			USD	USD	1.000	36176QPN8	GNMA GNMI SF 772929 X	16.249347	3,194	518.93	518.93	518.93
Collateral			USD	USD	1.000	36176QZD9	GNMA GNMI SF 773240 X	38.656146	81	31.40	31.40	31.40

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Collateral			USD	USD	1.000	36176VS79	GNMA GNMI SF 777542 X	93.298729	262	244.17	244.17	244.17
Collateral			USD	USD	1.000	36176XGF0	GNMA GNII SF 778998 C	38.019823	35,425	13,468.69	13,468.69	13,468.69
Collateral			USD	USD	1.000	36176XPW3	GNMA GNMI SF 779237 X	40.526760	53	21.54	21.54	21.54
Collateral			USD	USD	1.000	36176XUX5	GNMA GNMI SF 779398 X	24.086561	313	75.35	75.35	75.35
Collateral			USD	USD	1.000	36177TZR1	GNMA GNII SF 798851 C	85.110254	307	261.10	261.10	261.10
Collateral			USD	USD	1.000	36177WAX8	GNMA GNMI SF AA0022 X	17.795023	1,023	182.08	182.08	182.08
Collateral			USD	USD	1.000	36178DJ36	GNMA GNII SF AA5682 C	42.262560	106	44.92	44.92	44.92
Collateral			USD	USD	1.000	36178DME8	GNMA GNII SF AA5757 C	55.551408	68	37.70	37.70	37.70
Collateral			USD	USD	1.000	36178DPC9	GNMA GNMI SF AA5819 X	64.155092	84	54.09	54.09	54.09
Collateral			USD	USD	1.000	36178KU45	GNMA GNMI SF AB0603 X	40.141214	25	9.94	9.94	9.94
Collateral			USD	USD	1.000	36178LMH3	GNMA GNMI SF AB1260 X	27.110109	261	70.76	70.76	70.76
Collateral			USD	USD	1.000	36178LYZ0	GNMA GNMI SF AB1628 X	19.273022	1,113	214.49	214.49	214.49
Collateral			USD	USD	1.000	36178W4F3	GNMA GNII SF AB9822 C	68.647040	2,479	1,701.81	1,701.81	1,701.81
Collateral			USD	USD	1.000	36179HTF8	GNMA GNMI SF AC7750 X	56.352377	263	148.21	148.21	148.21
Collateral			USD	USD	1.000	36179M2H2	GNMA GNII JM MA0776 M	32.898444	461	151.74	151.74	151.74
Collateral			USD	USD	1.000	36179M2N9	GNMA GNII SF MA0781 M	57.294366	66,718	38,225.79	38,225.79	38,225.79
Collateral			USD	USD	1.000	36179MA42	GNMA GNII SF MA0027 M	16.020836	1,822	291.93	291.93	291.93
Collateral			USD	USD	1.000	36179MCT5	GNMA GNII JM MA0082 M	21.734331	255	55.44	55.44	55.44
Collateral			USD	USD	1.000	36179MCY4	GNMA GNII SF MA0087 M	42.663299	273	116.55	116.55	116.55
Collateral			USD	USD	1.000	36179MCZ1	GNMA GNII SF MA0088 M	36.905200	18	6.54	6.54	6.54
Collateral			USD	USD	1.000	36179ME30	GNMA GNII SF MA0154 M	38.722730	213	82.31	82.31	82.31
Collateral			USD	USD	1.000	36179ME63	GNMA GNII SF MA0157 M	19.114050	14	2.71	2.71	2.71
Collateral			USD	USD	1.000	36179MEV8	GNMA GNII JM MA0148 M	23.066139	56	12.91	12.91	12.91
Collateral			USD	USD	1.000	36179MG53	GNMA GNII SF MA0220 M	39.379303	213	83.70	83.70	83.70
Collateral			USD	USD	1.000	36179MGM6	GNMA GNII SF MA0204 M	38.859520	35	13.77	13.77	13.77
Collateral			USD	USD	1.000	36179MKY5	GNMA GNII JM MA0311 M	55.692822	1,217	677.65	677.65	677.65
Collateral			USD	USD	1.000	36179MKZ2	GNMA GNII JM MA0312 M	30.901347	186	57.36	57.36	57.36
Collateral			USD	USD	1.000	36179MNC0	GNMA GNII JM MA0387 M	30.707549	173	53.09	53.09	53.09
Collateral			USD	USD	1.000	36179MQM5	GNMA GNII SF MA0460 M	59.901108	46	27.59	27.59	27.59
Collateral			USD	USD	1.000	36179MQU7	GNMA GNII SF MA0467 M	20.988299	190	39.85	39.85	39.85
Collateral			USD	USD	1.000	36179MS35	GNMA GNII SF MA0538 M	23.357927	82	19.09	19.09	19.09
Collateral			USD	USD	1.000	36179MSR2	GNMA GNII JM MA0528 M	32.261057	50	16.00	16.00	16.00
Collateral			USD	USD	1.000	36179MVK3	GNMA GNII JM MA0618 M	41.095025	28	11.65	11.65	11.65
Collateral			USD	USD	1.000	36179MVQ0	GNMA GNII SF MA0623 M	54.127975	3,638	1,969.28	1,969.28	1,969.28
Collateral			USD	USD	1.000	36179MVX5	GNMA GNII SF MA0630 M	25.854196	127	32.79	32.79	32.79
Collateral			USD	USD	1.000	36179MXV7	GNMA GNII JM MA0692 M	45.437629	50	22.54	22.54	22.54
Collateral			USD	USD	1.000	36179NA99	GNMA GNII SF MA0932 M	59.724522	221	132.02	132.02	132.02

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Collateral			USD	USD	1.000	36179NBB3	GNMA GNII SF MA0934 M	43.884760	18	7.77	7.77	7.77
Collateral			USD	USD	1.000	36179NFX1	GNMA GNII JM MA1082 M	44.875879	88	39.43	39.43	39.43
Collateral			USD	USD	1.000	36179NJA7	GNMA GNII SF MA1157 M	47.939828	181	86.95	86.95	86.95
Collateral			USD	USD	1.000	36179NNB0	GNMA GNII SF MA1286 M	33.049859	18	5.97	5.97	5.97
Collateral			USD	USD	1.000	36179NNF1	GNMA GNII SF MA1290 M	29.319438	477	139.74	139.74	139.74
Collateral			USD	USD	1.000	36179NQU5	GNMA GNII JM MA1367 M	22.516920	18	3.99	3.99	3.99
Collateral			USD	USD	1.000	36179NVD7	GNMA GNII JM MA1512 M	24.881314	183	45.48	45.48	45.48
Collateral			USD	USD	1.000	36179NX45	GNMA GNII SF MA1599 M	53.541581	132	70.56	70.56	70.56
Collateral			USD	USD	1.000	36179NXU7	GNMA GNII JM MA1591 M	18.896467	32	6.02	6.02	6.02
Collateral			USD	USD	1.000	36179NZ92	GNMA GNII JM MA1668 M	29.002379	297	86.10	86.10	86.10
Collateral			USD	USD	1.000	36179Q2Y6	GNMA GNII JM MA2591 M	32.472125	23	7.36	7.36	7.36
Collateral			USD	USD	1.000	36179Q3K5	GNMA GNII SF MA2602 M	45.520651	276	125.78	125.78	125.78
Collateral			USD	USD	1.000	36179Q4T5	GNMA GNII SF MA2634 M	74.057067	199	147.09	147.09	147.09
Collateral			USD	USD	1.000	36179Q4U2	GNMA GNII SF MA2635 M	51.700445	592	306.12	306.12	306.12
Collateral			USD	USD	1.000	36179Q6B2	GNMA GNII JM MA2666 M	56.358679	55,334	31,185.64	31,185.64	31,185.64
Collateral			USD	USD	1.000	36179Q6C0	GNMA GNII JM MA2667 M	37.189811	616	229.24	229.24	229.24
Collateral			USD	USD	1.000	36179Q6K2	GNMA GNII SF MA2674 M	79.242757	157	124.36	124.36	124.36
Collateral			USD	USD	1.000	36179Q6L0	GNMA GNII SF MA2675 M	37.804490	113	42.63	42.63	42.63
Collateral			USD	USD	1.000	36179Q6Q9	GNMA GNII SF MA2679 M	51.801433	21	11.01	11.01	11.01
Collateral			USD	USD	1.000	36179Q6S5	GNMA GNII SF MA2681 M	39.889663	229	91.29	91.29	91.29
Collateral			USD	USD	1.000	36179QDY4	GNMA GNII SF MA1919 M	44.830066	761	341.13	341.13	341.13
Collateral			USD	USD	1.000	36179QDZ1	GNMA GNII SF MA1920 M	34.516482	648	223.69	223.69	223.69
Collateral			USD	USD	1.000	36179QF30	GNMA GNII JM MA1986 M	18.888514	99	18.74	18.74	18.74
Collateral			USD	USD	1.000	36179QJH5	GNMA GNII JM MA2064 M	22.136740	93	20.55	20.55	20.55
Collateral			USD	USD	1.000	36179QL90	GNMA GNII SF MA2152 M	36.907169	47	17.38	17.38	17.38
Collateral			USD	USD	1.000	36179QPL9	GNMA GNII SF MA2227 M	37.631376	928	349.27	349.27	349.27
Collateral			USD	USD	1.000	36179QRP8	GNMA GNII JM MA2294 M	10.958679	20	2.17	2.17	2.17
Collateral			USD	USD	1.000	36179QT35	GNMA GNII SF MA2370 M	60.289841	313	188.45	188.45	188.45
Collateral			USD	USD	1.000	36179QTZ4	GNMA GNII SF MA2368 M	73.776698	921	679.42	679.42	679.42
Collateral			USD	USD	1.000	36179QWB3	GNMA GNII SF MA2442 M	83.176132	339	282.07	282.07	282.07
Collateral			USD	USD	1.000	36179QWK3	GNMA GNII SF MA2450 M	43.579500	7	3.09	3.09	3.09
Collateral			USD	USD	1.000	36179QYG0	GNMA GNII JM MA2511 M	29.945038	356	106.72	106.72	106.72
Collateral			USD	USD	1.000	36179QYQ8	GNMA GNII SF MA2519 M	70.541922	3,632	2,562.26	2,562.26	2,562.26
Collateral			USD	USD	1.000	36179R4H9	GNMA GNII SF MA3524 M	47.951220	35	16.99	16.99	16.99
Collateral			USD	USD	1.000	36179R7M5	GNMA GNII SF MA3600 M	50.205450	213	106.71	106.71	106.71
Collateral			USD	USD	1.000	36179RBM0	GNMA GNII JM MA2744 M	40.536514	854	346.08	346.08	346.08
Collateral			USD	USD	1.000	36179RBW8	GNMA GNII SF MA2753 M	66.353914	107	70.99	70.99	70.99

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Collateral			USD	USD	1.000	36179RBZ1	GNMA GNII SF MA2756 M	38.049425	28	10.78	10.78	10.78
Collateral			USD	USD	1.000	36179RD30	GNMA GNII SF MA2822 M	42.611247	142	60.35	60.35	60.35
Collateral			USD	USD	1.000	36179RD55	GNMA GNII SF MA2824 M	79.939407	1,201	959.89	959.89	959.89
Collateral			USD	USD	1.000	36179RDB2	GNMA GNII SF MA2798 M	58.803566	38	22.50	22.50	22.50
Collateral			USD	USD	1.000	36179RDU0	GNMA GNII JM MA2815 M	57.521381	11,050	6,356.05	6,356.05	6,356.05
Collateral			USD	USD	1.000	36179RF61	GNMA GNII SF MA2889 M	82.831088	143	118.10	118.10	118.10
Collateral			USD	USD	1.000	36179RF79	GNMA GNII SF MA2890 M	77.549322	213	165.18	165.18	165.18
Collateral			USD	USD	1.000	36179RGC7	GNMA GNII SF MA2895 M	41.224983	71	29.36	29.36	29.36
Collateral			USD	USD	1.000	36179RKU2	GNMA GNII SF MA3007 M	55.131196	349	192.40	192.40	192.40
Collateral			USD	USD	1.000	36179RLE7	GNMA GNII JM MA3025 M	64.388681	33	21.44	21.44	21.44
Collateral			USD	USD	1.000	36179RLN7	GNMA GNII SF MA3033 M	76.182061	904	688.73	688.73	688.73
Collateral			USD	USD	1.000	36179RLP2	GNMA GNII SF MA3034 M	64.165948	41	26.37	26.37	26.37
Collateral			USD	USD	1.000	36179RLT4	GNMA GNII SF MA3038 M	46.498168	76	35.34	35.34	35.34
Collateral			USD	USD	1.000	36179RNY1	GNMA GNII SF MA3107 M	45.726200	18	8.10	8.10	8.10
Collateral			USD	USD	1.000	36179RQW2	GNMA GNII SF MA3169 M	80.767043	345	278.93	278.93	278.93
Collateral			USD	USD	1.000	36179RQX0	GNMA GNII SF MA3170 M	84.067014	430	361.26	361.26	361.26
Collateral			USD	USD	1.000	36179RS75	GNMA GNII SF MA3242 M	71.766766	844	605.36	605.36	605.36
Collateral			USD	USD	1.000	36179RS83	GNMA GNII SF MA3243 M	74.290275	1,204	894.80	894.80	894.80
Collateral			USD	USD	1.000	36179RTE9	GNMA GNII SF MA3249 M	53.473688	11	6.06	6.06	6.06
Collateral			USD	USD	1.000	36179RU98	GNMA GNII SF MA3308 M	86.023401	56	48.50	48.50	48.50
Collateral			USD	USD	1.000	36179RVC0	GNMA GNII SF MA3311 M	58.431988	227	132.48	132.48	132.48
Collateral			USD	USD	1.000	36179RXD6	GNMA GNII SF MA3376 M	70.083187	103,230	72,346.71	72,346.71	72,346.71
Collateral			USD	USD	1.000	36179RXE4	GNMA GNII SF MA3377 M	59.088250	85	50.24	50.24	50.24
Collateral			USD	USD	1.000	36179RYQ6	GNMA GNII SF MA3419 M	79.757205	68	53.94	53.94	53.94
Collateral			USD	USD	1.000	36179RZR3	GNMA GNII SF MA3452 M	75.033587	113	84.76	84.76	84.76
Collateral			USD	USD	1.000	36179RZX0	GNMA GNII SF MA3458 M	49.180733	5,903	2,903.38	2,903.38	2,903.38
Collateral			USD	USD	1.000	36179S2P1	GNMA GNII SF MA4382 M	96.569831	304	293.73	293.73	293.73
Collateral			USD	USD	1.000	36179S5P8	GNMA GNII SF MA4454 M	93.192405	2,445	2,278.79	2,278.79	2,278.79
Collateral			USD	USD	1.000	36179SB48	GNMA GNII SF MA3659 M	81.846625	179	146.25	146.25	146.25
Collateral			USD	USD	1.000	36179SB55	GNMA GNII SF MA3660 M	86.362196	188	162.12	162.12	162.12
Collateral			USD	USD	1.000	36179SCB1	GNMA GNII SF MA3666 M	54.559063	521	284.12	284.12	284.12
Collateral			USD	USD	1.000	36179SCC9	GNMA GNII SF MA3667 M	54.140405	72	38.76	38.76	38.76
Collateral			USD	USD	1.000	36179SCD7	GNMA GNII SF MA3668 M	61.703623	91	55.98	55.98	55.98
Collateral			USD	USD	1.000	36179SCM7	GNMA GNAR AF MA3676 M	71.905954	181	129.98	129.98	129.98
Collateral			USD	USD	1.000	36179SDQ7	GNMA GNII SF MA3711 M	79.098189	868	686.48	686.48	686.48
Collateral			USD	USD	1.000	36179SEL7	GNMA GNII SF MA3739 M	53.706867	125	66.99	66.99	66.99
Collateral			USD	USD	1.000	36179SEM5	GNMA GNII SF MA3740 M	62.212150	28	17.63	17.63	17.63

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Collateral			USD	USD	1.000	36179SFT9	GNMA GNII SF MA3778 M	81.471175	156	127.39	127.39	127.39
Collateral			USD	USD	1.000	36179SGJ0	GNMA GNII SF MA3801 M	88.432678	2,051	1,813.76	1,813.76	1,813.76
Collateral			USD	USD	1.000	36179SGP6	GNMA GNII SF MA3806 M	61.105473	234	142.87	142.87	142.87
Collateral			USD	USD	1.000	36179SHZ3	GNMA GNII SF MA3848 M	87.100550	85	74.05	74.05	74.05
Collateral			USD	USD	1.000	36179SLT2	GNMA GNII SF MA3938 M	70.074310	21	14.40	14.40	14.40
Collateral			USD	USD	1.000	36179SLU9	GNMA GNII SF MA3939 M	63.132013	220	138.66	138.66	138.66
Collateral			USD	USD	1.000	36179SLW5	GNMA GNII SF MA3941 M	77.105978	32	24.58	24.58	24.58
Collateral			USD	USD	1.000	36179SN37	GNMA GNII SF MA4010 M	86.218000	70	60.48	60.48	60.48
Collateral			USD	USD	1.000	36179SNU7	GNMA GNII SF MA4003 M	91.778506	20	18.55	18.55	18.55
Collateral			USD	USD	1.000	36179SNV5	GNMA GNII SF MA4004 M	88.065326	20	17.91	17.91	17.91
Collateral			USD	USD	1.000	36179SQ26	GNMA GNII SF MA4073 M	79.415040	53	42.20	42.20	42.20
Collateral			USD	USD	1.000	36179SQT7	GNMA GNII SF MA4066 M	77.024022	307	236.33	236.33	236.33
Collateral			USD	USD	1.000	36179SQX8	GNMA GNII SF MA4070 M	72.506848	354	256.86	256.86	256.86
Collateral			USD	USD	1.000	36179SQY6	GNMA GNII SF MA4071 M	66.638303	4,703	3,133.79	3,133.79	3,133.79
Collateral			USD	USD	1.000	36179SSM0	GNMA GNII SF MA4124 M	87.534730	224	196.10	196.10	196.10
Collateral			USD	USD	1.000	36179SSN8	GNMA GNII SF MA4125 M	91.516450	1,119	1,023.72	1,023.72	1,023.72
Collateral			USD	USD	1.000	36179SSP3	GNMA GNII SF MA4126 M	93.558429	409	382.76	382.76	382.76
Collateral			USD	USD	1.000	36179SSR9	GNMA GNII SF MA4128 M	78.145120	301	235.31	235.31	235.31
Collateral			USD	USD	1.000	36179ST23	GNMA GNII SF MA4169 M	90.660117	359	325.39	325.39	325.39
Collateral			USD	USD	1.000	36179STM9	GNMA GNII SF MA4156 M	81.161863	64	51.69	51.69	51.69
Collateral			USD	USD	1.000	36179SUU9	GNMA GNII SF MA4195 M	94.333509	38	35.51	35.51	35.51
Collateral			USD	USD	1.000	36179SUX3	GNMA GNII SF MA4198 M	70.622991	2,006	1,416.69	1,416.69	1,416.69
Collateral			USD	USD	1.000	36179SUY1	GNMA GNII SF MA4199 M	75.723297	26	19.44	19.44	19.44
Collateral			USD	USD	1.000	36179SW37	GNMA GNII SF MA4266 M	75.611600	32	24.11	24.11	24.11
Collateral			USD	USD	1.000	36179SWH6	GNMA GNII JM MA4248 M	87.810539	429	376.75	376.75	376.75
Collateral			USD	USD	1.000	36179SWT0	GNMA GNII SF MA4258 M	84.163289	193	162.12	162.12	162.12
Collateral			USD	USD	1.000	36179SWX1	GNMA GNII SF MA4262 M	93.653046	392	367.13	367.13	367.13
Collateral			USD	USD	1.000	36179SWY9	GNMA GNII SF MA4263 M	82.684733	1,516	1,253.22	1,253.22	1,253.22
Collateral			USD	USD	1.000	36179SYN1	GNMA GNII SF MA4317 M	84.570985	227	192.09	192.09	192.09
Collateral			USD	USD	1.000	36179SYP6	GNMA GNII SF MA4318 M	88.211183	463	408.23	408.23	408.23
Collateral			USD	USD	1.000	36179SYS0	GNMA GNII SF MA4321 M	94.789814	283,404	268,637.76	268,637.76	268,637.76
Collateral			USD	USD	1.000	36179SZV2	GNMA GNII SF MA4356 M	95.050926	209	198.37	198.37	198.37
Collateral			USD	USD	1.000	36179TAF2	GNMA GNII SF MA4506 M	84.605288	219	184.95	184.95	184.95
Collateral			USD	USD	1.000	36179TAG0	GNMA GNII SF MA4507 M	88.879419	79	70.21	70.21	70.21
Collateral			USD	USD	1.000	36179TAK1	GNMA GNII SF MA4510 M	100.800320	18	17.85	17.85	17.85
Collateral			USD	USD	1.000	36179TAL9	GNMA GNII SF MA4511 M	100.016865	104,020	104,038.01	104,038.01	104,038.01
Collateral			USD	USD	1.000	36179TC29	GNMA GNII SF MA4589 M	101.846042	1,146	1,167.42	1,167.42	1,167.42

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Collateral			USD	USD	1.000	36179TCT0	GNMA GNII SF MA4582 M	84.878558	99	84.18	84.18	84.18
Collateral			USD	USD	1.000	36179TCU7	GNMA GNII SF MA4583 M	88.598449	356	315.83	315.83	315.83
Collateral			USD	USD	1.000	36179TE43	GNMA GNII SF MA4655 M	103.206740	57	59.12	59.12	59.12
Collateral			USD	USD	1.000	36179TF67	GNMA GNII SF MA4689 M	98.781534	14	14.24	14.24	14.24
Collateral			USD	USD	1.000	36179TG41	GNMA GNII SF MA4719 M	102.793702	5,287	5,434.82	5,434.82	5,434.82
Collateral			USD	USD	1.000	36179TG58	GNMA GNII SF MA4720 M	103.710175	965	1,000.71	1,000.71	1,000.71
Collateral			USD	USD	1.000	36179TG74	GNMA GNII SF MA4722 M	105.350125	2,988	3,148.25	3,148.25	3,148.25
Collateral			USD	USD	1.000	36179TGY5	GNMA GNII SF MA4715 M	84.281335	66	55.34	55.34	55.34
Collateral			USD	USD	1.000	36179TGZ2	GNMA GNII SF MA4716 M	93.470667	150	140.66	140.66	140.66
Collateral			USD	USD	1.000	36179TH40	GNMA GNII SF MA4751 M	103.313773	240	248.24	248.24	248.24
Collateral			USD	USD	1.000	36179TLN3	GNMA GNII SF MA4833 M	90.325702	82	74.36	74.36	74.36
Collateral			USD	USD	1.000	36179TLR4	GNMA GNII SF MA4836 M	100.787730	94,619	95,364.06	95,364.06	95,364.06
Collateral			USD	USD	1.000	36179TLS2	GNMA GNII SF MA4837 M	103.430869	4,158	4,300.80	4,300.80	4,300.80
Collateral			USD	USD	1.000	36179TLU7	GNMA GNII SF MA4839 M	106.170730	3,376	3,584.24	3,584.24	3,584.24
Collateral			USD	USD	1.000	36179TLW3	GNMA GNII SF MA4841 M	109.015973	299	325.97	325.97	325.97
Collateral			USD	USD	1.000	36179TLX1	GNMA GNII SF MA4842 M	110.964978	968	1,074.06	1,074.06	1,074.06
Collateral			USD	USD	1.000	36179TLY9	GNMA GNII SF MA4843 M	116.431667	23	27.22	27.22	27.22
Collateral			USD	USD	1.000	36179TNG6	GNMA GNII JM MA4891 M	103.113615	821	846.08	846.08	846.08
Collateral			USD	USD	1.000	36179TNM3	GNMA GNII SF MA4896 M	93.214270	46	42.57	42.57	42.57
Collateral			USD	USD	1.000	36179TNW1	GNMA GNII SF MA4905 M	111.029669	65	72.44	72.44	72.44
Collateral			USD	USD	1.000	36179TUZ6	GNMA GNII SF MA5100 M	89.479271	47	42.48	42.48	42.48
Collateral			USD	USD	1.000	3617A0S31	GNMA GNMI SF AO0538 X	75.165258	595	447.01	447.01	447.01
Collateral			USD	USD	1.000	3617A2PB2	GNMA GNMI SF AO2218 X	89.055618	885	787.72	787.72	787.72
Collateral			USD	USD	1.000	3617A7NW7	GNMA GNII SF AO6705 C	82.421009	1,789	1,474.59	1,474.59	1,474.59
Collateral			USD	USD	1.000	3617AAK37	GNMA GNMI SF AO9314 X	89.124540	2,756	2,456.56	2,456.56	2,456.56
Collateral			USD	USD	1.000	3617ACHJ2	GNMA GNII SF BA0233 C	101.414287	22,410	22,727.21	22,727.21	22,727.21
Collateral			USD	USD	1.000	3617ADBF4	GNMA GNMI SF BA0938 X	92.702494	938	869.70	869.70	869.70
Collateral			USD	USD	1.000	3617AE2N5	GNMA GNMI SF BA2581 X	99.984105	986	986.00	986.00	986.00
Collateral			USD	USD	1.000	3617AE6B7	GNMA GNMI SF BA2666 X	104.176518	113	117.38	117.38	117.38
Collateral			USD	USD	1.000	3617AER65	GNMA GNII SF BA2309 C	102.687746	34,539	35,467.47	35,467.47	35,467.47
Collateral			USD	USD	1.000	3617AES23	GNMA GNMI SF BA2337 X	97.941072	841	823.32	823.32	823.32
Collateral			USD	USD	1.000	3617AFBA0	GNMA GNII SF BA2733 C	102.946079	2,167	2,231.02	2,231.02	2,231.02
Collateral			USD	USD	1.000	3617AFTZ6	GNMA GNII SF BA3268 C	105.944128	1,493	1,581.57	1,581.57	1,581.57
Collateral			USD	USD	1.000	3617AFU92	GNMA GNII SF BA3308 C	104.686970	3,801	3,979.20	3,979.20	3,979.20
Collateral			USD	USD	1.000	3617AG7A3	GNMA GNMI SF BA4489 X	108.096471	494	533.86	533.86	533.86
Collateral			USD	USD	1.000	3617AGBV2	GNMA GNMI SF BA3652 X	104.864641	247	258.74	258.74	258.74
Collateral			USD	USD	1.000	3617AHNK1	GNMA GNMI SF BA4894 X	107.281176	109	117.25	117.25	117.25

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Collateral			USD	USD	1.000	3617AJ6G5	GNMA GNII SF BA6271 C	100.889182	1,213	1,224.16	1,224.16	1,224.16
Collateral			USD	USD	1.000	3617AJN76	GNMA GNMI SF BA5814 X	102.226311	356	363.90	363.90	363.90
Collateral			USD	USD	1.000	3617AN3E4	GNMA GNMI SF BA9797 X	107.239360	869	931.49	931.49	931.49
Collateral			USD	USD	1.000	3617ANH25	GNMA GNII SF BA9249 C	103.316758	1,014	1,047.60	1,047.60	1,047.60
Collateral			USD	USD	1.000	3617ANH58	GNMA GNII SF BA9252 C	103.089872	1,753	1,807.02	1,807.02	1,807.02
Collateral			USD	USD	1.000	3617ANHL3	GNMA GNII SF BA9235 C	102.930147	1,091	1,122.80	1,122.80	1,122.80
Collateral			USD	USD	1.000	3617ANHM1	GNMA GNII SF BA9236 C	102.859604	1,931	1,986.16	1,986.16	1,986.16
Collateral			USD	USD	1.000	3617ANHY5	GNMA GNII SF BA9247 C	103.449495	907	938.26	938.26	938.26
Collateral			USD	USD	1.000	3617ANHZ2	GNMA GNII SF BA9248 C	103.268489	1,714	1,769.80	1,769.80	1,769.80
Collateral			USD	USD	1.000	3617ANJU1	GNMA GNII SF BA9275 C	103.483575	1,394	1,442.27	1,442.27	1,442.27
Collateral			USD	USD	1.000	3617ANKM7	GNMA GNII SF BA9300 C	103.870162	1,006	1,045.31	1,045.31	1,045.31
Collateral			USD	USD	1.000	3617ANKN5	GNMA GNII SF BA9301 C	103.776486	2,349	2,437.72	2,437.72	2,437.72
Collateral			USD	USD	1.000	3617ARHN0	GNMA GNMI SF BB1137 X	100.608474	3,107	3,125.65	3,125.65	3,125.65
Collateral			USD	USD	1.000	3617AT2J1	GNMA GNMI SF BB3477 X	108.423813	2,016	2,186.15	2,186.15	2,186.15
Collateral			USD	USD	1.000	3617AT3G6	GNMA GNMI SF BB3499 X	105.319812	1,015	1,069.39	1,069.39	1,069.39
Collateral			USD	USD	1.000	3617AT3Q4	GNMA GNMI SF BB3507 X	108.953937	908	988.80	988.80	988.80
Collateral			USD	USD	1.000	3617AT4F7	GNMA GNII SF BB3522 C	105.103634	1,281	1,346.26	1,346.26	1,346.26
Collateral			USD	USD	1.000	3617AT4G5	GNMA GNII SF BB3523 C	104.748651	1,932	2,023.49	2,023.49	2,023.49
Collateral			USD	USD	1.000	3617ATAY9	GNMA GNMI SF BB2723 X	99.846911	1,071	1,069.69	1,069.69	1,069.69
Collateral			USD	USD	1.000	3617ATRV7	GNMA GNII SF BB3200 C	102.301836	2,230	2,280.87	2,280.87	2,280.87
Collateral			USD	USD	1.000	3617ATU43	GNMA GNMI SF BB3303 X	108.658952	800	868.95	868.95	868.95
Collateral			USD	USD	1.000	3617ATW90	GNMA GNMI SF BB3372 X	72.667198	764	555.18	555.18	555.18
Collateral			USD	USD	1.000	3617AU2E9	GNMA GNII SF BB4373 C	105.601654	10,253	10,827.65	10,827.65	10,827.65
Collateral			USD	USD	1.000	3617AUHH6	GNMA GNII SF BB3832 C	106.387111	2,203	2,343.93	2,343.93	2,343.93
Collateral			USD	USD	1.000	3617AUN97	GNMA GNII SF BB4016 C	104.386167	3,953	4,126.69	4,126.69	4,126.69
Collateral			USD	USD	1.000	3617AUPB0	GNMA GNII SF BB4018 C	106.387255	919	977.56	977.56	977.56
Collateral			USD	USD	1.000	3617AVET1	GNMA GNII SF BB4646 C	104.248139	798	831.49	831.49	831.49
Collateral			USD	USD	1.000	3617AVPM4	GNMA GNPL PN BB4928	101.815670	5,370	5,468.01	5,468.01	5,468.01
Collateral			USD	USD	1.000	3617AWSG2	GNMA GNMI SF BB5919 X	103.511741	6,694	6,929.55	6,929.55	6,929.55
Collateral			USD	USD	1.000	3617AWW44	GNMA GNII SF BB6067 C	103.008799	3,377	3,478.79	3,478.79	3,478.79
Collateral			USD	USD	1.000	3617AXTG9	GNMA GNII SF BB6851 C	103.928940	1,600	1,663.37	1,663.37	1,663.37
Collateral			USD	USD	1.000	3617AXTH7	GNMA GNII SF BB6852 C	104.016866	2,067	2,150.10	2,150.10	2,150.10
Collateral			USD	USD	1.000	3617AXW67	GNMA GNII SF BB6969 C	105.160248	3,027	3,182.93	3,182.93	3,182.93
Collateral			USD	USD	1.000	3617AYA93	GNMA GNII SF BB7232 C	106.837055	3,600	3,846.18	3,846.18	3,846.18
Collateral			USD	USD	1.000	3617AYAV4	GNMA GNII SF BB7220 C	106.499015	3,548	3,778.45	3,778.45	3,778.45
Collateral			USD	USD	1.000	3617AYZ88	GNMA GNII SF BB7967 C	104.738993	7,156	7,494.93	7,494.93	7,494.93
Collateral			USD	USD	1.000	3617B15C3	GNMA GNII SF BB9843 C	104.961122	1,973	2,071.00	2,071.00	2,071.00

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Collateral			USD	USD	1.000	3617B4PF8	GNMA GNMI SF BC1322 X	105.049072	230	241.99	241.99	241.99
Collateral			USD	USD	1.000	3617B4Q34	GNMA GNMI SF BC1374 X	105.004724	1,524	1,600.44	1,600.44	1,600.44
Collateral			USD	USD	1.000	3617B4QM2	GNMA GNMI SF BC1360 X	105.167188	894	940.26	940.26	940.26
Collateral			USD	USD	1.000	3617B4RB5	GNMA GNMI SF BC1382 X	105.022102	1,171	1,229.74	1,229.74	1,229.74
Collateral			USD	USD	1.000	3617B5D84	GNMA GNII SF BC1927 C	103.399468	3,805	3,934.32	3,934.32	3,934.32
Collateral			USD	USD	1.000	3617B6KC5	GNMA GNMI SF BC2991 X	103.593481	709	734.16	734.16	734.16
Collateral			USD	USD	1.000	3617B6X98	GNMA GNII SF BC3404 C	105.222191	1,990	2,094.05	2,094.05	2,094.05
Collateral			USD	USD	1.000	3617B7GE4	GNMA GNMI SF BC3797 X	103.507295	707	731.95	731.95	731.95
Collateral			USD	USD	1.000	3617B7GR5	GNMA GNMI SF BC3808 X	103.533876	2,988	3,094.00	3,094.00	3,094.00
Collateral			USD	USD	1.000	3617B86Y9	GNMA GNII SF BC5387 C	104.579408	5,742	6,004.70	6,004.70	6,004.70
Collateral			USD	USD	1.000	3617B8NJ3	GNMA GNII SF BC4893 C	105.281597	7,120	7,496.58	7,496.58	7,496.58
Collateral			USD	USD	1.000	3617B9R57	GNMA GNMI SF BC5908 X	103.765294	1,109	1,150.41	1,150.41	1,150.41
Collateral			USD	USD	1.000	3617B9RR9	GNMA GNMI SF BC5896 X	103.589971	2,642	2,736.44	2,736.44	2,736.44
Collateral			USD	USD	1.000	3617BA5X7	GNMA GNII SF BC7162 C	105.165095	13,907	14,625.40	14,625.40	14,625.40
Collateral			USD	USD	1.000	3617BA6C2	GNMA GNII SF BC7167 C	104.037029	17,977	18,702.95	18,702.95	18,702.95
Collateral			USD	USD	1.000	3617BAGD9	GNMA GNII SF BC6496 C	105.220407	718	755.45	755.45	755.45
Collateral			USD	USD	1.000	3617BANJ8	GNMA GNII SF BC6693 C	106.994724	3,717	3,977.04	3,977.04	3,977.04
Collateral			USD	USD	1.000	3617BANM1	GNMA GNII SF BC6696 C	104.888342	2,229	2,338.12	2,338.12	2,338.12
Collateral			USD	USD	1.000	3617BANN9	GNMA GNII SF BC6697 C	105.209149	1,244	1,308.61	1,308.61	1,308.61
Collateral			USD	USD	1.000	3617BANP4	GNMA GNII SF BC6698 C	106.081644	1,094	1,160.01	1,160.01	1,160.01
Collateral			USD	USD	1.000	3617BAVK6	GNMA GNMI SF BC6918 X	107.900202	1,416	1,527.69	1,527.69	1,527.69
Collateral			USD	USD	1.000	3617BAXF5	GNMA GNII SF BC6978 C	104.847698	923	967.93	967.93	967.93
Collateral			USD	USD	1.000	3617BAXG3	GNMA GNII SF BC6979 C	104.723356	2,388	2,501.01	2,501.01	2,501.01
Collateral			USD	USD	1.000	3617BAXH1	GNMA GNII SF BC6980 C	107.951740	761	821.31	821.31	821.31
Collateral			USD	USD	1.000	3617BBFA4	GNMA GNMI SF BC7361 X	103.532057	28	28.53	28.53	28.53
Collateral			USD	USD	1.000	3617BBQC8	GNMA GNII SF BC7651 C	105.054036	5,544	5,824.36	5,824.36	5,824.36
Collateral			USD	USD	1.000	3617BCDP1	GNMA GNII SF BC8210 C	104.903422	3,935	4,127.68	4,127.68	4,127.68
Collateral			USD	USD	1.000	3617BCHL6	GNMA GNMI SF BC8335 X	103.536479	102	105.20	105.20	105.20
Collateral			USD	USD	1.000	3617BDDY0	GNMA GNII SF BC9119 C	106.062594	1,488	1,578.72	1,578.72	1,578.72
Collateral			USD	USD	1.000	3617BDWC7	GNMA GNII SF BC9643 C	104.385358	1,318	1,376.13	1,376.13	1,376.13
Collateral			USD	USD	1.000	3617BEA21	GNMA GNII SF BC9925 C	104.430733	5,418	5,658.13	5,658.13	5,658.13
Collateral			USD	USD	1.000	3617BEA39	GNMA GNII SF BC9926 C	104.441072	823	859.30	859.30	859.30
Collateral			USD	USD	1.000	3617BEB20	GNMA GNII SF BC9957 C	104.467832	1,516	1,583.57	1,583.57	1,583.57
Collateral			USD	USD	1.000	3617BF6L1	GNMA GNII SF BD0875 C	103.917253	773	802.86	802.86	802.86
Collateral			USD	USD	1.000	3617BFAQ5	GNMA GNMI SF BD0015 X	103.991126	161	167.54	167.54	167.54
Collateral			USD	USD	1.000	3617BFF31	GNMA GNII SF BD0186 C	103.569984	1,262	1,306.64	1,306.64	1,306.64
Collateral			USD	USD	1.000	3617BFF49	GNMA GNII SF BD0187 C	103.594994	1,573	1,629.09	1,629.09	1,629.09

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Collateral			USD	USD	1.000	3617BFWF5	GNMA GNII SF BD0646 C	105.817023	12,002	12,699.93	12,699.93	12,699.93
Collateral			USD	USD	1.000	3617BFX56	GNMA GNII SF BD0700 C	104.914904	1,401	1,469.67	1,469.67	1,469.67
Collateral			USD	USD	1.000	3617BFXJ6	GNMA GNII SF BD0681 C	104.876591	1,085	1,137.71	1,137.71	1,137.71
Collateral			USD	USD	1.000	3617BGEN6	GNMA GNMI SF BD1041 X	103.514001	4,457	4,613.99	4,613.99	4,613.99
Collateral			USD	USD	1.000	3617BGVP2	GNMA GNII SF BD1522 C	106.072456	2,514	2,666.59	2,666.59	2,666.59
Collateral			USD	USD	1.000	3617BKAG6	GNMA GNII SF BD3607 C	103.846064	782	811.61	811.61	811.61
Collateral			USD	USD	1.000	3617BKAV3	GNMA GNMI SF BD3620 X	104.520238	199	207.49	207.49	207.49
Collateral			USD	USD	1.000	3617BKB91	GNMA GNII SF BD3664 C	104.007009	1,069	1,111.35	1,111.35	1,111.35
Collateral			USD	USD	1.000	3617BKC41	GNMA GNMI SF BD3691 X	104.273837	2,159	2,251.37	2,251.37	2,251.37
Collateral			USD	USD	1.000	3617BKH61	GNMA GNII SF BD3853 C	104.897728	23,596	24,751.92	24,751.92	24,751.92
Collateral			USD	USD	1.000	3617BKH79	GNMA GNII SF BD3854 C	106.387254	4,463	4,748.40	4,748.40	4,748.40
Collateral			USD	USD	1.000	3617BKJD4	GNMA GNII SF BD3860 C	104.386154	6,523	6,809.06	6,809.06	6,809.06
Collateral			USD	USD	1.000	3617BKJH5	GNMA GNII SF BD3864 C	104.070203	14,354	14,938.41	14,938.41	14,938.41
Collateral			USD	USD	1.000	3617BKV24	GNMA GNII SF BD4233 C	102.341104	4,929	5,044.47	5,044.47	5,044.47
Collateral			USD	USD	1.000	3617BKV57	GNMA GNII SF BD4236 C	103.342369	1,365	1,411.09	1,411.09	1,411.09
Collateral			USD	USD	1.000	3617BKWK3	GNMA GNII SF BD4250 C	103.315621	901	930.45	930.45	930.45
Collateral			USD	USD	1.000	3617BL5Z8	GNMA GNII SF BD5364 C	104.273747	3,561	3,712.67	3,712.67	3,712.67
Collateral			USD	USD	1.000	3617BL6B0	GNMA GNII SF BD5366 C	104.867932	17,801	18,667.90	18,667.90	18,667.90
Collateral			USD	USD	1.000	3617BLDY2	GNMA GNMI SF BD4619 X	103.376067	176	182.40	182.40	182.40
Collateral			USD	USD	1.000	3617BLER6	GNMA GNMI SF BD4644 X	103.384992	466	481.36	481.36	481.36
Collateral			USD	USD	1.000	3617BLGL7	GNMA GNMI SF BD4703 X	103.491299	2,504	2,591.04	2,591.04	2,591.04
Collateral			USD	USD	1.000	3617BLGU7	GNMA GNMI SF BD4711 X	103.535403	3,577	3,702.99	3,702.99	3,702.99
Collateral			USD	USD	1.000	3617BLHA0	GNMA GNMI SF BD4725 X	103.530388	10,303	10,666.83	10,666.83	10,666.83
Collateral			USD	USD	1.000	3617BLNT2	GNMA GNII SF BD4902 C	104.386205	2,137	2,231.22	2,231.22	2,231.22
Collateral			USD	USD	1.000	3617BLNU9	GNMA GNII SF BD4903 C	104.070255	7,794	8,111.65	8,111.65	8,111.65
Collateral			USD	USD	1.000	3617BLUC1	GNMA GNII SF BD5079 C	103.776420	825	855.95	855.95	855.95
Collateral			USD	USD	1.000	3617BMAV9	GNMA GNII SF BD5420 C	104.273601	10,725	11,182.95	11,182.95	11,182.95
Collateral			USD	USD	1.000	3617BMCR6	GNMA GNII SF BD5480 C	104.572338	5,461	5,710.17	5,710.17	5,710.17
Collateral			USD	USD	1.000	3617BMQB6	GNMA GNMI SF BD5850 X	103.522247	3,247	3,360.95	3,360.95	3,360.95
Collateral			USD	USD	1.000	3617BMR66	GNMA GNMI SF BD5909 X	103.510728	763	789.98	789.98	789.98
Collateral			USD	USD	1.000	3617BMRE9	GNMA GNII SF BD5885 C	105.058715	3,399	3,571.17	3,571.17	3,571.17
Collateral			USD	USD	1.000	3617BMRT6	GNMA GNMI SF BD5898 X	103.530618	3,540	3,664.76	3,664.76	3,664.76
Collateral			USD	USD	1.000	3617BMS24	GNMA GNII SF BD5937 C	106.122630	1,420	1,506.48	1,506.48	1,506.48
Collateral			USD	USD	1.000	3617BMS32	GNMA GNII SF BD5938 C	106.242466	2,582	2,742.91	2,742.91	2,742.91
Collateral			USD	USD	1.000	3617BMS40	GNMA GNII SF BD5939 C	105.366392	2,106	2,219.37	2,219.37	2,219.37
Collateral			USD	USD	1.000	3617BMSX6	GNMA GNII SF BD5934 C	105.064897	5,056	5,312.12	5,312.12	5,312.12
Collateral			USD	USD	1.000	3617BMT56	GNMA GNII SF BD5972 C	105.043747	1,909	2,005.58	2,005.58	2,005.58

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Collateral			USD	USD	1.000	3617BMTR8	GNMA GNII SF BD5960 C	105.055411	807	847.92	847.92	847.92
Collateral			USD	USD	1.000	3617BMVK0	GNMA GNMI SF BD6018 X	103.673479	9,104	9,438.36	9,438.36	9,438.36
Collateral			USD	USD	1.000	3617BMWE3	GNMA GNMI SF BD6045 X	103.676614	7,763	8,048.51	8,048.51	8,048.51
Collateral			USD	USD	1.000	3617BN2E4	GNMA GNII SF BD7073 C	105.153717	1,199	1,260.34	1,260.34	1,260.34
Collateral			USD	USD	1.000	3617BN2M6	GNMA GNII SF BD7080 C	106.038280	1,753	1,858.82	1,858.82	1,858.82
Collateral			USD	USD	1.000	3617BN4B8	GNMA GNMI SF BD7118 X	103.680816	50	51.87	51.87	51.87
Collateral			USD	USD	1.000	3617BN5A9	GNMA GNII SF BD7141 C	105.520558	1,880	1,984.07	1,984.07	1,984.07
Collateral			USD	USD	1.000	3617BNJ55	GNMA GNII SF BD6584 C	104.386170	1,395	1,456.47	1,456.47	1,456.47
Collateral			USD	USD	1.000	3617BNKP9	GNMA GNII SF BD6602 C	104.386176	764	797.01	797.01	797.01
Collateral			USD	USD	1.000	3617BNM28	GNMA GNII SF BD6677 C	103.477574	3,434	3,553.63	3,553.63	3,553.63
Collateral			USD	USD	1.000	3617BNNH4	GNMA GNII SF BD6692 C	103.482613	2,108	2,181.80	2,181.80	2,181.80
Collateral			USD	USD	1.000	3617BNWA9	GNMA GNII SF BD6941 C	104.386255	4,723	4,930.19	4,930.19	4,930.19
Collateral			USD	USD	1.000	3617BNZX6	GNMA GNII SF BD7058 C	104.925689	1,127	1,182.58	1,182.58	1,182.58
Collateral			USD	USD	1.000	3617BNZY4	GNMA GNII SF BD7059 C	104.701104	726	760.02	760.02	760.02
Collateral			USD	USD	1.000	3617BP6S4	GNMA GNII SF BD8081 C	105.205571	957	1,007.16	1,007.16	1,007.16
Collateral			USD	USD	1.000	3617BPKY5	GNMA GNMI SF BD7511 X	103.712235	202	209.40	209.40	209.40
Collateral			USD	USD	1.000	3617BPN22	GNMA GNII SF BD7609 C	105.205847	2,244	2,360.43	2,360.43	2,360.43
Collateral			USD	USD	1.000	3617BPPT1	GNMA GNII SF BD7634 C	106.235675	2,125	2,257.18	2,257.18	2,257.18
Collateral			USD	USD	1.000	3617BQ6M5	GNMA GNII SF BD8976 C	104.695342	4,344	4,547.67	4,547.67	4,547.67
Collateral			USD	USD	1.000	3617BQZB7	GNMA GNMI SF BD8838 X	103.680896	452	469.03	469.03	469.03
Collateral			USD	USD	1.000	3617BR4M5	GNMA GNII SF BD9828 C	104.070132	1,154	1,200.84	1,200.84	1,200.84
Collateral			USD	USD	1.000	3617BR4W3	GNMA GNII SF BD9837 C	104.069850	1,099	1,143.23	1,143.23	1,143.23
Collateral			USD	USD	1.000	3617BR6H4	GNMA GNII SF BD9872 C	105.518105	1,081	1,140.46	1,140.46	1,140.46
Collateral			USD	USD	1.000	3617BRHV1	GNMA GNII SF BD9244 C	103.470407	2,906	3,006.77	3,006.77	3,006.77
Collateral			USD	USD	1.000	3617BTUY6	GNMA GNII SF BE0599 C	104.101061	1,762	1,834.28	1,834.28	1,834.28
Collateral			USD	USD	1.000	3617BUW62	GNMA GNII SF BE1569 C	104.070347	861	895.66	895.66	895.66
Collateral			USD	USD	1.000	3617BUWR6	GNMA GNII SF BE1556 C	103.710928	1,191	1,234.72	1,234.72	1,234.72
Collateral			USD	USD	1.000	3617BUWU9	GNMA GNII SF BE1559 C	105.371732	937	987.48	987.48	987.48
Collateral			USD	USD	1.000	3617BUWV7	GNMA GNII SF BE1560 C	105.068486	892	937.23	937.23	937.23
Collateral			USD	USD	1.000	3617BUXH7	GNMA GNII SF BE1580 C	104.070170	1,236	1,285.81	1,285.81	1,285.81
Collateral			USD	USD	1.000	3617BUXJ3	GNMA GNII SF BE1581 C	104.101151	1,097	1,142.27	1,142.27	1,142.27
Collateral			USD	USD	1.000	3617BVVR5	GNMA GNII SF BE2424 C	104.070190	1,270	1,322.04	1,322.04	1,322.04
Collateral			USD	USD	1.000	3617BWL52	GNMA GNII SF BE3048 C	103.930782	4,092	4,252.43	4,252.43	4,252.43
Collateral			USD	USD	1.000	3617BWLP8	GNMA GNII SF BE3034 C	105.335540	1,254	1,321.30	1,321.30	1,321.30
Collateral			USD	USD	1.000	3617BWLS2	GNMA GNII SF BE3037 C	103.946915	1,476	1,534.40	1,534.40	1,534.40
Collateral			USD	USD	1.000	3617BWLV5	GNMA GNII SF BE3040 C	103.864257	983	1,020.80	1,020.80	1,020.80
Collateral			USD	USD	1.000	3617BWLZ6	GNMA GNII SF BE3044 C	104.101142	2,315	2,410.14	2,410.14	2,410.14

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Collateral			USD	USD	1.000	3617BWN43	GNMA GNII SF BE3111 C	104.101041	2,577	2,682.24	2,682.24	2,682.24
Collateral			USD	USD	1.000	3617BWQY4	GNMA GNII SF BE3171 C	104.386273	3,411	3,560.40	3,560.40	3,560.40
Collateral			USD	USD	1.000	3617BXYV9	GNMA GNII SF BE4324 C	104.385872	1,498	1,563.87	1,563.87	1,563.87
Collateral			USD	USD	1.000	3617BXYW7	GNMA GNII SF BE4325 C	104.070003	4,590	4,776.79	4,776.79	4,776.79
Collateral			USD	USD	1.000	3617BYAC5	GNMA GNII SF BE4503 C	104.386209	721	753.11	753.11	753.11
Collateral			USD	USD	1.000	3617BYAE1	GNMA GNII SF BE4505 C	104.101222	2,520	2,622.87	2,622.87	2,622.87
Collateral			USD	USD	1.000	3617BYAL5	GNMA GNII SF BE4511 C	105.206111	4,028	4,237.19	4,237.19	4,237.19
Collateral			USD	USD	1.000	3617BYAM3	GNMA GNII SF BE4512 C	104.897804	6,062	6,358.70	6,358.70	6,358.70
Collateral			USD	USD	1.000	3617BYE23	GNMA GNII SF BE4653 C	104.166978	2,604	2,712.52	2,712.52	2,712.52
Collateral			USD	USD	1.000	3617BYNU1	GNMA GNII SF BE4903 C	104.070175	1,333	1,387.39	1,387.39	1,387.39
Collateral			USD	USD	1.000	3617BYSQ5	GNMA GNMI SF BE5027 X	103.836244	41	42.33	42.33	42.33
Collateral			USD	USD	1.000	3617G02F6	GNMA GNII SF BE6174 C	104.166853	1,147	1,195.03	1,195.03	1,195.03
Collateral			USD	USD	1.000	3617G2V78	GNMA GNMI SF BE7838 X	103.836194	4,020	4,174.19	4,174.19	4,174.19
Collateral			USD	USD	1.000	3617G2XY7	GNMA GNII SF BE7895 C	108.706080	2,339	2,542.76	2,542.76	2,542.76
Collateral			USD	USD	1.000	3617G3LD4	GNMA GNPL PN BE8424	102.593530	7,085	7,268.84	7,268.84	7,268.84
Collateral			USD	USD	1.000	36180DV61	GNMA GNMI SF AD2437 X	43.196630	791	341.76	341.76	341.76
Collateral			USD	USD	1.000	36180GQM5	GNMA GNMI SF AD4960 X	103.775316	1,084	1,124.75	1,124.75	1,124.75
Collateral			USD	USD	1.000	36181BRV4	GNMA GNMI SF AE7700 X	50.669407	405	205.19	205.19	205.19
Collateral			USD	USD	1.000	36181KE89	GNMA GNII SF AF3759 C	77.677518	372	288.93	288.93	288.93
Collateral			USD	USD	1.000	36181YUG3	GNMA GNMI SF AG5083 X	16.114290	222	35.72	35.72	35.72
Collateral			USD	USD	1.000	36182D4V4	GNMA GNMI SF AG8936 X	51.536486	8,502	4,381.69	4,381.69	4,381.69
Collateral			USD	USD	1.000	36182DT70	GNMA GNMI SF AG8674 X	44.209918	1,136	502.36	502.36	502.36
Collateral			USD	USD	1.000	36182V4M4	GNMA GNMI SF AJ1728 X	74.673956	48	35.71	35.71	35.71
Collateral			USD	USD	1.000	36182XAY7	GNMA GNII SF AJ2723 C	80.296620	35	28.45	28.45	28.45
Collateral			USD	USD	1.000	36183CU38	GNMA GNMI SF AJ6902 X	71.848942	306	219.79	219.79	219.79
Collateral			USD	USD	1.000	36183REC3	GNMA GNMI SF AK7331 X	79.026357	181	143.01	143.01	143.01
Collateral			USD	USD	1.000	36183SUX7	GNMA GNMI SF AK8698 X	79.134937	30	24.06	24.06	24.06
Collateral			USD	USD	1.000	36183V2A1	GNMA GNMI SF AL0769 X	52.390179	705	369.33	369.33	369.33
Collateral			USD	USD	1.000	36184BZH3	GNMA GNMI SF AL5244 X	77.385244	127	98.64	98.64	98.64
Collateral			USD	USD	1.000	36184FQT8	GNMA GNMI SF AL8566 X	49.561741	23	11.51	11.51	11.51
Collateral			USD	USD	1.000	36184FVY1	GNMA GNMI SF AL8731 X	101.500455	258	261.43	261.43	261.43
Collateral			USD	USD	1.000	36185BDX1	GNMA GNMI SF AM8218 X	83.168276	561	466.56	466.56	466.56
Collateral			USD	USD	1.000	36185BSX5	GNMA GNMI SF AM8634 X	67.027431	253	169.30	169.30	169.30
Collateral			USD	USD	1.000	36185GL94	GNMA GNMI SF AN1252 X	23.907512	205	49.03	49.03	49.03
Collateral			USD	USD	1.000	36186PN34	GNMA GNMI SF AN6710 X	67.947672	1,987	1,350.39	1,350.39	1,350.39
Collateral			USD	USD	1.000	36188S3P9	GNMA GNMI SF AP5306 X	56.624044	876	495.97	495.97	495.97
Collateral			USD	USD	1.000	36188S4C7	GNMA GNMI SF AP5319 X	61.436401	230	141.09	141.09	141.09

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Collateral			USD	USD	1.000	36189REV5	GNMA GNMI SF AQ1948 X	98.890611	39	38.19	38.19	38.19
Collateral			USD	USD	1.000	36192SXV7	GNMA GNMI SF AR0692 X	84.475114	1,368	1,155.61	1,155.61	1,155.61
Collateral			USD	USD	1.000	36192SYB0	GNMA GNMI SF AR0706 X	105.195279	1,602	1,685.18	1,685.18	1,685.18
Collateral			USD	USD	1.000	36192UEM3	GNMA GNMI SF AR1040 X	79.579909	1,166	927.51	927.51	927.51
Collateral			USD	USD	1.000	36192UF91	GNMA GNMI SF AR1092 X	77.464518	1,428	1,106.04	1,106.04	1,106.04
Collateral			USD	USD	1.000	36192YFN2	GNMA GNII SF AR3773 C	90.716434	14,085	12,777.08	12,777.08	12,777.08
Collateral			USD	USD	1.000	36193PP33	GNMA GNII SF AS4942 C	87.081385	16,464	14,336.81	14,336.81	14,336.81
Collateral			USD	USD	1.000	36194FE77	GNMA GNMI SF AT6458 X	82.356621	469	386.24	386.24	386.24
Collateral			USD	USD	1.000	36194GNF7	GNMA GNII SF AT7590 C	101.071508	1,551	1,567.52	1,567.52	1,567.52
Collateral			USD	USD	1.000	36194GQ98	GNMA GNMI SF AT7680 X	77.438663	633	489.81	489.81	489.81
Collateral			USD	USD	1.000	36194HA51	GNMA GNII SF AT8128 C	101.365529	805	816.02	816.02	816.02
Collateral			USD	USD	1.000	36194HES7	GNMA GNMI SF AT8245 X	64.542708	792	511.32	511.32	511.32
Collateral			USD	USD	1.000	36194HGW6	GNMA GNMI SF AT8313 X	84.970533	442	375.84	375.84	375.84
Collateral			USD	USD	1.000	36194MZ20	GNMA GNII SF AU0761 C	97.789195	4	3.53	3.53	3.53
Collateral			USD	USD	1.000	36194UNR0	GNMA GNMI SF AU6700 X	62.327655	1,484	924.89	924.89	924.89
Collateral			USD	USD	1.000	36195GX24	GNMA GNMI SF AV6097 X	103.526327	256	264.93	264.93	264.93
Collateral			USD	USD	1.000	36195GYB3	GNMA GNMI SF AV6106 X	105.153265	132	138.93	138.93	138.93
Collateral			USD	USD	1.000	36195K4D3	GNMA GNII SF AV8920 C	101.486736	763	774.35	774.35	774.35
Collateral			USD	USD	1.000	36195UXM9	GNMA GNMI SF AW6084 X	98.945987	3,371	3,335.54	3,335.54	3,335.54
Collateral			USD	USD	1.000	36196D3C1	GNMA GNMI SF AX2595 X	100.412494	34	34.33	34.33	34.33
Collateral			USD	USD	1.000	36196EPP6	GNMA GNMI SF AX3130 X	52.348159	3,313	1,734.39	1,734.39	1,734.39
Collateral			USD	USD	1.000	36196FZH0	GNMA GNII SF AX4344 C	99.558583	131	130.84	130.84	130.84
Collateral			USD	USD	1.000	36196FZJ6	GNMA GNII SF AX4345 C	97.798194	10	10.20	10.20	10.20
Collateral			USD	USD	1.000	36196H5F3	GNMA GNMI SF AX6246 X	103.236696	1,467	1,514.06	1,514.06	1,514.06
Collateral			USD	USD	1.000	36196HN71	GNMA GNMI SF AX5814 X	76.588308	843	645.51	645.51	645.51
Collateral			USD	USD	1.000	36196HS92	GNMA GNMI SF AX5944 X	106.735823	1,171	1,250.13	1,250.13	1,250.13
Collateral			USD	USD	1.000	36196JGC4	GNMA GNMI SF AX6495 X	107.977884	731	789.82	789.82	789.82
Collateral			USD	USD	1.000	36196JH33	GNMA GNMI SF AX6550 X	108.061701	123	132.96	132.96	132.96
Collateral			USD	USD	1.000	36196KDE0	GNMA GNMI SF AX7301 X	104.405993	858	896.08	896.08	896.08
Collateral			USD	USD	1.000	36196QJB7	GNMA GNMI SF AY1158 X	93.979450	1,610	1,513.03	1,513.03	1,513.03
Collateral			USD	USD	1.000	36196QJC5	GNMA GNMI SF AY1159 X	71.760571	1,301	933.67	933.67	933.67
Collateral			USD	USD	1.000	36196QLA6	GNMA GNMI SF AY1221 X	99.175319	1,503	1,490.92	1,490.92	1,490.92
Collateral			USD	USD	1.000	36196SX92	GNMA GNMI SF AY3404 X	56.099515	204	114.57	114.57	114.57
Collateral			USD	USD	1.000	36196SZY5	GNMA GNII SF AY3459 C	60.844628	1,719	1,045.63	1,045.63	1,045.63
Collateral			USD	USD	1.000	36196THS6	GNMA GNMI SF AY3841 X	51.028070	211	107.79	107.79	107.79
Collateral			USD	USD	1.000	36196TM50	GNMA GNMI SF AY3980 X	60.870886	464	282.57	282.57	282.57
Collateral			USD	USD	1.000	36196TQQ0	GNMA GNII SF AY4063 C	76.014448	6,917	5,258.18	5,258.18	5,258.18

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Collateral			USD	USD	1.000	36196XS97	GNMA GNMI SF AY7744 X	104.235037	734	764.71	764.71	764.71
Collateral			USD	USD	1.000	36197CSC5	GNMA GNMI SF AZ0515 X	64.467522	1,354	872.65	872.65	872.65
Collateral			USD	USD	1.000	36197DZ84	GNMA GNII SF AZ1667 C	102.696600	20,019	20,558.56	20,558.56	20,558.56
Collateral			USD	USD	1.000	36197EPR1	GNMA GNMI SF AZ2232 X	102.742574	1,077	1,106.66	1,106.66	1,106.66
Collateral			USD	USD	1.000	36197ETS5	GNMA GNMI SF AZ2361 X	93.958360	428	402.38	402.38	402.38
Collateral			USD	USD	1.000	36197F2Q5	GNMA GNMI SF AZ3483 X	103.836220	541	561.60	561.60	561.60
Collateral			USD	USD	1.000	36197GMM0	GNMA GNMI SF AZ3964 X	102.595239	1,170	1,200.85	1,200.85	1,200.85
Collateral			USD	USD	1.000	36197LDS6	GNMA GNMI SF AZ7313 X	108.515955	46	50.45	50.45	50.45
Collateral			USD	USD	1.000	36198PNT3	GNMA GNMI SF AI3102 X	93.629663	421	394.03	394.03	394.03
Collateral			USD	USD	1.000	36198QTX6	GNMA GNII SF AI4166 C	73.119080	18	12.95	12.95	12.95
Collateral			USD	USD	1.000	36198QTY4	GNMA GNII SF AI4167 C	61.220588	24	14.63	14.63	14.63
Collateral			USD	USD	1.000	36200AN47	GNMA GNMI SF 595411 X	1.983638	92	1.83	1.83	1.83
Collateral			USD	USD	1.000	36200E3Z2	GNMA GNMI SF 599416 X	3.946880	71	2.80	2.80	2.80
Collateral			USD	USD	1.000	36200KKC0	GNMA GNMI SF 603391 X	4.119486	40	1.63	1.63	1.63
Collateral			USD	USD	1.000	36200KW86	GNMA GNMI SF 603771 X	2.166867	18	0.38	0.38	0.38
Collateral			USD	USD	1.000	36200MLG6	GNMA GNMI SF 604327 X	9.645600	18	1.71	1.71	1.71
Collateral			USD	USD	1.000	36200MRS4	GNMA GNMI SF 604497 X	5.457200	18	0.97	0.97	0.97
Collateral			USD	USD	1.000	36200MUD3	GNMA GNMI SF 604580 X	5.594567	21	1.19	1.19	1.19
Collateral			USD	USD	1.000	36200QW75	GNMA GNMI SF 569570 X	2.743180	35	0.97	0.97	0.97
Collateral			USD	USD	1.000	36200RVM1	GNMA GNMI SF 570420 X	4.810220	71	3.41	3.41	3.41
Collateral			USD	USD	1.000	36200TFW3	GNMA GNMI SF 571781 X	0.135291	39	0.05	0.05	0.05
Collateral			USD	USD	1.000	36200XLS6	GNMA GNMI SF 575537 X	0.438724	169	0.74	0.74	0.74
Collateral			USD	USD	1.000	36201BLX2	GNMA GNMI SF 578242 X	4.910240	35	1.74	1.74	1.74
Collateral			USD	USD	1.000	36201SZY8	GNMA GNMI SF 592159 X	8.557740	71	6.06	6.06	6.06
Collateral			USD	USD	1.000	36201XYR3	GNMA GNMI SF 606520 X	4.185889	19	0.80	0.80	0.80
Collateral			USD	USD	1.000	36201Y2E5	GNMA GNMI SF 607473 X	42.651382	39	16.62	16.62	16.62
Collateral			USD	USD	1.000	36202AAM9	GNMA GNII SF 000012 M	0.060182	97	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202ADF1	GNMA GNII SF 000102 M	0.130976	89	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202ADX2	GNMA GNII SF 000118 M	0.075250	85	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202AN37	GNMA GNII SF 000410 M	0.170660	35	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202ATA5	GNMA GNII SF 000545 M	0.109520	35	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202ATU1	GNMA GNII SF 000563 M	0.152440	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202AYU5	GNMA GNII SF 000723 M	0.136120	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202B2A2	GNMA GNII SF 001669 M	0.020610	162	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202B3M5	GNMA GNII SF 001704 M	0.029103	124	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202B3S2	GNMA GNII SF 001709 M	0.648360	18	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202B4A0	GNMA GNII SF 001717 M	0.384720	18	0.07	0.07	0.07

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Collateral			USD	USD	1.000	36202B4E2	GNMA GNII SF 001721 M	0.018600	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202B4G7	GNMA GNII SF 001723 M	0.052941	84	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202B4Y8	GNMA GNII SF 001739 M	0.061462	46	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202B5R2	GNMA GNII SF 001756 M	0.057000	96	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202B5U5	GNMA GNII SF 001759 M	0.079760	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202B6Z3	GNMA GNII SF 001788 M	0.273661	40	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202B7A7	GNMA GNII SF 001789 M	0.388400	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202B7B5	GNMA GNII SF 001790 M	0.116480	35	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BB95	GNMA GNII SF 000964 M	0.002582	117	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BBG9	GNMA GNII SF 000939 M	0.250594	55	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202BCA1	GNMA GNII SF 000965 M	0.003427	53	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BCV5	GNMA GNII SF 000984 M	0.005240	35	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BD28	GNMA GNII SF 001021 M	0.010455	117	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BDE2	GNMA GNII SF 001001 M	0.007436	216	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BDY8	GNMA GNII SF 001019 M	0.017629	50	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BE50	GNMA GNII SF 001056 M	0.015280	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BE68	GNMA GNII SF 001057 M	0.002823	217	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BE76	GNMA GNII SF 001058 M	0.016653	53	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BED3	GNMA GNII SF 001032 M	0.277040	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202BEE1	GNMA GNII SF 001033 M	0.035619	74	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202BEJ0	GNMA GNII SF 001037 M	0.012077	83	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BEK7	GNMA GNII SF 001038 M	0.003938	57	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BEM3	GNMA GNII SF 001040 M	0.010653	37	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BF83	GNMA GNII SF 001091 M	0.007980	35	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BFM2	GNMA GNII SF 001072 M	0.040345	39	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BFP5	GNMA GNII SF 001074 M	0.022738	57	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BGP4	GNMA GNII SF 001106 M	0.006086	145	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BGQ2	GNMA GNII SF 001107 M	0.011704	198	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BH73	GNMA GNII SF 001154 M	0.010196	181	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BH81	GNMA GNII SF 001155 M	0.002400	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BHN8	GNMA GNII SF 001137 M	0.006350	57	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BHP3	GNMA GNII SF 001138 M	0.005936	244	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BHQ1	GNMA GNII SF 001139 M	0.011881	184	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BHZ1	GNMA GNII SF 001148 M	0.217563	39	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202BJ89	GNMA GNII SF 001187 M	0.003400	21	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BJP1	GNMA GNII SF 001170 M	0.004216	466	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BJQ9	GNMA GNII SF 001171 M	0.008625	139	0.01	0.01	0.01

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Collateral			USD	USD	1.000	36202BK87	GNMA GNII SF 001219 M	0.019360	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BK95	GNMA GNII SF 001220 M	0.008236	354	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202BKP9	GNMA GNII SF 001202 M	0.011907	106	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BKQ7	GNMA GNII SF 001203 M	0.001041	276	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BKR5	GNMA GNII SF 001204 M	0.001119	237	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BKU8	GNMA GNII SF 001207 M	0.614120	18	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202BLD5	GNMA GNII SF 001224 M	0.223560	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BLQ6	GNMA GNII SF 001235 M	0.051327	39	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BLS2	GNMA GNII SF 001237 M	0.001892	209	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BLT0	GNMA GNII SF 001238 M	0.002520	53	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BMR3	GNMA GNII SF 001268 M	0.190653	520	0.99	0.99	0.99
Collateral			USD	USD	1.000	36202BMW2	GNMA GNII SF 001273 M	0.036580	71	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202BNG6	GNMA GNII SF 001291 M	0.017520	71	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BNH4	GNMA GNII SF 001292 M	0.014309	78	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BP58	GNMA GNII SF 001344 M	0.045385	96	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BP74	GNMA GNII SF 001346 M	0.011514	461	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202BPL3	GNMA GNII SF 001327 M	0.020642	152	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202BQ40	GNMA GNII SF 001375 M	0.135400	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BQ57	GNMA GNII SF 001376 M	0.092663	131	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202BQ73	GNMA GNII SF 001378 M	0.041513	57	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BQ99	GNMA GNII SF 001380 M	0.032200	25	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BRA5	GNMA GNII SF 001381 M	0.093385	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BRU1	GNMA GNII SF 001399 M	0.028457	291	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202BSF3	GNMA GNII SF 001418 M	0.007400	64	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BST3	GNMA GNII SF 001430 M	0.272560	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202BSX4	GNMA GNII SF 001434 M	0.069658	56	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BSZ9	GNMA GNII SF 001436 M	0.007556	64	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BT39	GNMA GNII SF 001470 M	0.026813	53	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BT47	GNMA GNII SF 001471 M	0.024536	177	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BT54	GNMA GNII SF 001472 M	0.020804	234	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202BT62	GNMA GNII SF 001473 M	0.011840	21	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BTY1	GNMA GNII SF 001467 M	0.387633	21	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202BU86	GNMA GNII SF 001507 M	0.022924	485	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202BU94	GNMA GNII SF 001508 M	0.025760	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BUN3	GNMA GNII SF 001489 M	0.035000	41	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BUP8	GNMA GNII SF 001490 M	0.024737	213	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202BVS1	GNMA GNII SF 001525 M	0.031643	166	0.05	0.05	0.05

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Collateral			USD	USD	1.000	36202BWC5	GNMA GNII SF 001543 M	0.015080	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BWV3	GNMA GNII SF 001560 M	0.029367	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BWW1	GNMA GNII SF 001561 M	0.022817	205	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202BWX9	GNMA GNII SF 001562 M	0.001156	64	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BXF7	GNMA GNII SF 001578 M	0.092836	151	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202BXH3	GNMA GNII SF 001580 M	0.009759	227	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BY58	GNMA GNII SF 001632 M	0.042417	166	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202BY66	GNMA GNII SF 001633 M	0.009008	278	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202BYL3	GNMA GNII SF 001615 M	0.018134	31	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BYM1	GNMA GNII SF 001616 M	0.061195	135	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202BZQ1	GNMA GNII SF 001651 M	0.006600	35	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202C3P6	GNMA GNII SF 002606 M	0.149715	38	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202C4A8	GNMA GNII SF 002617 M	0.258000	35	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202C4Q3	GNMA GNII SF 002631 M	0.595368	177	1.05	1.05	1.05
Collateral			USD	USD	1.000	36202C5E9	GNMA GNII SF 002645 M	0.723098	380	2.75	2.75	2.75
Collateral			USD	USD	1.000	36202C5U3	GNMA GNII SF 002659 M	0.613793	21	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202C7C1	GNMA GNII SF 002691 M	0.251240	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202CA45	GNMA GNII SF 001827 M	0.081580	35	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202CAL7	GNMA GNII SF 001811 M	0.086700	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202CAN3	GNMA GNII SF 001813 M	0.188800	21	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202CAP8	GNMA GNII SF 001814 M	0.044573	53	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202CBA0	GNMA GNII SF 001833 M	0.117600	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202CBN2	GNMA GNII SF 001845 M	0.080493	145	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202CBS1	GNMA GNII SF 001849 M	0.065894	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202CCE1	GNMA GNII SF 001869 M	0.164080	89	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202CCF8	GNMA GNII SF 001870 M	0.177658	78	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202CCG6	GNMA GNII SF 001871 M	0.074028	50	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202CD34	GNMA GNII SF 001922 M	0.219618	39	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202CD59	GNMA GNII SF 001924 M	0.233636	683	1.60	1.60	1.60
Collateral			USD	USD	1.000	36202CD67	GNMA GNII SF 001925 M	0.077440	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202CDE0	GNMA GNII SF 001901 M	0.216148	67	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202CDG5	GNMA GNII SF 001903 M	0.023389	509	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202CDH3	GNMA GNII SF 001904 M	0.027943	25	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202CEL3	GNMA GNII SF 001939 M	0.052680	195	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202CF57	GNMA GNII SF 001988 M	0.199456	64	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202CF65	GNMA GNII SF 001989 M	0.181327	39	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202CF81	GNMA GNII SF 001991 M	0.089408	101	0.09	0.09	0.09

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Collateral			USD	USD	1.000	36202CFN8	GNMA GNII SF 001973 M	0.074000	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202CG72	GNMA GNII SF 002022 M	0.094488	57	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202CGB3	GNMA GNII SF 001994 M	0.042491	39	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202CGP2	GNMA GNII SF 002006 M	0.140099	50	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202CGQ0	GNMA GNII SF 002007 M	0.020923	305	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202CH71	GNMA GNII SF 002054 M	0.357429	660	2.36	2.36	2.36
Collateral			USD	USD	1.000	36202CHH9	GNMA GNII SF 002032 M	0.151785	46	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202CHP1	GNMA GNII SF 002038 M	0.083300	35	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202CJ53	GNMA GNII SF 002084 M	0.083680	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202CJW4	GNMA GNII SF 002077 M	0.414971	25	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202CJZ7	GNMA GNII SF 002080 M	0.191480	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202CK69	GNMA GNII SF 002117 M	0.024920	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202CLR2	GNMA GNII SF 002136 M	0.547240	18	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202CLU5	GNMA GNII SF 002139 M	0.451807	22	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202CMU4	GNMA GNII SF 002171 M	0.238686	25	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202CN82	GNMA GNII SF 002215 M	0.553100	21	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202CPB3	GNMA GNII SF 002218 M	0.392440	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202CPC1	GNMA GNII SF 002219 M	0.337120	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202CR39	GNMA GNII SF 002306 M	0.154656	64	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202CRC9	GNMA GNII SF 002283 M	0.070250	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202CRD7	GNMA GNII SF 002284 M	0.391457	25	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202CSM6	GNMA GNII SF 002324 M	0.346623	306	1.06	1.06	1.06
Collateral			USD	USD	1.000	36202CTU7	GNMA GNII SF 002363 M	0.060346	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202CUB7	GNMA GNII SF 002378 M	0.424037	20	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202CUV3	GNMA GNII SF 002396 M	0.468467	276	1.29	1.29	1.29
Collateral			USD	USD	1.000	36202CUW1	GNMA GNII SF 002397 M	0.231977	26	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202CV34	GNMA GNII SF 002434 M	0.125920	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202CVD2	GNMA GNII SF 002412 M	0.412682	31	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202CVX8	GNMA GNII SF 002430 M	0.542120	18	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202CXB4	GNMA GNII SF 002474 M	0.471574	18	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202CXD0	GNMA GNII SF 002476 M	0.272760	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202CXZ1	GNMA GNII SF 002496 M	0.674271	21	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202D2D2	GNMA GNII SF 003472 M	7.169960	18	1.27	1.27	1.27
Collateral			USD	USD	1.000	36202D2S9	GNMA GNII SF 003485 M	10.930357	20	2.17	2.17	2.17
Collateral			USD	USD	1.000	36202D2U4	GNMA GNII SF 003487 M	7.190407	18	1.29	1.29	1.29
Collateral			USD	USD	1.000	36202D3R0	GNMA GNII SF 003508 M	0.536400	21	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202D5B3	GNMA GNII SF 003542 M	7.651619	140	10.68	10.68	10.68

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Collateral			USD	USD	1.000	36202D5C1	GNMA GNII SF 003543 M	6.259217	43	2.66	2.66	2.66
Collateral			USD	USD	1.000	36202D5P2	GNMA GNII SF 003554 M	10.222564	129	13.22	13.22	13.22
Collateral			USD	USD	1.000	36202D5R8	GNMA GNII SF 003556 M	7.110409	44	3.16	3.16	3.16
Collateral			USD	USD	1.000	36202D6E6	GNMA GNII SF 003569 M	7.330320	18	1.30	1.30	1.30
Collateral			USD	USD	1.000	36202D7G0	GNMA GNII SF 003595 M	6.250477	18	1.11	1.11	1.11
Collateral			USD	USD	1.000	36202DA27	GNMA GNII SF 002725 M	12.817567	21	2.72	2.72	2.72
Collateral			USD	USD	1.000	36202DAA9	GNMA GNII SF 002701 M	1.065036	39	0.42	0.42	0.42
Collateral			USD	USD	1.000	36202DBW0	GNMA GNII SF 002753 M	1.103938	260	2.88	2.88	2.88
Collateral			USD	USD	1.000	36202DBY6	GNMA GNII SF 002755 M	0.832842	157	1.30	1.30	1.30
Collateral			USD	USD	1.000	36202DD65	GNMA GNII SF 002825 M	0.365661	36	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202DDC2	GNMA GNII SF 002799 M	0.058221	103	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202DDP3	GNMA GNII SF 002810 M	0.582040	18	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202DE23	GNMA GNII SF 002853 M	0.407343	309	1.26	1.26	1.26
Collateral			USD	USD	1.000	36202DEN7	GNMA GNII SF 002841 M	0.033295	107	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202DEZ0	GNMA GNII SF 002852 M	0.614840	18	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202DFE6	GNMA GNII SF 002865 M	0.194034	19	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202DFY2	GNMA GNII SF 002883 M	0.416960	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202DG54	GNMA GNII SF 002920 M	0.375960	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202DGC9	GNMA GNII SF 002895 M	1.113989	22	0.25	0.25	0.25
Collateral			USD	USD	1.000	36202DGQ8	GNMA GNII SF 002907 M	0.157103	21	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202DGR6	GNMA GNII SF 002908 M	0.290986	52	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202DJS1	GNMA GNII SF 002973 M	0.254300	21	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202DJU6	GNMA GNII SF 002975 M	0.052040	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202DKY6	GNMA GNII SF 003011 M	0.395384	635	2.51	2.51	2.51
Collateral			USD	USD	1.000	36202DLE9	GNMA GNII SF 003025 M	0.689760	18	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202DLF6	GNMA GNII SF 003026 M	0.488009	302	1.48	1.48	1.48
Collateral			USD	USD	1.000	36202DLT6	GNMA GNII SF 003038 M	1.026789	67	0.69	0.69	0.69
Collateral			USD	USD	1.000	36202DLV1	GNMA GNII SF 003040 M	0.483800	25	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202DM32	GNMA GNII SF 003078 M	1.233855	990	12.21	12.21	12.21
Collateral			USD	USD	1.000	36202DM73	GNMA GNII SF 003082 M	0.435869	628	2.74	2.74	2.74
Collateral			USD	USD	1.000	36202DMD0	GNMA GNII SF 003056 M	0.231888	57	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202DMT5	GNMA GNII SF 003070 M	0.677298	18	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202DN31	GNMA GNII SF 003110 M	0.298978	32	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202DPD7	GNMA GNII SF 003120 M	0.787440	18	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202DRU7	GNMA GNII SF 003199 M	2.377107	53	1.26	1.26	1.26
Collateral			USD	USD	1.000	36202DRV5	GNMA GNII SF 003200 M	1.853151	174	3.22	3.22	3.22
Collateral			USD	USD	1.000	36202DSA0	GNMA GNII SF 003213 M	2.052901	56	1.15	1.15	1.15

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Collateral			USD	USD	1.000	36202DU66	GNMA GNII SF 003305 M	4.686520	18	0.83	0.83	0.83
Collateral			USD	USD	1.000	36202DUH2	GNMA GNII SF 003284 M	2.480006	113	2.81	2.81	2.81
Collateral			USD	USD	1.000	36202DUU3	GNMA GNII SF 003295 M	2.699242	182	4.90	4.90	4.90
Collateral			USD	USD	1.000	36202DVY4	GNMA GNII SF 003331 M	5.500935	57	3.13	3.13	3.13
Collateral			USD	USD	1.000	36202DW56	GNMA GNII SF 003368 M	0.111480	35	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202DW64	GNMA GNII SF 003369 M	0.087120	35	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202DWD9	GNMA GNII SF 003344 M	11.136117	43	4.73	4.73	4.73
Collateral			USD	USD	1.000	36202DWE7	GNMA GNII SF 003345 M	4.700959	87	4.10	4.10	4.10
Collateral			USD	USD	1.000	36202DWT4	GNMA GNII SF 003358 M	7.639800	18	1.35	1.35	1.35
Collateral			USD	USD	1.000	36202DX63	GNMA GNII SF 003401 M	5.783179	313	18.08	18.08	18.08
Collateral			USD	USD	1.000	36202DX89	GNMA GNII SF 003403 M	4.422683	43	1.88	1.88	1.88
Collateral			USD	USD	1.000	36202DXA4	GNMA GNII SF 003373 M	7.074816	89	6.27	6.27	6.27
Collateral			USD	USD	1.000	36202DY21	GNMA GNII SF 003429 M	6.273025	28	1.78	1.78	1.78
Collateral			USD	USD	1.000	36202DYE5	GNMA GNII SF 003409 M	0.261120	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202DYJ4	GNMA GNII SF 003413 M	7.270484	151	10.97	10.97	10.97
Collateral			USD	USD	1.000	36202DYL9	GNMA GNII SF 003415 M	5.337661	18	0.95	0.95	0.95
Collateral			USD	USD	1.000	36202DYX3	GNMA GNII SF 003426 M	11.433619	682	77.93	77.93	77.93
Collateral			USD	USD	1.000	36202DZF1	GNMA GNII SF 003442 M	7.250446	59	4.29	4.29	4.29
Collateral			USD	USD	1.000	36202E2A6	GNMA GNII SF 004369 M	7.590200	21	1.61	1.61	1.61
Collateral			USD	USD	1.000	36202E3E7	GNMA GNII SF 004397 M	11.110271	481	53.44	53.44	53.44
Collateral			USD	USD	1.000	36202E4F3	GNMA GNII SF 004422 M	17.649103	110	19.38	19.38	19.38
Collateral			USD	USD	1.000	36202E4H9	GNMA GNII SF 004424 M	9.450320	18	1.67	1.67	1.67
Collateral			USD	USD	1.000	36202E4J5	GNMA GNII SF 004425 M	10.380820	71	7.35	7.35	7.35
Collateral			USD	USD	1.000	36202E5F2	GNMA GNII SF 004446 M	13.260513	57	7.52	7.52	7.52
Collateral			USD	USD	1.000	36202E5G0	GNMA GNII SF 004447 M	10.999804	36	3.97	3.97	3.97
Collateral			USD	USD	1.000	36202E5H8	GNMA GNII SF 004448 M	10.094500	34	3.43	3.43	3.43
Collateral			USD	USD	1.000	36202E6Q7	GNMA GNII SF 004479 M	12.780861	26	3.26	3.26	3.26
Collateral			USD	USD	1.000	36202E7F0	GNMA GNII SF 004494 M	21.618189	195	42.12	42.12	42.12
Collateral			USD	USD	1.000	36202E7G8	GNMA GNII SF 004495 M	18.495917	26	4.72	4.72	4.72
Collateral			USD	USD	1.000	36202EB81	GNMA GNII SF 003663 M	10.374318	120	12.50	12.50	12.50
Collateral			USD	USD	1.000	36202EBC2	GNMA GNII SF 003635 M	9.419108	407	38.37	38.37	38.37
Collateral			USD	USD	1.000	36202ED30	GNMA GNII SF 003722 M	11.527480	18	2.04	2.04	2.04
Collateral			USD	USD	1.000	36202EDD8	GNMA GNII SF 003700 M	8.657818	23	2.02	2.02	2.02
Collateral			USD	USD	1.000	36202EDN6	GNMA GNII SF 003709 M	10.891717	43	4.63	4.63	4.63
Collateral			USD	USD	1.000	36202EF20	GNMA GNII SF 003785 M	7.583640	35	2.69	2.69	2.69
Collateral			USD	USD	1.000	36202EFM6	GNMA GNII SF 003772 M	7.058554	36	2.51	2.51	2.51
Collateral			USD	USD	1.000	36202EFP9	GNMA GNII SF 003774 M	8.062601	32	2.58	2.58	2.58

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Collateral			USD	USD	1.000	36202EGC7	GNMA GNII SF 003795 M	7.796629	25	1.93	1.93	1.93
Collateral			USD	USD	1.000	36202EHF9	GNMA GNII SF 003830 M	5.902359	82	4.81	4.81	4.81
Collateral			USD	USD	1.000	36202EJ91	GNMA GNII SF 003888 M	5.994163	36	2.17	2.17	2.17
Collateral			USD	USD	1.000	36202EJK6	GNMA GNII SF 003866 M	5.509225	28	1.56	1.56	1.56
Collateral			USD	USD	1.000	36202EK73	GNMA GNII SF 003918 M	4.410371	50	2.19	2.19	2.19
Collateral			USD	USD	1.000	36202EKA6	GNMA GNII SF 003889 M	4.018360	89	3.56	3.56	3.56
Collateral			USD	USD	1.000	36202EKL2	GNMA GNII SF 003899 M	4.225806	230	9.72	9.72	9.72
Collateral			USD	USD	1.000	36202EKM0	GNMA GNII SF 003900 M	3.937600	18	0.70	0.70	0.70
Collateral			USD	USD	1.000	36202EKX6	GNMA GNII SF 003910 M	4.120517	98	4.04	4.04	4.04
Collateral			USD	USD	1.000	36202EL98	GNMA GNII SF 003952 M	4.040933	21	0.86	0.86	0.86
Collateral			USD	USD	1.000	36202ELK3	GNMA GNII SF 003930 M	4.282573	53	2.28	2.28	2.28
Collateral			USD	USD	1.000	36202EMY2	GNMA GNII SF 003975 M	5.017100	92	4.62	4.62	4.62
Collateral			USD	USD	1.000	36202ENW5	GNMA GNII SF 004005 M	5.053879	36	1.80	1.80	1.80
Collateral			USD	USD	1.000	36202EP94	GNMA GNII SF 004048 M	4.077720	35	1.44	1.44	1.44
Collateral			USD	USD	1.000	36202EPA1	GNMA GNII SF 004017 M	4.776160	18	0.85	0.85	0.85
Collateral			USD	USD	1.000	36202EPX1	GNMA GNII SF 004038 M	3.576507	194	6.94	6.94	6.94
Collateral			USD	USD	1.000	36202EQK8	GNMA GNII SF 004058 M	3.766860	71	2.67	2.67	2.67
Collateral			USD	USD	1.000	36202EQZ5	GNMA GNII SF 004072 M	4.673406	11,798	551.35	551.35	551.35
Collateral			USD	USD	1.000	36202ERD3	GNMA GNII SF 004084 M	4.884797	1,641	80.16	80.16	80.16
Collateral			USD	USD	1.000	36202ES75	GNMA GNII SF 004142 M	9.019308	37	3.32	3.32	3.32
Collateral			USD	USD	1.000	36202ES83	GNMA GNII SF 004143 M	6.598679	99	6.55	6.55	6.55
Collateral			USD	USD	1.000	36202ESB6	GNMA GNII SF 004114 M	5.989050	10,011	599.54	599.54	599.54
Collateral			USD	USD	1.000	36202ET25	GNMA GNII SF 004169 M	5.908313	81	4.81	4.81	4.81
Collateral			USD	USD	1.000	36202ETV1	GNMA GNII JM 004164 M	0.909373	78	0.71	0.71	0.71
Collateral			USD	USD	1.000	36202EUS6	GNMA GNII SF 004193 M	7.167077	46	3.30	3.30	3.30
Collateral			USD	USD	1.000	36202EV89	GNMA GNII JM 004239 M	0.434040	456	1.98	1.98	1.98
Collateral			USD	USD	1.000	36202EV97	GNMA GNII JM 004240 M	0.896944	128	1.14	1.14	1.14
Collateral			USD	USD	1.000	36202EVM8	GNMA GNII SF 004220 M	6.161338	46	2.84	2.84	2.84
Collateral			USD	USD	1.000	36202EVN6	GNMA GNII SF 004221 M	5.536945	39	2.16	2.16	2.16
Collateral			USD	USD	1.000	36202EWE5	GNMA GNII SF 004245 M	4.027767	16,863	679.18	679.18	679.18
Collateral			USD	USD	1.000	36202EWF2	GNMA GNII SF 004246 M	4.865217	16	0.79	0.79	0.79
Collateral			USD	USD	1.000	36202EWV7	GNMA GNII JM 004260 M	0.700313	283	1.98	1.98	1.98
Collateral			USD	USD	1.000	36202EXN4	GNMA GNII JM 004285 M	0.752440	18	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202EXT1	GNMA GNII SF 004290 M	5.211182	723	37.68	37.68	37.68
Collateral			USD	USD	1.000	36202EXV6	GNMA GNII SF 004292 M	5.759820	35	2.04	2.04	2.04
Collateral			USD	USD	1.000	36202EZ85	GNMA GNII SF 004367 M	17.883889	13	2.28	2.28	2.28
Collateral			USD	USD	1.000	36202EZE2	GNMA GNII SF 004341 M	7.821173	222	17.34	17.34	17.34

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Collateral			USD	USD	1.000	36202F2K1	GNMA GNII JM 005278 M	23.625741	800	188.89	188.89	188.89
Collateral			USD	USD	1.000	36202F2L9	GNMA GNII SF 005279 M	36.067462	9	3.32	3.32	3.32
Collateral			USD	USD	1.000	36202F2V7	GNMA GNII SF 005288 M	18.433562	583	107.55	107.55	107.55
Collateral			USD	USD	1.000	36202F3K0	GNMA GNII JM 005302 M	23.389859	220	51.54	51.54	51.54
Collateral			USD	USD	1.000	36202F3V6	GNMA GNII SF 005312 M	36.755366	29	10.68	10.68	10.68
Collateral			USD	USD	1.000	36202F4P8	GNMA GNII SF 005330 M	38.233849	145	55.54	55.54	55.54
Collateral			USD	USD	1.000	36202F4Q6	GNMA GNII SF 005331 M	35.183375	28	9.97	9.97	9.97
Collateral			USD	USD	1.000	36202FAS5	GNMA GNII SF 004517 M	32.246462	46	14.85	14.85	14.85
Collateral			USD	USD	1.000	36202FAT3	GNMA GNII SF 004518 M	25.135200	18	4.45	4.45	4.45
Collateral			USD	USD	1.000	36202FAU0	GNMA GNII SF 004519 M	19.298420	35	6.84	6.84	6.84
Collateral			USD	USD	1.000	36202FCM6	GNMA GNII SF 004576 M	22.829291	39	8.90	8.90	8.90
Collateral			USD	USD	1.000	36202FDB9	GNMA GNII SF 004598 M	19.989883	206	41.21	41.21	41.21
Collateral			USD	USD	1.000	36202FE69	GNMA GNII SF 004657 M	18.731950	57	10.62	10.62	10.62
Collateral			USD	USD	1.000	36202FEG7	GNMA GNII SF 004635 M	24.036890	58	13.96	13.96	13.96
Collateral			USD	USD	1.000	36202FEH5	GNMA GNII SF 004636 M	19.663974	166	32.60	32.60	32.60
Collateral			USD	USD	1.000	36202FFK7	GNMA GNII FS 004670 M	28.185409	237	66.80	66.80	66.80
Collateral			USD	USD	1.000	36202FGC4	GNMA GNII SF 004695 M	24.029250	60	14.48	14.48	14.48
Collateral			USD	USD	1.000	36202FHN9	GNMA GNII JM 004737 M	7.428708	92	6.84	6.84	6.84
Collateral			USD	USD	1.000	36202FHY5	GNMA GNII SF 004747 M	17.695449	3,245	574.21	574.21	574.21
Collateral			USD	USD	1.000	36202FJP2	GNMA GNII SF 004770 M	22.283500	28	6.32	6.32	6.32
Collateral			USD	USD	1.000	36202FL53	GNMA GNII JM 004848 M	7.823170	166	13.03	13.03	13.03
Collateral			USD	USD	1.000	36202FP67	GNMA GNII SF 004945 M	27.468031	69	19.07	19.07	19.07
Collateral			USD	USD	1.000	36202FPE0	GNMA GNII SF 004921 M	31.525052	468	147.42	147.42	147.42
Collateral			USD	USD	1.000	36202FQD1	GNMA GNII JM 004952 M	18.638635	113	21.00	21.00	21.00
Collateral			USD	USD	1.000	36202FU61	GNMA GNII JM 005105 M	36.817709	168	61.82	61.82	61.82
Collateral			USD	USD	1.000	36202FUU8	GNMA GNII JM 005095 M	4.358090	174	7.56	7.56	7.56
Collateral			USD	USD	1.000	36202FV94	GNMA GNII SF 005140 M	21.588569	139	30.00	30.00	30.00
Collateral			USD	USD	1.000	36202FWD4	GNMA GNII SF 005144 M	26.045873	95	24.73	24.73	24.73
Collateral			USD	USD	1.000	36202FXP6	GNMA GNII FS 005186 M	35.431520	35	12.55	12.55	12.55
Collateral			USD	USD	1.000	36202FYG5	GNMA GNII SF 005211 M	42.068840	35	14.90	14.90	14.90
Collateral			USD	USD	1.000	36202FYH3	GNMA GNII JM 005212 M	12.649483	128	16.13	16.13	16.13
Collateral			USD	USD	1.000	36202FZ33	GNMA GNII JM 005262 M	27.158079	397	107.75	107.75	107.75
Collateral			USD	USD	1.000	36202K6U4	GNMA GNAR AR 008983 M	0.436484	22	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202SA73	GNMA GNMI SF 607630 X	2.777432	89	2.46	2.46	2.46
Collateral			USD	USD	1.000	36202SYR3	GNMA GNMI SF 608320 X	6.101220	35	2.16	2.16	2.16
Collateral			USD	USD	1.000	36202U2M4	GNMA GNMI SF 610180 X	9.314570	18	1.66	1.66	1.66
Collateral			USD	USD	1.000	36202UCQ4	GNMA GNMI SF 609479 X	4.284339	130	5.55	5.55	5.55

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Collateral			USD	USD	1.000	36202WDZ9	GNMA GNMI SF 611320 X	1.815530	71	1.29	1.29	1.29
Collateral			USD	USD	1.000	36203BJ70	GNMA GNMI SF 344186 X	0.330200	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36203BLN2	GNMA GNMI SF 344233 X	0.186066	21	0.04	0.04	0.04
Collateral			USD	USD	1.000	36203CRF1	GNMA GNMI SF 345286 X	0.082200	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36203D6G0	GNMA GNMI SF 346571 X	0.709280	18	0.13	0.13	0.13
Collateral			USD	USD	1.000	36203DBX7	GNMA GNMI SF 345754 X	0.214280	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36203F2Y0	GNMA GNMI SF 348291 X	0.271120	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36203GG72	GNMA GNMI SF 348622 X	0.307140	35	0.11	0.11	0.11
Collateral			USD	USD	1.000	36203GHL0	GNMA GNMI SF 348635 X	0.436800	18	0.08	0.08	0.08
Collateral			USD	USD	1.000	36203GNZ2	GNMA GNMI SF 348808 X	0.288840	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36203HDC2	GNMA GNMI SF 349399 X	0.116920	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36203JPS0	GNMA GNMI SF 350633 X	0.728200	18	0.13	0.13	0.13
Collateral			USD	USD	1.000	36203L2K7	GNMA GNMI SF 352778 X	0.004157	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36203LAA0	GNMA GNMI SF 352001 X	0.558289	18	0.10	0.10	0.10
Collateral			USD	USD	1.000	36203LBQ4	GNMA GNMI SF 352047 X	0.146720	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36203LBT8	GNMA GNMI SF 352050 X	0.095058	85	0.08	0.08	0.08
Collateral			USD	USD	1.000	36203LDD1	GNMA GNMI SF 352100 X	0.005245	22	0.00	0.00	0.00
Collateral			USD	USD	1.000	36203LEQ1	GNMA GNMI SF 352143 X	0.104280	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36203LF56	GNMA GNMI SF 352188 X	0.052575	57	0.03	0.03	0.03
Collateral			USD	USD	1.000	36203LGZ9	GNMA GNMI SF 352216 X	0.100621	20	0.02	0.02	0.02
Collateral			USD	USD	1.000	36203LWK4	GNMA GNMI SF 352650 X	0.353324	659	2.33	2.33	2.33
Collateral			USD	USD	1.000	36203MCB4	GNMA GNMI SF 352966 X	0.166540	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36203MFB1	GNMA GNMI SF 353062 X	0.119825	40	0.05	0.05	0.05
Collateral			USD	USD	1.000	36203MQP8	GNMA GNMI SF 353362 X	0.187198	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36203NB31	GNMA GNMI SF 353858 X	0.063244	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36203S3Q8	GNMA GNMI SF 358207 X	0.200125	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36203UJU7	GNMA GNMI SF 359475 X	0.285480	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36203ULX8	GNMA GNMI SF 359542 X	0.090933	21	0.02	0.02	0.02
Collateral			USD	USD	1.000	36203Y2R4	GNMA GNMI SF 363584 X	0.093711	27	0.03	0.03	0.03
Collateral			USD	USD	1.000	36203YLC6	GNMA GNMI SF 363123 X	0.256480	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36204AB53	GNMA GNMI SF 363760 X	0.120745	36	0.04	0.04	0.04
Collateral			USD	USD	1.000	36204DH51	GNMA GNMI SF 366652 X	0.196154	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36204E4W4	GNMA GNMI SF 368137 X	0.670460	142	0.95	0.95	0.95
Collateral			USD	USD	1.000	36204FGT5	GNMA GNMI SF 368410 X	0.075529	36	0.03	0.03	0.03
Collateral			USD	USD	1.000	36204GLC4	GNMA GNMI SF 369423 X	0.399750	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36204GRU8	GNMA GNMI SF 369599 X	0.133457	25	0.03	0.03	0.03
Collateral			USD	USD	1.000	36204H7A2	GNMA GNMI SF 370889 X	0.151440	18	0.03	0.03	0.03

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Collateral			USD	USD	1.000	36204KLW1	GNMA GNMI SF 372141 X	0.337720	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36204LDA6	GNMA GNMI SF 372797 X	0.605600	18	0.11	0.11	0.11
Collateral			USD	USD	1.000	36204NLE5	GNMA GNMI SF 374825 X	1.594056	191	3.05	3.05	3.05
Collateral			USD	USD	1.000	36204PSX1	GNMA GNMI SF 375934 X	0.445450	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36204PX23	GNMA GNMI SF 376097 X	0.144240	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36204QGT1	GNMA GNMI SF 376510 X	0.433803	18	0.08	0.08	0.08
Collateral			USD	USD	1.000	36204QHJ2	GNMA GNMI SF 376533 X	0.107680	35	0.04	0.04	0.04
Collateral			USD	USD	1.000	36204QX70	GNMA GNMI SF 377002 X	0.219654	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36204RAZ1	GNMA GNMI SF 377224 X	0.296921	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36204REQ7	GNMA GNMI SF 377343 X	0.117300	35	0.04	0.04	0.04
Collateral			USD	USD	1.000	36204RYS1	GNMA GNMI SF 377921 X	0.207345	39	0.08	0.08	0.08
Collateral			USD	USD	1.000	36204U6A4	GNMA GNMI SF 380765 X	0.122314	25	0.03	0.03	0.03
Collateral			USD	USD	1.000	36204UZ79	GNMA GNMI SF 380666 X	0.431652	30	0.13	0.13	0.13
Collateral			USD	USD	1.000	36204YR62	GNMA GNMI SF 384009 X	0.287880	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36205A5Z3	GNMA GNMI SF 385264 X	0.065422	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36205BR46	GNMA GNMI SF 385807 X	0.160403	49	0.08	0.08	0.08
Collateral			USD	USD	1.000	36205BXN7	GNMA GNMI SF 385985 X	0.080120	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36205FDA8	GNMA GNMI SF 388997 X	0.061924	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36205FDF7	GNMA GNMI SF 389002 X	0.262040	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36205GAU5	GNMA GNMI SF 389819 X	1.990800	21	0.42	0.42	0.42
Collateral			USD	USD	1.000	36205J5D3	GNMA GNMI SF 392444 X	0.481160	18	0.09	0.09	0.09
Collateral			USD	USD	1.000	36205JVW2	GNMA GNMI SF 392229 X	0.280060	35	0.10	0.10	0.10
Collateral			USD	USD	1.000	36205K2B7	GNMA GNMI SF 393270 X	0.349320	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36205KXU1	GNMA GNMI SF 393191 X	0.130240	35	0.05	0.05	0.05
Collateral			USD	USD	1.000	36205MRU4	GNMA GNMI SF 394799 X	0.255831	26	0.07	0.07	0.07
Collateral			USD	USD	1.000	36205NC87	GNMA GNMI SF 395295 X	0.197375	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36205Q4Q9	GNMA GNMI SF 397831 X	0.200293	29	0.06	0.06	0.06
Collateral			USD	USD	1.000	36205RT98	GNMA GNMI SF 398476 X	0.616600	18	0.11	0.11	0.11
Collateral			USD	USD	1.000	36205RUS4	GNMA GNMI SF 398493 X	0.205556	32	0.07	0.07	0.07
Collateral			USD	USD	1.000	36205SCL7	GNMA GNMI SF 398875 X	0.306080	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36205STN5	GNMA GNMI SF 399357 X	0.090003	53	0.05	0.05	0.05
Collateral			USD	USD	1.000	36205XCX0	GNMA GNMI SF 403386 X	7.501778	26	1.91	1.91	1.91
Collateral			USD	USD	1.000	36205XTD6	GNMA GNMI SF 403848 X	0.151320	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36205XV76	GNMA GNMI SF 403938 X	0.199228	20	0.04	0.04	0.04
Collateral			USD	USD	1.000	36206AR21	GNMA GNMI SF 405605 X	0.288760	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36206AYG2	GNMA GNMI SF 405811 X	0.645202	18	0.11	0.11	0.11
Collateral			USD	USD	1.000	36206DJA6	GNMA GNMI SF 408057 X	0.121882	18	0.02	0.02	0.02

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Collateral			USD	USD	1.000	36206FVC3	GNMA GNMI SF 410211 X	0.226800	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36206FYM8	GNMA GNMI SF 410316 X	0.183026	31	0.06	0.06	0.06
Collateral			USD	USD	1.000	36206HML9	GNMA GNMI SF 411763 X	0.200940	35	0.07	0.07	0.07
Collateral			USD	USD	1.000	36206JHU1	GNMA GNMI SF 412543 X	0.652177	18	0.12	0.12	0.12
Collateral			USD	USD	1.000	36206JWC4	GNMA GNMI SF 412943 X	0.160600	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36206L6A2	GNMA GNMI SF 414965 X	0.368205	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36206LNV7	GNMA GNMI SF 414504 X	0.045520	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36206LS34	GNMA GNMI SF 414638 X	0.251360	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36206PPY0	GNMA GNMI SF 417239 X	0.343663	37	0.13	0.13	0.13
Collateral			USD	USD	1.000	36206PPZ7	GNMA GNMI SF 417240 X	0.195313	22	0.04	0.04	0.04
Collateral			USD	USD	1.000	36206PSU5	GNMA GNMI SF 417331 X	0.399900	35	0.14	0.14	0.14
Collateral			USD	USD	1.000	36206REU6	GNMA GNMI SF 418747 X	0.243040	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36206TZA3	GNMA GNMI SF 421137 X	0.312680	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36206VKV8	GNMA GNMI SF 422508 X	0.110901	53	0.06	0.06	0.06
Collateral			USD	USD	1.000	36206VMJ3	GNMA GNMI SF 422561 X	0.483240	18	0.09	0.09	0.09
Collateral			USD	USD	1.000	36206VV20	GNMA GNMI SF 422833 X	0.225240	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36206W6X8	GNMA GNMI SF 423986 X	0.185837	23	0.04	0.04	0.04
Collateral			USD	USD	1.000	36207AL75	GNMA GNMI SF 426150 X	0.255428	22	0.06	0.06	0.06
Collateral			USD	USD	1.000	36207DY91	GNMA GNMI SF 429236 X	0.351600	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36207E6D1	GNMA GNMI SF 430268 X	0.274133	21	0.06	0.06	0.06
Collateral			USD	USD	1.000	36207H4R5	GNMA GNMI SF 432932 X	0.086774	154	0.13	0.13	0.13
Collateral			USD	USD	1.000	36207JSF1	GNMA GNMI SF 433518 X	0.317500	21	0.07	0.07	0.07
Collateral			USD	USD	1.000	36207K4C1	GNMA GNMI SF 434719 X	0.091987	53	0.05	0.05	0.05
Collateral			USD	USD	1.000	36207KNZ9	GNMA GNMI SF 434308 X	0.392461	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36207KT34	GNMA GNMI SF 434470 X	0.764978	230	1.76	1.76	1.76
Collateral			USD	USD	1.000	36207KVG2	GNMA GNMI SF 434515 X	0.078235	142	0.11	0.11	0.11
Collateral			USD	USD	1.000	36207M2X3	GNMA GNMI SF 436490 X	0.132223	35	0.05	0.05	0.05
Collateral			USD	USD	1.000	36207NSE5	GNMA GNMI SF 437117 X	0.348960	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36207R3A1	GNMA GNMI SF 440093 X	0.152920	35	0.05	0.05	0.05
Collateral			USD	USD	1.000	36207S3S0	GNMA GNMI SF 441009 X	0.282751	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36207UF86	GNMA GNMI SF 442191 X	0.152660	35	0.05	0.05	0.05
Collateral			USD	USD	1.000	36207UGR3	GNMA GNMI SF 442208 X	0.264560	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36207UR26	GNMA GNMI SF 442505 X	0.711360	18	0.13	0.13	0.13
Collateral			USD	USD	1.000	36208EXG3	GNMA GNMI SF 448979 X	0.104391	33	0.03	0.03	0.03
Collateral			USD	USD	1.000	36208F4B3	GNMA GNII SF 450018 C	0.143800	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36208HMK9	GNMA GNMI SF 451362 X	0.110633	21	0.02	0.02	0.02
Collateral			USD	USD	1.000	36208HPY6	GNMA GNMI SF 451439 X	0.571240	18	0.10	0.10	0.10

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Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

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Collateral			USD	USD	1.000	36208KQZ5	GNMA GNMI SF 453272 X	0.131974	27	0.04	0.04	0.04
Collateral			USD	USD	1.000	36208KST7	GNMA GNMI SF 453330 X	0.265760	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36208QRP3	GNMA GNMI SF 457794 X	0.234367	41	0.10	0.10	0.10
Collateral			USD	USD	1.000	36208QWH5	GNMA GNMI SF 457948 X	0.249000	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36208UF36	GNMA GNMI SF 461086 X	0.356771	25	0.09	0.09	0.09
Collateral			USD	USD	1.000	36208VUH6	GNMA GNMI SF 462384 X	0.280480	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36209AFF2	GNMA GNMI SF 465566 X	3.670933	64	2.34	2.34	2.34
Collateral			USD	USD	1.000	36209AWL0	GNMA GNMI SF 466051 X	1.855684	67	1.25	1.25	1.25
Collateral			USD	USD	1.000	36209BHW1	GNMA GNMI SF 466545 X	0.985960	18	0.17	0.17	0.17
Collateral			USD	USD	1.000	36209BVP0	GNMA GNMI SF 466922 X	0.353224	24	0.08	0.08	0.08
Collateral			USD	USD	1.000	36209CSP2	GNMA GNMI SF 467726 X	0.119879	23	0.03	0.03	0.03
Collateral			USD	USD	1.000	36209F7C7	GNMA GNMI SF 470791 X	0.207731	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36209F7D5	GNMA GNMI SF 470792 X	0.080642	37	0.03	0.03	0.03
Collateral			USD	USD	1.000	36209FNP0	GNMA GNMI SF 470298 X	0.093867	74	0.07	0.07	0.07
Collateral			USD	USD	1.000	36209Q3J2	GNMA GNMI SF 478801 X	0.250297	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36209QC86	GNMA GNMI SF 478095 X	0.276640	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36209SY21	GNMA GNMI SF 480529 X	0.267418	20	0.05	0.05	0.05
Collateral			USD	USD	1.000	36209UHY5	GNMA GNMI SF 481847 X	0.722400	18	0.13	0.13	0.13
Collateral			USD	USD	1.000	36209UQ82	GNMA GNMI SF 482079 X	0.131746	50	0.07	0.07	0.07
Collateral			USD	USD	1.000	36209YD70	GNMA GNMI SF 485326 X	0.194657	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36209YNT1	GNMA GNMI SF 485602 X	5.551200	18	0.98	0.98	0.98
Collateral			USD	USD	1.000	3620A2T55	GNMA GNMI SF 717072 X	5.260386	7,620	400.84	400.84	400.84
Collateral			USD	USD	1.000	3620A7GL3	GNMA GNMI SF 721203 X	11.510153	593	68.27	68.27	68.27
Collateral			USD	USD	1.000	3620A7LA1	GNMA GNII SF 721321 C	40.803360	35	14.45	14.45	14.45
Collateral			USD	USD	1.000	3620A8DG5	GNMA GNMI SF 722003 X	79.329006	11	8.53	8.53	8.53
Collateral			USD	USD	1.000	3620A8FE8	GNMA GNMI SF 722065 X	11.625212	410	47.69	47.69	47.69
Collateral			USD	USD	1.000	3620A93N9	GNMA GNMI SF 723605 X	20.464742	18	3.64	3.64	3.64
Collateral			USD	USD	1.000	3620A9T76	GNMA GNMI SF 723374 X	18.900603	396	74.83	74.83	74.83
Collateral			USD	USD	1.000	3620A9TW1	GNMA GNMI SF 723365 X	28.365941	19	5.43	5.43	5.43
Collateral			USD	USD	1.000	3620A9V24	GNMA GNMI SF 723433 X	12.260280	18	2.17	2.17	2.17
Collateral			USD	USD	1.000	3620AATL2	GNMA GNMI SF 724255 X	7.465965	997	74.44	74.44	74.44
Collateral			USD	USD	1.000	3620AAUD8	GNMA GNMI SF 724280 X	10.104263	3,543	357.95	357.95	357.95
Collateral			USD	USD	1.000	3620ADA85	GNMA GNMI SF 726431 X	19.278080	18	3.41	3.41	3.41
Collateral			USD	USD	1.000	3620ALLN2	GNMA GNMI SF 733033 X	18.703920	18	3.31	3.31	3.31
Collateral			USD	USD	1.000	3620ARB59	GNMA GNMI SF 737260 X	23.378195	1,063	248.45	248.45	248.45
Collateral			USD	USD	1.000	3620ARLM1	GNMA GNMI SF 737532 X	37.533948	720	270.30	270.30	270.30
Collateral			USD	USD	1.000	3620AU5Z3	GNMA GNMI SF 740764 X	41.374523	55	22.60	22.60	22.60

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Collateral			USD	USD	1.000	3620AUFH2	GNMA GNMI SF 740068 X	50.848040	18	9.01	9.01	9.01
Collateral			USD	USD	1.000	3620AVAG7	GNMA GNMI SF 740807 X	80.105086	25	19.86	19.86	19.86
Collateral			USD	USD	1.000	3620AWFM7	GNMA GNMI SF 741872 X	26.593795	28	7.35	7.35	7.35
Collateral			USD	USD	1.000	3620C06R4	GNMA GNMI SF 745280 X	6.061266	380	23.06	23.06	23.06
Collateral			USD	USD	1.000	3620C0W87	GNMA GNMI SF 745071 X	9.246540	4,632	428.32	428.32	428.32
Collateral			USD	USD	1.000	3620C6RR8	GNMA GNMI SF 750296 X	34.487726	731	252.19	252.19	252.19
Collateral			USD	USD	1.000	36210ART6	GNMA GNMI SF 486598 X	0.900716	162	1.46	1.46	1.46
Collateral			USD	USD	1.000	36210AXW2	GNMA GNMI SF 486793 X	0.226547	45	0.10	0.10	0.10
Collateral			USD	USD	1.000	36210BD51	GNMA GNMI SF 487124 X	0.388808	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36210BG66	GNMA GNMI SF 487221 X	0.552667	157	0.87	0.87	0.87
Collateral			USD	USD	1.000	36210BW50	GNMA GNMI SF 487668 X	15.650423	18	2.78	2.78	2.78
Collateral			USD	USD	1.000	36210GW91	GNMA GNMI SF 492172 X	0.578400	18	0.10	0.10	0.10
Collateral			USD	USD	1.000	36210NZB8	GNMA GNMI SF 497638 X	0.466400	174	0.81	0.81	0.81
Collateral			USD	USD	1.000	36210RKU3	GNMA GNMI SF 499907 X	0.497371	25	0.12	0.12	0.12
Collateral			USD	USD	1.000	36210SR83	GNMA GNMI SF 501011 X	0.169036	78	0.13	0.13	0.13
Collateral			USD	USD	1.000	36211AAS5	GNMA GNMI SF 506817 X	0.227525	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36211CXY3	GNMA GNMI SF 509295 X	0.867360	106	0.92	0.92	0.92
Collateral			USD	USD	1.000	36211HTV3	GNMA GNMI SF 513664 X	0.310002	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36211MQE3	GNMA GNMI SF 517153 X	0.391520	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36211NG77	GNMA GNMI SF 517822 X	0.278680	19	0.05	0.05	0.05
Collateral			USD	USD	1.000	36211Q3U3	GNMA GNMI SF 520211 X	18.307120	18	3.24	3.24	3.24
Collateral			USD	USD	1.000	36211QG54	GNMA GNMI SF 519620 X	0.374680	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36211QYZ8	GNMA GNMI SF 520128 X	0.321900	35	0.11	0.11	0.11
Collateral			USD	USD	1.000	36212AYV1	GNMA GNMI SF 528224 X	0.150945	27	0.04	0.04	0.04
Collateral			USD	USD	1.000	36212DHH5	GNMA GNMI SF 530432 X	0.207136	29	0.06	0.06	0.06
Collateral			USD	USD	1.000	36212ES65	GNMA GNMI SF 531641 X	0.242640	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36212FX58	GNMA GNMI SF 532700 X	0.051673	37	0.02	0.02	0.02
Collateral			USD	USD	1.000	36212FZN7	GNMA GNMI SF 532749 X	0.108820	35	0.04	0.04	0.04
Collateral			USD	USD	1.000	36212KVY6	GNMA GNMI SF 536231 X	0.167500	20	0.03	0.03	0.03
Collateral			USD	USD	1.000	36212VVM8	GNMA GNMI SF 545220 X	0.349971	32	0.11	0.11	0.11
Collateral			USD	USD	1.000	36212YGB3	GNMA GNMI SF 547494 X	0.052320	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36213CVD9	GNMA GNMI SF 550612 X	8.105672	43	3.50	3.50	3.50
Collateral			USD	USD	1.000	36213DK80	GNMA GNMI SF 551219 X	0.133086	24	0.03	0.03	0.03
Collateral			USD	USD	1.000	36213DUP1	GNMA GNMI SF 551490 X	0.289720	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36213EYS9	GNMA GNMI SF 552521 X	1.067693	99	1.06	1.06	1.06
Collateral			USD	USD	1.000	36213PEZ0	GNMA GNMI SF 560052 X	0.612440	18	0.11	0.11	0.11
Collateral			USD	USD	1.000	36213Q3H0	GNMA GNMI SF 561600 X	0.245920	18	0.04	0.04	0.04

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Collateral			USD	USD	1.000	36213RJS7	GNMA GNMI SF 561973 X	0.555560	18	0.10	0.10	0.10
Collateral			USD	USD	1.000	36213RKH9	GNMA GNMI SF 561996 X	0.225160	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36213RTC1	GNMA GNMI SF 562247 X	3.909062	20	0.77	0.77	0.77
Collateral			USD	USD	1.000	36213UKT6	GNMA GNMI SF 564706 X	0.273520	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36213XJ47	GNMA GNMI SF 567383 X	0.722840	18	0.13	0.13	0.13
Collateral			USD	USD	1.000	3621534F2	GNMA GNMI SF 153022 X	0.274560	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	3621535V6	GNMA GNMI SF 153060 X	0.078480	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	362155MZ3	GNMA GNMI SF 154376 X	0.100543	25	0.02	0.02	0.02
Collateral			USD	USD	1.000	362156HA2	GNMA GNMI SF 155125 X	0.190760	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	362162WV7	GNMA GNMI SF 181660 X	0.010507	106	0.01	0.01	0.01
Collateral			USD	USD	1.000	3621644V4	GNMA GNMI SF 183636 X	0.105840	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	362165AP7	GNMA GNMI SF 183714 X	0.335360	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	362169MF8	GNMA GNMI SF 186758 X	0.288720	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36216FJC5	GNMA GNMI SF 163259 X	0.048240	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36216SAK8	GNMA GNMI SF 172910 X	0.013294	120	0.02	0.02	0.02
Collateral			USD	USD	1.000	362170Y30	GNMA GNMI SF 208730 X	0.103090	71	0.07	0.07	0.07
Collateral			USD	USD	1.000	362172HW1	GNMA GNMI SF 210045 X	0.279280	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	362173NG7	GNMA GNMI SF 211091 X	0.196433	21	0.04	0.04	0.04
Collateral			USD	USD	1.000	362176LX5	GNMA GNMI SF 213742 X	0.672480	18	0.12	0.12	0.12
Collateral			USD	USD	1.000	36217CLA2	GNMA GNMI SF 189421 X	0.170220	35	0.06	0.06	0.06
Collateral			USD	USD	1.000	36217EXW7	GNMA GNMI SF 191593 X	0.082280	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217MY73	GNMA GNMI SF 197934 X	0.212727	39	0.08	0.08	0.08
Collateral			USD	USD	1.000	36217QGQ2	GNMA GNMI SF 200107 X	0.031670	71	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217UBC9	GNMA GNMI SF 203535 X	0.047394	128	0.06	0.06	0.06
Collateral			USD	USD	1.000	36217VK52	GNMA GNMI SF 204716 X	0.503280	18	0.09	0.09	0.09
Collateral			USD	USD	1.000	36217W7J5	GNMA GNMI SF 206197 X	0.040000	35	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217YYC6	GNMA GNMI SF 207807 X	0.113120	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	3621806W6	GNMA GNMI SF 237685 X	0.065767	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218EMB4	GNMA GNMI SF 220054 X	0.086320	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218H6B5	GNMA GNMI SF 223266 X	0.086200	35	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218H6G4	GNMA GNMI SF 223271 X	0.044723	46	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218HWX8	GNMA GNMI SF 223062 X	0.164731	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218J3G3	GNMA GNMI SF 224099 X	0.102520	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218JK74	GNMA GNMI SF 223618 X	0.049440	35	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218LJE6	GNMA GNMI SF 225361 X	0.012120	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36218LNB7	GNMA GNMI SF 225486 X	0.155415	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218NLR0	GNMA GNMI SF 227236 X	0.003373	53	0.00	0.00	0.00

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Collateral			USD	USD	1.000	36218P2T2	GNMA GNMI SF 228586 X	0.303440	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36218PYR1	GNMA GNMI SF 228520 X	0.247520	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218PZB5	GNMA GNMI SF 228538 X	0.136920	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218QQP2	GNMA GNMI SF 229162 X	0.254200	35	0.09	0.09	0.09
Collateral			USD	USD	1.000	36218SEE6	GNMA GNMI SF 230633 X	0.044520	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218WNT4	GNMA GNMI SF 234502 X	0.010200	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36218WZ61	GNMA GNMI SF 234865 X	0.053280	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	362191FQ6	GNMA GNMI SF 263975 X	0.035560	35	0.01	0.01	0.01
Collateral			USD	USD	1.000	362191J58	GNMA GNMI SF 264084 X	0.073840	71	0.05	0.05	0.05
Collateral			USD	USD	1.000	362191SC3	GNMA GNMI SF 264315 X	0.052580	35	0.02	0.02	0.02
Collateral			USD	USD	1.000	362191YP7	GNMA GNMI SF 264518 X	0.013693	53	0.01	0.01	0.01
Collateral			USD	USD	1.000	3621926E1	GNMA GNMI SF 265569 X	0.032633	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	362192JT4	GNMA GNMI SF 264974 X	0.048215	46	0.02	0.02	0.02
Collateral			USD	USD	1.000	362192LL8	GNMA GNMI SF 265031 X	0.043240	89	0.04	0.04	0.04
Collateral			USD	USD	1.000	362192LQ7	GNMA GNMI SF 265035 X	0.169600	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	362193AT1	GNMA GNMI SF 265618 X	0.041533	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	362194PA4	GNMA GNMI SF 266917 X	0.044033	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	362195PE3	GNMA GNMI SF 267821 X	0.001023	92	0.00	0.00	0.00
Collateral			USD	USD	1.000	362195PX1	GNMA GNMI SF 267838 X	0.056914	41	0.02	0.02	0.02
Collateral			USD	USD	1.000	362195XZ7	GNMA GNMI SF 268096 X	0.032133	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	3621962V8	GNMA GNMI SF 269088 X	0.129760	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	362196B30	GNMA GNMI SF 268358 X	0.080000	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	362196BN6	GNMA GNMI SF 268345 X	0.019200	53	0.01	0.01	0.01
Collateral			USD	USD	1.000	362196GF8	GNMA GNMI SF 268498 X	0.132300	35	0.05	0.05	0.05
Collateral			USD	USD	1.000	362197DK8	GNMA GNMI SF 269306 X	0.057813	57	0.03	0.03	0.03
Collateral			USD	USD	1.000	362197KU8	GNMA GNMI SF 269507 X	0.178975	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	362199C41	GNMA GNMI SF 271091 X	0.479229	25	0.12	0.12	0.12
Collateral			USD	USD	1.000	362199YT2	GNMA GNMI SF 271722 X	0.045667	32	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219EQJ2	GNMA GNMI SF 247157 X	0.044660	35	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219F2C0	GNMA GNMI SF 248371 X	0.015000	99	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219F4N4	GNMA GNMI SF 248429 X	0.010131	195	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219F4T1	GNMA GNMI SF 248434 X	0.008680	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219FJT5	GNMA GNMI SF 247874 X	0.071160	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219FZG5	GNMA GNMI SF 248343 X	0.007774	71	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219GMS1	GNMA GNMI SF 248869 X	0.014771	25	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219GUK9	GNMA GNMI SF 249086 X	0.095800	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219HU43	GNMA GNMI SF 250003 X	0.014680	18	0.00	0.00	0.00

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Collateral			USD	USD	1.000	36219HU84	GNMA GNMI SF 250007 X	0.041760	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219HVE0	GNMA GNMI SF 250013 X	0.008060	71	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219JLV9	GNMA GNMI SF 250640 X	0.025480	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219L5A8	GNMA GNMI SF 252941 X	0.008509	39	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219L5B6	GNMA GNMI SF 252942 X	0.073560	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219LBS2	GNMA GNMI SF 252149 X	0.035240	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219LGC2	GNMA GNMI SF 252295 X	0.060920	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219LKZ6	GNMA GNMI SF 252412 X	0.027320	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219LPA6	GNMA GNMI SF 252517 X	0.011080	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219NB82	GNMA GNMI SF 253963 X	0.017560	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219NXY1	GNMA GNMI SF 254595 X	0.004027	53	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219PJX4	GNMA GNMI SF 255078 X	0.123600	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219QPC1	GNMA GNMI SF 256119 X	0.035169	46	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219QSQ7	GNMA GNMI SF 256227 X	0.021950	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219RAQ4	GNMA GNMI SF 256615 X	0.080429	25	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219S2T5	GNMA GNMI SF 258286 X	0.095600	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219S3K3	GNMA GNMI SF 258302 X	0.002353	106	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219SMJ5	GNMA GNMI SF 257861 X	0.042090	142	0.06	0.06	0.06
Collateral			USD	USD	1.000	36219TPL5	GNMA GNMI SF 258827 X	0.069758	25	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219U4V3	GNMA GNMI SF 260136 X	0.006686	25	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219UBT0	GNMA GNMI SF 259350 X	0.034360	35	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219UGY4	GNMA GNMI SF 259515 X	0.042300	71	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219UUT9	GNMA GNMI SF 259894 X	0.011660	35	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219V3G5	GNMA GNMI SF 260999 X	0.047533	53	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219VED0	GNMA GNMI SF 260332 X	0.106080	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219W4N7	GNMA GNMI SF 261929 X	0.037582	78	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219WGV6	GNMA GNMI SF 261312 X	0.060120	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219XBS6	GNMA GNMI SF 262049 X	0.175760	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219YGT7	GNMA GNMI SF 263110 X	0.101900	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219YGY6	GNMA GNMI SF 263115 X	0.068680	35	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219YZE9	GNMA GNMI SF 263641 X	0.074560	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	3622002J5	GNMA GNMI SF 293377 X	0.043998	84	0.04	0.04	0.04
Collateral			USD	USD	1.000	3622002T3	GNMA GNMI SF 293386 X	0.036881	105	0.04	0.04	0.04
Collateral			USD	USD	1.000	362200HZ3	GNMA GNMI SF 292848 X	0.041530	71	0.03	0.03	0.03
Collateral			USD	USD	1.000	362200KL0	GNMA GNMI SF 292899 X	0.041120	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	3622015D3	GNMA GNMI SF 294344 X	0.277560	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	362201S89	GNMA GNMI SF 294043 X	0.120800	18	0.02	0.02	0.02

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Collateral			USD	USD	1.000	362202VR1	GNMA GNMI SF 295024 X	0.037913	106	0.04	0.04	0.04
Collateral			USD	USD	1.000	362204K24	GNMA GNMI SF 296513 X	0.079800	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	362204NP0	GNMA GNMI SF 296598 X	0.024200	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	362205S56	GNMA GNMI SF 297640 X	0.112240	35	0.04	0.04	0.04
Collateral			USD	USD	1.000	3622076R8	GNMA GNMI SF 299780 X	0.620200	18	0.11	0.11	0.11
Collateral			USD	USD	1.000	362207K68	GNMA GNMI SF 299217 X	0.021213	53	0.01	0.01	0.01
Collateral			USD	USD	1.000	3622097F9	GNMA GNMI SF 301594 X	0.296440	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36220APW9	GNMA GNMI SF 272337 X	0.047971	25	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220BK69	GNMA GNMI SF 273117 X	0.112480	35	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220BZU0	GNMA GNMI SF 273555 X	0.038267	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220DFE4	GNMA GNMI SF 274765 X	0.152920	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220DQF9	GNMA GNMI SF 275054 X	0.154395	20	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220DVK2	GNMA GNMI SF 275218 X	0.072000	39	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220E2W6	GNMA GNMI SF 276289 X	0.023800	35	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220H5E6	GNMA GNMI SF 279045 X	0.306880	35	0.11	0.11	0.11
Collateral			USD	USD	1.000	36220JLA2	GNMA GNMI SF 279421 X	0.083280	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220JN69	GNMA GNMI SF 279513 X	0.034200	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220JQA7	GNMA GNMI SF 279549 X	0.024960	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36220JQK5	GNMA GNMI SF 279558 X	0.112861	33	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220L4Z1	GNMA GNMI SF 281740 X	0.036536	89	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220L6D8	GNMA GNMI SF 281768 X	0.055712	89	0.05	0.05	0.05
Collateral			USD	USD	1.000	36220L6X4	GNMA GNMI SF 281786 X	0.143760	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220MBD0	GNMA GNMI SF 281836 X	0.072400	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220N6W2	GNMA GNMI SF 283585 X	0.111345	39	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220NA49	GNMA GNMI SF 282727 X	0.104120	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220NBP1	GNMA GNMI SF 282746 X	0.052833	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220NML8	GNMA GNMI SF 283063 X	0.147640	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220NN86	GNMA GNMI SF 283115 X	0.064080	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220NUQ8	GNMA GNMI SF 283291 X	0.150560	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220PQZ8	GNMA GNMI SF 284072 X	0.190280	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220QD23	GNMA GNMI SF 284621 X	0.105914	25	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220QJ35	GNMA GNMI SF 284782 X	0.037273	39	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220R5U8	GNMA GNMI SF 286259 X	0.036726	67	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220RHQ4	GNMA GNMI SF 285639 X	0.128475	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220S4Y9	GNMA GNMI SF 287139 X	0.024189	67	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220SCB0	GNMA GNMI SF 286366 X	0.084060	71	0.06	0.06	0.06
Collateral			USD	USD	1.000	36220SEB8	GNMA GNMI SF 286430 X	0.262240	18	0.05	0.05	0.05

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Collateral			USD	USD	1.000	36220SLF1	GNMA GNMI SF 286626 X	0.090106	60	0.05	0.05	0.05
Collateral			USD	USD	1.000	36220T2G8	GNMA GNMI SF 287975 X	0.081133	32	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220U2E0	GNMA GNMI SF 288873 X	0.010354	295	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220UKL4	GNMA GNMI SF 288399 X	0.040620	35	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220UKY6	GNMA GNMI SF 288411 X	0.456920	18	0.08	0.08	0.08
Collateral			USD	USD	1.000	36220VK57	GNMA GNMI SF 289316 X	0.037093	30	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220WLG0	GNMA GNMI SF 290227 X	0.099160	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220WRE9	GNMA GNMI SF 290385 X	0.031987	166	0.05	0.05	0.05
Collateral			USD	USD	1.000	36220Y6L2	GNMA GNMI SF 292575 X	0.134480	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220Y6P3	GNMA GNMI SF 292578 X	0.043920	71	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220Y7J6	GNMA GNMI SF 292597 X	0.050340	71	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220YGK3	GNMA GNMI SF 291902 X	0.297800	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36220YSP9	GNMA GNMI SF 292226 X	0.482360	18	0.09	0.09	0.09
Collateral			USD	USD	1.000	36223AHA3	GNMA GNMI SF 301825 X	0.106483	43	0.05	0.05	0.05
Collateral			USD	USD	1.000	36223BPS3	GNMA GNMI SF 302933 X	0.101533	53	0.05	0.05	0.05
Collateral			USD	USD	1.000	36223CCJ5	GNMA GNMI SF 303473 X	0.125920	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223CL97	GNMA GNMI SF 303752 X	0.081159	120	0.10	0.10	0.10
Collateral			USD	USD	1.000	36223CMV7	GNMA GNMI SF 303772 X	0.024319	86	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223CPB8	GNMA GNMI SF 303818 X	0.067109	39	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223D6X9	GNMA GNMI SF 305186 X	0.150640	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223DZB5	GNMA GNMI SF 305038 X	0.224467	21	0.05	0.05	0.05
Collateral			USD	USD	1.000	36223E4Y7	GNMA GNMI SF 306039 X	0.021062	46	0.01	0.01	0.01
Collateral			USD	USD	1.000	36223E4Z4	GNMA GNMI SF 306040 X	0.018000	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	36223E6R0	GNMA GNMI SF 306080 X	0.030600	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	36223E6S8	GNMA GNMI SF 306081 X	0.099800	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223EEN0	GNMA GNMI SF 305341 X	0.187240	35	0.07	0.07	0.07
Collateral			USD	USD	1.000	36223EPN8	GNMA GNMI SF 305629 X	0.100800	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223GTC3	GNMA GNMI SF 307547 X	0.189887	40	0.08	0.08	0.08
Collateral			USD	USD	1.000	36223GUT4	GNMA GNMI SF 307594 X	0.090585	46	0.04	0.04	0.04
Collateral			USD	USD	1.000	36223HGQ4	GNMA GNMI SF 308107 X	0.225360	18	0.04	0.04	0.04
Collateral			USD	USD	1.000	36223KCJ7	GNMA GNMI SF 309773 X	0.113960	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223L3X4	GNMA GNMI SF 311414 X	0.262720	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36223L4S4	GNMA GNMI SF 311433 X	0.197200	21	0.04	0.04	0.04
Collateral			USD	USD	1.000	36223L5W4	GNMA GNMI SF 311461 X	0.147320	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223LHN1	GNMA GNII SF 310837 C	0.087720	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223LTV0	GNMA GNMI SF 311164 X	0.020111	128	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223MYQ3	GNMA GNMI SF 312219 X	0.035217	43	0.01	0.01	0.01

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Collateral			USD	USD	1.000	36223N2D5	GNMA GNMI SF 313172 X	0.168260	35	0.06	0.06	0.06
Collateral			USD	USD	1.000	36223NT20	GNMA GNMI SF 312969 X	0.091560	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223Q6Y8	GNMA GNMI SF 315087 X	0.049340	35	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223QNQ6	GNMA GNMI SF 314599 X	0.094489	27	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223RC37	GNMA GNMI SF 315190 X	0.125334	25	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223RE50	GNMA GNMI SF 315256 X	0.109633	21	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223RV93	GNMA GNMI SF 315740 X	0.150320	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223SH22	GNMA GNMI SF 316249 X	0.350960	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36223VS49	GNMA GNMI SF 319239 X	0.155133	21	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223VV94	GNMA GNMI SF 319340 X	0.154378	64	0.10	0.10	0.10
Collateral			USD	USD	1.000	36223VVZ6	GNMA GNMI SF 319332 X	0.087960	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223XJA1	GNMA GNMI SF 320757 X	0.292560	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36223XKH4	GNMA GNMI SF 320796 X	0.085520	18	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223XPV8	GNMA GNMI SF 320936 X	0.099929	40	0.04	0.04	0.04
Collateral			USD	USD	1.000	36224A3L3	GNMA GNMI SF 323103 X	0.178333	32	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224A5G2	GNMA GNMI SF 323147 X	0.057533	21	0.01	0.01	0.01
Collateral			USD	USD	1.000	36224A6N6	GNMA GNMI SF 323177 X	0.017850	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36224ARD5	GNMA GNMI SF 322784 X	0.301440	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224BCK3	GNMA GNMI SF 323274 X	0.144640	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36224BG29	GNMA GNMI SF 323417 X	0.111742	32	0.04	0.04	0.04
Collateral			USD	USD	1.000	36224BLK3	GNMA GNMI SF 323530 X	0.122600	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36224C3H8	GNMA GNMI SF 324900 X	0.203933	21	0.04	0.04	0.04
Collateral			USD	USD	1.000	36224CUD7	GNMA GNMI SF 324680 X	0.070630	71	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224DD85	GNMA GNMI SF 325127 X	0.064680	18	0.01	0.01	0.01
Collateral			USD	USD	1.000	36224DGT6	GNMA GNMI SF 325210 X	0.306640	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224DMS1	GNMA GNMI SF 325369 X	0.266160	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224FRD4	GNMA GNMI SF 327284 X	0.312040	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224FUY4	GNMA GNMI SF 327399 X	0.118360	35	0.04	0.04	0.04
Collateral			USD	USD	1.000	36224HMP8	GNMA GNMI SF 328966 X	0.246909	39	0.10	0.10	0.10
Collateral			USD	USD	1.000	36224HSG2	GNMA GNMI SF 329119 X	0.459480	18	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224HZ58	GNMA GNMI SF 329364 X	0.098867	32	0.03	0.03	0.03
Collateral			USD	USD	1.000	36224JH70	GNMA GNMI SF 329754 X	0.307800	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224JKG6	GNMA GNMI SF 329795 X	0.145960	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36224JLS9	GNMA GNMI SF 329837 X	0.412540	35	0.15	0.15	0.15
Collateral			USD	USD	1.000	36224KP86	GNMA GNMI SF 330847 X	0.159880	35	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224L2W6	GNMA GNMI SF 332089 X	0.277920	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224LRF6	GNMA GNMI SF 331786 X	0.127333	26	0.03	0.03	0.03

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Collateral			USD	USD	1.000	36224LSH1	GNMA GNMI SF 331820 X	0.102179	36	0.04	0.04	0.04
Collateral			USD	USD	1.000	36224QC95	GNMA GNMI SF 334996 X	0.493400	18	0.09	0.09	0.09
Collateral			USD	USD	1.000	36224QDH6	GNMA GNMI SF 335004 X	0.377000	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36224RMD3	GNMA GNMI SF 336156 X	0.298100	21	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224SGH9	GNMA GNMI SF 336900 X	0.184360	18	0.03	0.03	0.03
Collateral			USD	USD	1.000	36224SLU4	GNMA GNMI SF 337039 X	0.184486	25	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224SZP0	GNMA GNMI SF 337450 X	0.175180	35	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224TF54	GNMA GNMI SF 337788 X	0.283533	21	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224TF96	GNMA GNMI SF 337792 X	1.016500	21	0.22	0.22	0.22
Collateral			USD	USD	1.000	36224VBV6	GNMA GNMI SF 339452 X	0.288120	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224XGB1	GNMA GNMI SF 341394 X	0.394280	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36224YM55	GNMA GNMI SF 342480 X	0.102610	71	0.07	0.07	0.07
Collateral			USD	USD	1.000	36224YNR6	GNMA GNMI SF 342500 X	0.322160	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224YPJ2	GNMA GNMI SF 342525 X	0.341040	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224YPL7	GNMA GNMI SF 342527 X	0.278692	21	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224YVM8	GNMA GNMI SF 342720 X	0.265680	18	0.05	0.05	0.05
Collateral			USD	USD	1.000	36225ABY5	GNMA GNMI SP 780055 X	0.004667	21	0.00	0.00	0.00
Collateral			USD	USD	1.000	36225ACL2	GNMA GNMI SP 780075 X	0.274661	22	0.06	0.06	0.06
Collateral			USD	USD	1.000	36225AQQ6	GNMA GNMI SP 780463 X	0.570350	14	0.08	0.08	0.08
Collateral			USD	USD	1.000	36225ART9	GNMA GNMI SP 780498 X	0.376351	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36225AVG2	GNMA GNMI SP 780615 X	0.730826	718	5.25	5.25	5.25
Collateral			USD	USD	1.000	36225B6E3	GNMA GNMI SP 781769 X	8.680143	25	2.15	2.15	2.15
Collateral			USD	USD	1.000	36225BDT2	GNMA GNMI SP 781014 X	1.814550	85	1.54	1.54	1.54
Collateral			USD	USD	1.000	36225BFU7	GNMA GNMI SP 781079 X	0.354920	18	0.06	0.06	0.06
Collateral			USD	USD	1.000	36225BHH4	GNMA GNMI SP 781132 X	0.376965	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36225BJB5	GNMA GNMI SP 781158 X	0.400800	18	0.07	0.07	0.07
Collateral			USD	USD	1.000	36225BNS3	GNMA GNII SP 781301 M	1.179285	92	1.09	1.09	1.09
Collateral			USD	USD	1.000	36225BZH4	GNMA GNMI SP 781644 X	3.638581	30	1.11	1.11	1.11
Collateral			USD	USD	1.000	3622A22Q4	GNMA GNMI SP 784383 X	109.952231	4,650	5,112.26	5,112.26	5,112.26
Collateral			USD	USD	1.000	3622A2DC3	GNMA GNMI SP 783699 X	38.036035	2,423	921.62	921.62	921.62
Collateral			USD	USD	1.000	3622A2TA0	GNMA GNII SP 784145 C	81.626876	1,173	957.14	957.14	957.14
Collateral			USD	USD	1.000	3622A2VB5	GNMA GNMI SP 784210 X	43.988047	4,487	1,973.54	1,973.54	1,973.54
Collateral			USD	USD	1.000	36230LKE8	GNMA GNMI SF 752093 X	80.451456	87	69.67	69.67	69.67
Collateral			USD	USD	1.000	36230LMR7	GNMA GNMI SF 752168 X	96.223684	3,335	3,209.10	3,209.10	3,209.10
Collateral			USD	USD	1.000	36230LMV8	GNMA GNMI SF 752172 X	94.577233	3,738	3,534.90	3,534.90	3,534.90
Collateral			USD	USD	1.000	36230M6Y8	GNMA GNII SF 753587 C	41.282120	35	14.62	14.62	14.62
Collateral			USD	USD	1.000	36230PCW8	GNMA GNMI SF 754585 X	32.712487	1,666	544.98	544.98	544.98

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Time Warner Inc Master Pension Trust

Global Securities Lending
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As of 12/31/2017

Report ID: GSL113

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Collateral			USD	USD	1.000	36241KHD3	GNMA GNMI SP 782028 X	12.591521	1,435	180.65	180.65	180.65
Collateral			USD	USD	1.000	36241KWB0	GNMA GNMI SP 782442 X	5.911242	9,009	532.53	532.53	532.53
Collateral			USD	USD	1.000	36241KYT9	GNMA GNMI SP 782522 X	6.517923	83	5.40	5.40	5.40
Collateral			USD	USD	1.000	36241KZN1	GNMA GNII SP 782549 M	8.760504	89	7.76	7.76	7.76
Collateral			USD	USD	1.000	36241L5L6	GNMA GNMI SP 783551 X	18.716953	390	73.08	73.08	73.08
Collateral			USD	USD	1.000	36241L7C4	GNMA GNII SP 783591 M	25.277668	152	38.42	38.42	38.42
Collateral			USD	USD	1.000	36241LDM5	GNMA GNMI SP 782808 X	5.977497	1,345	80.41	80.41	80.41
Collateral			USD	USD	1.000	36241LEC6	GNMA GNMI SP 782831 X	7.389935	2,834	209.43	209.43	209.43
Collateral			USD	USD	1.000	36241LFX9	GNMA GNMI SP 782882 X	8.177895	7,329	599.37	599.37	599.37
Collateral			USD	USD	1.000	36241LLH7	GNMA GNII SP 783028 M	12.043394	211	25.42	25.42	25.42
Collateral			USD	USD	1.000	36241LRW8	GNMA GNMI SP 783201 X	22.582822	310	70.08	70.08	70.08
Collateral			USD	USD	1.000	36241LYX8	GNMA GNMI SP 783426 X	14.303859	181	25.84	25.84	25.84
Collateral			USD	USD	1.000	36290QWW1	GNMA GNMI SF 614561 X	5.293267	53	2.81	2.81	2.81
Collateral			USD	USD	1.000	36290QYK5	GNMA GNMI SF 614614 X	4.111754	46	1.89	1.89	1.89
Collateral			USD	USD	1.000	36290RXW8	GNMA GNMI SF 615493 X	6.495578	32	2.07	2.07	2.07
Collateral			USD	USD	1.000	36290SGC9	GNMA GNMI SF 615895 X	7.671394	4,155	318.78	318.78	318.78
Collateral			USD	USD	1.000	36290SMP3	GNMA GNMI SF 616066 X	2.364370	71	1.68	1.68	1.68
Collateral			USD	USD	1.000	36290SWV9	GNMA GNMI SF 616360 X	7.966840	18	1.41	1.41	1.41
Collateral			USD	USD	1.000	36290V5G5	GNMA GNMI SF 619247 X	9.814800	18	1.74	1.74	1.74
Collateral			USD	USD	1.000	36290XJX9	GNMA GNMI SF 620478 X	5.443400	18	0.96	0.96	0.96
Collateral			USD	USD	1.000	36290XPL8	GNMA GNMI SF 620627 X	7.382880	35	2.62	2.62	2.62
Collateral			USD	USD	1.000	36291ACG2	GNMA GNMI SF 622071 X	8.691325	28	2.46	2.46	2.46
Collateral			USD	USD	1.000	36291BRH2	GNMA GNMI SF 623388 X	7.695800	18	1.36	1.36	1.36
Collateral			USD	USD	1.000	36291FQB7	GNMA GNMI SF 626950 X	90.498407	782	707.63	707.63	707.63
Collateral			USD	USD	1.000	36291FQK7	GNMA GNMI SF 626958 X	91.046061	1,700	1,548.17	1,548.17	1,548.17
Collateral			USD	USD	1.000	36291GX84	GNMA GNMI SF 628103 X	6.813067	21	1.45	1.45	1.45
Collateral			USD	USD	1.000	36291K5U7	GNMA GNMI SF 630959 X	1.852601	236	4.37	4.37	4.37
Collateral			USD	USD	1.000	36292EUM0	GNMA GNMI SF 646888 X	8.204520	18	1.45	1.45	1.45
Collateral			USD	USD	1.000	36292J4K2	GNMA GNMI SF 650726 X	2.226280	35	0.79	0.79	0.79
Collateral			USD	USD	1.000	36292LFA7	GNMA GNMI SF 651861 X	2.531839	3,717	94.11	94.11	94.11
Collateral			USD	USD	1.000	36292N7M6	GNMA GNMI SF 654400 X	3.192050	28	0.90	0.90	0.90
Collateral			USD	USD	1.000	36294R3Q0	GNMA GNMI SF 657907 X	1.699227	1,202	20.42	20.42	20.42
Collateral			USD	USD	1.000	36294TYS8	GNMA GNMI SF 659621 X	4.768809	26	1.23	1.23	1.23
Collateral			USD	USD	1.000	36294XUU8	GNMA GNMI SF 663095 X	3.828253	53	2.03	2.03	2.03
Collateral			USD	USD	1.000	36295AVC6	GNMA GNMI SF 664911 X	1.776030	89	1.58	1.58	1.58
Collateral			USD	USD	1.000	36295FHD9	GNMA GNMI SF 669028 X	7.127700	21	1.52	1.52	1.52
Collateral			USD	USD	1.000	36295HZF0	GNMA GNMI SF 671342 X	8.576371	25	2.13	2.13	2.13

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Time Warner Inc Master Pension Trust

Global Securities Lending
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As of 12/31/2017

Report ID: GSL113

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Collateral			USD	USD	1.000	36295NJB4	GNMA GNMI SF 675358 X	7.396000	21	1.57	1.57	1.57
Collateral			USD	USD	1.000	36295RE38	GNMA GNII SF 677954 C	104.385839	2,529	2,639.90	2,639.90	2,639.90
Collateral			USD	USD	1.000	36295YXZ1	GNMA GNMI SF 684796 X	9.217255	39	3.59	3.59	3.59
Collateral			USD	USD	1.000	36296BA44	GNMA GNMI SF 685927 X	3.185090	8	0.26	0.26	0.26
Collateral			USD	USD	1.000	36296JJR7	GNMA GNMI SF 692472 X	7.981236	273	21.77	21.77	21.77
Collateral			USD	USD	1.000	36296JT21	GNMA GNMI SF 692769 X	6.544523	520	34.00	34.00	34.00
Collateral			USD	USD	1.000	36296K6P2	GNMA GNII BD 693978 C	4.672027	53	2.48	2.48	2.48
Collateral			USD	USD	1.000	36296NWU6	GNMA GNMI SF 696459 X	2.913950	275	8.01	8.01	8.01
Collateral			USD	USD	1.000	36296P6L0	GNMA GNMI SF 697575 X	1.206857	133	1.60	1.60	1.60
Collateral			USD	USD	1.000	36296Q3A5	GNMA GNMI SF 698393 X	17.466845	50	8.79	8.79	8.79
Collateral			USD	USD	1.000	36296QPU7	GNMA GNMI SF 698035 X	4.667584	477	22.24	22.24	22.24
Collateral			USD	USD	1.000	36296TAR4	GNMA GNMI SF 700316 X	7.628036	2,303	175.65	175.65	175.65
Collateral			USD	USD	1.000	36296TV83	GNMA GNMI SF 700939 X	7.032432	354	24.91	24.91	24.91
Collateral			USD	USD	1.000	36296UWK2	GNMA GNMI SF 701850 X	17.379049	187	32.51	32.51	32.51
Collateral			USD	USD	1.000	36296YQ47	GNMA GNMI SF 705275 X	21.816040	35	7.73	7.73	7.73
Collateral			USD	USD	1.000	36297AKV4	GNMA GNMI SF 706008 X	4.054247	1,174	47.59	47.59	47.59
Collateral			USD	USD	1.000	36297DE37	GNMA GNMI SF 708554 X	5.873206	1,526	89.65	89.65	89.65
Collateral			USD	USD	1.000	36297DTV9	GNMA GNMI SF 708964 X	7.705235	32	2.47	2.47	2.47
Collateral			USD	USD	1.000	36297ERE7	GNMA GNMI SF 709785 X	15.654966	417	65.29	65.29	65.29
Collateral			USD	USD	1.000	36297F3L4	GNMA GNMI SF 711003 X	18.553819	181	33.55	33.55	33.55
Collateral			USD	USD	1.000	36297GJ35	GNMA GNMI SF 711382 X	16.970709	39	6.61	6.61	6.61
Collateral			USD	USD	1.000	36297J4U5	GNMA GNMI SF 713735 X	8.462101	602	50.96	50.96	50.96
Collateral			USD	USD	1.000	912803EZ2	USTR 2 3/4 TPRN 47	43.661000	177	77.34	77.34	77.34
Collateral			USD	USD	1.000	912810FT0	USTR 4 1/2 BOND 36	130.198042	17	22.14	22.14	22.14
Collateral			USD	USD	1.000	912810PW2	USTR 4 3/8 BOND 38	129.202857	17	21.79	21.79	21.79
Collateral			USD	USD	1.000	912810QH4	USTR 4 3/8 BOND 40	129.170000	0	0.18	0.18	0.18
Collateral			USD	USD	1.000	912810RK6	USTR 2 1/2 BOND 45	95.974913	32,421	31,116.32	31,116.32	31,116.32
Collateral			USD	USD	1.000	912828ND8	USTR 3 1/2 NOTE C 20	104.034789	11,343	11,800.91	11,800.91	11,800.91
Collateral			USD	USD	1.000	912828P38	USTR 1 3/4 NOTE G 23	98.366080	35	34.85	34.85	34.85
Collateral			USD	USD	1.000	912828QT0	USTR 2 3/8 NOTE M 18	101.580842	8,649	8,785.93	8,785.93	8,785.93
Collateral			USD	USD	1.000	912828R51	USTR 0 7/8 NOTE BB 18	99.827712	6,377	6,365.60	6,365.60	6,365.60
Collateral			USD	USD	1.000	9128335B2	USTR TINT 02/15/36	61.200000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	9128337N4	USTR TINT 11/15/30	71.666667	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	912834HV3	USTR TINT 05/15/40	53.787000	663	356.69	356.69	356.69
Collateral			USD	USD	1.000	912834JP4	USTR TINT 02/15/41	50.000000	0	0.00	0.00	0.00
Collateral Total For Morgan Stanley & Co. LLC									**1,759,945**	**1,449,946.29**	**1,449,946.29**	**1,449,946.29**

Total Collateral for Broker Morgan Stanley & Co. LLC **102.06%**

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Time Warner Inc Master Pension Trust

Global Securities Lending
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As of 12/31/2017

Report ID: GSL113

Reporting Currency: USD

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Report Totals for TimeWarner												
Loans												**106,680,895.34**
Collateral												**109,342,961.65**
Collateral Percent												**102.50%**

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Attachment to 2017 Form 5500
Schedule SB, Line 26 -- Schedule of Active Participant Data
Time Warner Pension Plan (TW Portion of Plan)
Plan Number : 001 EIN : 13-4099534

Time Warner Pension Plan (TW Portion of Plan)

		Total Years of Credited Service							
Attained Age		0 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	Over 34
<25	Count	0	0	0	0	0	0	0	0
25 to 29	Count	1	3	0	0	0	0	0	0
30 to 34	Count	4	124	66	1	0	0	0	0
35 to 39	Count	13	157	217	55	1	0	0	0
40 to 44	Count	8	129	264	157	30	0	0	0
45 to 49	Count	15	93	227	234	122	23	0	0
50 to 54	Count	15	78	149	165	129	89	16	1
55 to 59	Count	11	34	97	114	101	96	71	25
60 to 64	Count	12	12	40	60	49	46	51	42
65 to 69	Count	6	9	11	14	15	9	15	14
70 & up	Count	2	3	5	3	7	3	3	5

Average Age: 49.1

Average Service: 9.4

Attachment to 2017 Form 5500
Schedule SB, Line 26 -- Schedule of Active Participant Data
Time Warner Pension Plan (The CW Portion of Plan)
Plan Number : 001 EIN : 13-4099534

		Time Warner Pension Plan (CW Portion of Plan)							
		Total Years of Credited Service							
Attained Age		0 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	Over 34
<25	Count	0	0	0	0	0	0	0	0
25 to 29	Count	0	1	0	0	0	0	0	0
30 to 34	Count	0	2	2	0	0	0	0	0
35 to 39	Count	0	2	10	0	0	0	0	0
40 to 44	Count	0	3	12	11	1	0	0	0
45 to 49	Count	0	6	10	8	1	0	0	0
50 to 54	Count	0	2	4	6	4	0	0	0
55 to 59	Count	0	2	4	4	5	0	0	0
60 to 64	Count	0	0	4	4	2	1	0	0
65 to 69	Count	0	1	1	1	1	0	0	0
70 & up	Count	0	0	0	0	0	0	0	0

Average Age: 48.8

Average Service: 7.3

Attachment to 2017 Form 5500
Schedule SB, Part V – Statement of Actuarial Assumptions/Methods
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Actuarial Assumptions and Methods — Contributions

Economic Assumptions

Interest rate basis

▸ Applicable month	January 2017
▸ Yield curve basis	Segment Rates from 24 Month Preceding Valuation Date

Interest rates	**Reflecting Corridors**	**Not Reflecting Corridors**
▸ First segment rate - 10-year rate	4.16%	1.57%
▸ Second segment rate - 20-year rate	5.72%	3.37%
▸ Third segment rate - 30-year rate	6.48%	4.73%
▸ Effective interest rate	5.90%	4.12%

Annual rates of increase

▸ Compensation	N/A
▸ Future Social Security wage bases	N/A
▸ Statutory limits on compensation	N/A

Plan-related expenses

$19,100,000 ($19,000,000 for Time Warner, Inc. and $100,000 for The CW)

Attachment to 2017 Form 5500
Schedule SB, Part V – Statement of Actuarial Assumptions/Methods
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Demographic Assumptions

Inclusion date	This plan was closed to new entrants as of January 30, 2010.
New or rehired employees	It was assumed there will be no new or rehired employees.
Mortality	
▸ Healthy	Separate rates for non-annuitants (based on RP-2000 “Employees” table without collar or amount adjustments, projected to 2032 using Scale AA) and annuitants (based on RP-2000 “Healthy Annuitants “ table without collar or amount adjustments, projected to 2024 using scale AA)
▸ Disabled	Separate rates for non-annuitants (based on RP-2000 “Employees” table without collar or amount adjustments, projected to 2032 using Scale AA) and annuitants (based on RP-2000 “Healthy Annuitants “ table without collar or amount adjustments, projected to 2024 using scale AA)
Termination	Rates varying by age and service

Termination Rates: Annual Rates per 1,000 participants

	Years of Service				
Attained Age	1--2	2--3	3--4	4--5	5+
20	293.1	280.4	267.7	255.0	175.0
25	330.5	291.4	255.9	220.3	175.0
30	273.6	230.9	186.7	142.6	96.8
35	236.3	187.3	154.4	121.6	100.4
40	223.2	176.0	139.1	102.2	83.0
45	212.1	161.0	130.0	98.9	74.6
50	208.3	151.3	120.9	90.4	69.8
55	181.4	132.9	88.5	44.0	17.6

Disability — The rates at which participants become disabled by age and gender are shown below:

Disablement Rates: Annual Rates per 1,000 participants

Age	Males	Females
20	0.68	0.85
25	0.86	1.11
30	0.97	1.36
35	1.21	1.91
40	1.75	2.76
45	2.94	3.99
50	5.41	6.21
55	9.76	9.32
60	14.79	11.79
65	0.00	0.00

Retirement

Rates varying by age and grandfathered status, average age 61

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

Retirement Rates: Annual Rates

Age	Nongrandfathered	Grandfathered
55	0.10	0.15
56	0.10	0.15
57	0.10	0.15
58	0.10	0.15
59	0.10	0.15
60	0.10	0.10
61	0.10	0.10
62	0.25	0.25
63	0.15	0.15
64	0.15	0.15
65	0.33	0.33
66	0.33	0.33
67	0.33	0.33
68	0.33	0.33
69	0.33	0.33
70	1.00	1.00

Attachment to 2017 Form 5500
Schedule SB, Part V – Statement of Actuarial Assumptions/Methods
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Benefit commencement date:

▸ Deferred vested benefit	The later of age 65 or termination of employment
▸ Disability benefit	Age 65
▸ Retirement benefit	Upon termination of employment
Form of payment	For plans that pay lump sums as an optional form, lump sums are explicitly recognized by assuming that 80% of those eligible elect a lump sum. 100% of benefit payable as annuities for all others.
Percent married	100% of males; 100% of females.
Spouse age	Wife three years younger than husband.
Covered pay	Pay used in the valuation complies with plan definition and is based on the components supplied by Time Warner Inc., through its third party administrator, as of the valuation date.
At-risk assumptions	For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.
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.

Attachment to 2017 Form 5500
Schedule SB, Part V – Statement of Actuarial Assumptions/Methods
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	Actuarial Value of Assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the prior plan year, discounted using the effective interest rate for the prior plan year.
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. Towers Watson has reviewed the plan provisions with Time Warner Inc. and, based on that review, is not aware of any significant benefits required to be valued that were not.
Change in assumptions and methods since prior valuation	The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430. The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvements, as required by IRC §430. The lump sum benefit form election for terminated vested participants changed from 100% to 80%. The assumed plan-related expenses added to the target normal cost were updated from $18,100,000 ($18,000,000 for Time Warner, Inc. and $100,000 for The CW) for the prior valuation to $19,100,000 ($19,000,000 for Time Warner, Inc. and $100,000 for The CW) for the current valuation to account for higher expected expenses to be paid from the trust.

Attachment to 2017 Form 5500

Multiple-Employer Plan Participating Employer Information

Plan Name: Time Warner Pension Plan

Employer Identification Number (EIN): 13-4099534

Plan Number: 001

List of Participating Employers

(a) Name of Participating Employer	(b) EIN	(c) Percentage of Contributions
Time Warner Inc.	13-4099534	100%
The CW Network U.C.	20-5074440	o%

Attachment to 2017 Form 5500
Schedule SB, Line 22 -- Description of Weighted Average Retirement Age
Time Warner Pension Plan
Plan Number : 001 EIN : 13-4099534

(1)	(2)	(3)	(4)	(5)	(6)
Ages	Probability of Retirement	Population Survivorship	Number Retiring (2) * (3)	Rate of Retirement (4) / (3)	Weighted Rate (1) x (5)
55	10.00%	1,000,000	100,000	10.00%	5.5000
56	10.00%	900,000	90,000	9.00%	5.0400
57	10.00%	810,000	81,000	8.10%	4.6170
58	10.00%	729,000	72,900	7.29%	4.2282
59	10.00%	656,100	65,610	6.56%	3.8710
60	15.00%	590,490	88,574	8.86%	5.3144
61	15.00%	501,917	75,287	7.53%	4.5925
62	15.00%	426,629	63,994	6.40%	3.9676
63	15.00%	362,635	54,395	5.44%	3.4269
64	15.00%	308,239	46,236	4.62%	2.9591
65	25.00%	262,004	65,501	6.55%	4.2576
66	25.00%	196,503	49,126	4.91%	3.2423
67	25.00%	147,377	36,844	3.68%	2.4686
68	25.00%	110,533	27,633	2.76%	1.8791
69	25.00%	82,900	20,725	2.07%	1.4300
70	100.00%	62,175	62,175	6.22%	4.3522
Weighted Average Retirement Age:					**61.15**

The determination of the average retirement age assumes employees continue in employment until reaching the first age of retirement eligibility with the required number of years of service. After this point, only the retirement decrement is recognized.

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions

December 31, 2017

Identity of Party Involved or Issue of Securities	Description of Asset	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category (iii) - Series transactions in excess of 5% of Plan assets:						
US Treasury	US Treasury Bond 3.000% 05/15/2047 DD 05/15/17	$ 74,038,538		$ 74,038,538	$ 74,038,538	
US Treasury	US Treasury Bond 3.000% 05/15/2047 DD 05/15/17		$ 57,854,953	$ 58,139,634	$ 57,854,953	$ (284,681)
US Treasury	US Treasury Bond 3.000% 02/15/2047 DD 02/15/17	$ 56,617,721		$ 56,617,721	$ 56,617,721	
US Treasury	US Treasury Bond 3.000% 02/15/2047 DD 02/15/17		$ 56,913,393	$ 56,615,704	$ 56,913,393	$ 297,689
US Treasury	US Treasury Bond 2.875% 11/15/2046 DD 11/15/16	$ 57,995,012		$ 57,995,012	$ 57,995,012	
US Treasury	US Treasury Bond 2.875% 11/15/2046 DD 11/15/16		$ 58,630,882	$ 58,405,983	$ 58,630,882	$ 224,899
Dreyfus	Units of Dreyfus Gov't Cash Management Fund	$ 513,013,658		$ 513,013,658	$ 513,013,658	
Dreyfus	Units of Dreyfus Gov't Cash Management Fund		$ 524,512,152	$ 524,512,152	$ 524,512,152	$ —

There were no category (i),(ii), or (iv) transactions for the year ended December 31, 2017.

Columns for "Lease rental" and "Expense incurred with transaction" are not applicable and are therefore not included.

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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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
TIME WARNER PENSION PLAN

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
TIME WARNER INC.

D Employer Identification Number (EIN)
13-4099534

E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B

F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	2,068,883,968
b Actuarial value	**2b**	2,068,883,968

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	7,596	653,812,173	653,812,173
b For terminated vested participants	17,121	1,048,738,050	1,048,738,050
c For active participants	3,686	353,433,132	354,723,374
d Total	28,403	2,055,983,355	2,057,273,597

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**	5.90%
6 Target normal cost	**6**	19,100,000

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 KE — 10/5/2018

Signature of actuary — Date

Kathleen Eichner, F.S.A., E.A. — 1706046

Type or print name of actuary — Most recent enrollment number

TOWERS WATSON DELAWARE INC. — 973-290-2500

Firm name — Telephone number (including area code)

8 CAMPUS DRIVE
4TH FLOOR
PARSIPPANY NJ 07054-1050

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)	558,115,525	1,595,497
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	18,000,000	336,912
9	Amount remaining (line 7 minus line 8)	540,115,525	1,258,585
10	Interest on line 9 using prior year's actual return of 9.66%	52,175,160	121,579
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 6.06%		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		
12	Other reductions in balances due to elections or deemed elections	32,000,000	
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	560,290,685	1,380,164

Part III Funding Percentages

14	Funding target attainment percentage	14	73.26%
15	Adjusted funding target attainment percentage	15	100.56%
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	100.93%
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
06/14/2018	500,000,000				
			Totals ► 18(b)	500,000,000	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	460,046,474

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:	
4.16%	5.72%	6.48%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	61

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

Part VI Miscellaneous Items

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

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	**31a**		19,100,000
b Excess assets, if applicable, but not greater than line 31a	**31b**		
32 Amortization installments:		Outstanding Balance	Installment
a Net shortfall amortization installment		1,278,883	237,872
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**		19,337,872
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**		0

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	19,000,000	340,000	19,340,000

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	460,046,474
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	460,046,474
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	19,000,000
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 Pension Relief Act of 2010 (See Instructions)

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

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

42 Amount of acceleration adjustment	**42**	0
43 Excess installment acceleration amount to be carried over to future plan years	**43**	0

Attachment to 2017 Form 5500

On October 22, 2016, Time Warner entered into an Agreement and Plan of Merger (the "Merger Agreement") among Time Warner, AT&T Inc., West Merger Sub, Inc. and West Merger Sub II, LLC that provided for Time Warner to be merged into a direct, wholly owned subsidiary of AT&T Inc. through a series of related transactions (the "Merger"). On June 14, 2018, the Merger was completed; Time Warner was merged into West Merger Sub II, LLC, a Delaware limited liability company, which changed its name to Warner Media, LLC.

As a result of the Merger, Warner Media, LLC became the sponsor of the Plan.

Since the 2017 Form 5500 is being filed after the Merger was completed, the plan sponsor's signature on Form 5500 is for the following officer:

Kathleen Harris
VP, Benefits
Warner Media, LLC as Successor-in-Interest to Time Warner Inc.

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Time Warner, Inc
EIN/PN	13-4099534 / 001
Plan Name	Time Warner Inc. Pension Plan
Valuation Date	January 1, 2017
Enrolled Actuary	Kathleen Eichner
Enrollment Number	17-6046

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.

TIME WARNER INC. PENSION PLAN

EIN / PN: 13-4099534 / 001

ATTACHMENT TO THE 2017 FORM 5500

The following is a list of the participating employers in the Time Warner Inc. Pension Plan for the 2017 plan year:

Name of Participating Employer	Employer Identification Number
Time Warner Inc.	13-4099534
The CW Network, LLC	20-5074440

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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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
Time Warner Pension Plan (TW Portion of Plan)

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
Time Warner, Inc.

D Employer Identification Number (EIN)
13-4099534

E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B

F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	2,051,439,823
b Actuarial value	**2b**	2,051,439,823

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	7,592	652,886,386	652,886,386
b For terminated vested participants	17,030	1,041,679,178	1,041,679,178
c For active participants	3,571	344,049,897	345,361,783
d Total	28,193	2,038,615,461	2,039,927,347

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**	5.90%
6 Target normal cost	**6**	19,000,000

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

Signature of actuary

Date
1706046

Kathleen Eichner, F.S.A., E.A.

Type or print name of actuary

Most recent enrollment number
973-290-2500

Towers Watson Delaware Inc.

Firm name

Telephone number (including area code)

8 CAMPUS DRIVE
4TH FLOOR
PARSIPPANY NJ 07054-1050

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)	558,115,525	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	18,000,000	0
9	Amount remaining (line 7 minus line 8)	540,115,525	0
10	Interest on line 9 using prior year's actual return of 9.66%	52,175,160	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 6.06%		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		
12	Other reductions in balances due to elections or deemed elections	32,000,000	
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	560,290,685	0

Part III Funding Percentages

14	Funding target attainment percentage	14	73.09%
15	Adjusted funding target attainment percentage	15	100.56%
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	100.93%
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
06/14/2018	500,000,000				
		Totals ► 18(b)	500,000,000	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	460,046,474

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:

	1st segment:	2nd segment:	3rd segment:	
a Segment rates:	4.16 %	5.72 %	6.48%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	61

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

Part VI Miscellaneous Items

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

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

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6)	**31a**	19,000,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

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

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**	19,000,000

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	19,000,000		19,000,000

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	460,046,474
38 Present value of excess contributions for current year (see instructions)		
a Total (excess, if any, of line 37 over line 36)	**38a**	460,046,474
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	19,000,000
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 Pension Relief Act of 2010 (See Instructions)

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

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

42 Amount of acceleration adjustment	**42**	0
43 Excess installment acceleration amount to be carried over to future plan years	**43**	0

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

2017

This Form is Open to Public Inspection

For calendar plan year 2017 or fiscal plan year beginning 01/01/2017 and ending 12/31/2017

▶ **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
Time Warner Pension Plan (CW Portion of Plan)

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
Time Warner, Inc.

D Employer Identification Number (EIN)
13-4099534

E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B

F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2017

2 Assets:

a Market value	**2a**	17,444,145
b Actuarial value	**2b**	17,444,145

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	4	925,787	925,787
b For terminated vested participants	91	7,058,872	7,058,872
c For active participants	115	9,361,591	9,361,591
d Total	210	17,346,250	17,346,250

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**	5.90%
6 Target normal cost	**6**	100,000

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

Signature of actuary

Date

Kathleen Eichner, F.S.A, E.A.

1706046

Type or print name of actuary

Most recent enrollment number

Towers Watson Delaware Inc.

973-290-2500

Firm name

Telephone number (including area code)

8 CAMPUS DRIVE
4TH FLOOR
PARSIPPANY NJ 07054-1050

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)	0	1,595,497
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	340,000
9	Amount remaining (line 7 minus line 8)	0	1,255,497
10	Interest on line 9 using prior year's actual return of 9.66%	0	121,281
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 6.06%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections		0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	0	1,376,778

Part III Funding Percentages

14	Funding target attainment percentage	14	92.62%
15	Adjusted funding target attainment percentage	15	100.56%
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	91.69%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls

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

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year

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

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

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.16 %	5.72 %	6.48 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	61

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

Part VI Miscellaneous Items

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

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

26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

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

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

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

Part VIII Minimum Required Contribution For Current Year

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

a Target normal cost (line 6)	**31a**	100,000
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	1,278,883	237,872
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**	337,872

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement		340,000	340,000

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

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

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

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

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

a Schedule elected ☐ 2 plus 7 years ☐ 15 years

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

42 Amount of acceleration adjustment	**42**	0
43 Excess installment acceleration amount to be carried over to future plan years	**43**	0

Attachment to 2017 Form 5500
Schedule SB, Part V – Summary of Plan Provisions
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Plan Provisions

Effective Date	January 1, 1954. New Deferred Lump Sum Plan design effective as of July 1, 2008, with participation and benefit service frozen as of June 30, 2010 and pensionable compensation frozen as of December 31, 2013. The plan was most recently amended during 2016 to offer certain terminated vested participants a one time option to elect a lump sum payment.
Eligible Employees	Regular salaried employees of the Company or designated affiliate not covered by a collective bargaining agreement unless the agreement provides for coverage. Temporary and hourly employees who work more than 1,000 hours. Employed on or before June 30, 2009.
Entry Date	Completion of one year of eligibility service, which is measured from employment commencement date to first anniversary of employment commencement date. No new entrants to the plan after July 1, 2010.

Definitions

Vesting service	Elapsed time (measured in years, months and days) from date of hire including service with an affiliate. Temporary and hourly employees are credited with one year of Vesting Service for each calendar year that 1,000 hours are worked.
Benefit service	Elapsed time (measured in years and months) from date of hire including service with an employing company. Temporary and hourly employees are credited with one year of Benefit Service for each calendar year that 1,000 hours are worked. Benefit Service is measured from the later of date of hire and January 1, 2000 for purposes of determining the Accrued Monthly Pension Benefit for employees at Sunset Publishing Pension Plan. Benefit service is frozen as of June 30, 2010.
Pensionable compensation	Base pay plus overtime pay/shift differential, 401(k) contributions, regular bonuses and commissions but excluding lump sum severance payments, long-term management incentives, and any form of deferred compensation. Pensionable Compensation after December 31, 2013 will be excluded.
Average compensation	Average of the highest five consecutive calendar years of Pensionable Compensation during the participant's entire Benefit Service period. Pensionable Compensation for any calendar year may not exceed the maximum limitation for that year as defined by the Internal Revenue Code. Average compensation is frozen as of December 31, 2013.
Covered Compensation	The average of the Social Security Taxable Wage Bases over the 35-year period ending in the year of attainment of Social Security Retirement Age. Covered compensation is frozen as of December 31, 2013.

65 Point Grandfathered Participant	Active participant of the Prior Plan on December 31, 1999 whose: (i) sum of age and Benefit Service as of December 31, 1999 totals 65 or more and (ii) has at least 10 years of Benefit Service as of this date. Effective October 15, 2007, the term 65 Points Grandfathered Participant shall include each Participant in the Time Warner Employees' Pension Plan who was an Employee as of December 31, 1999, who received no more than $95,000 of compensation from the Employing Company for the Plan Year ending December 31, 2006, and for whom the sum of his age in years and months plus his Period of Service, in years and months, at January 1, 2000 equalled or exceeded 60 years.
ERISA Grandfathered Participant	Active participant of the Prior Plan on December 31, 1999.
Points	Calculated as of June 30, 2008. Age (years and completed months) plus Vesting Service (Period of Service, or Years of Service) (prorated to the day).
Prior Plan	Following plans were in effect prior to January 1, 2000 ► Time Warner Employees' Pension Plan (TWEPP) ► Retirement Income Plan for Employees of Book-of-the-Month Club, Inc. (BOMC) ► Southern Progress Pension Plan ► Sunset Publishing Corporation Pension Plan ► Time Distribution Services Retirement Plan ► Warner Publishing Pension Plan ► Music Pension Plan ► WEA Manufacturing Pension Plan ► Turner Entertainment Co Frozen Defined Benefit Retirement Plan ► Filmed Entertainment Pension Plan
Annuity Equivalent	The lifetime income equal in value to a single sum based upon the interest (based on plan's look-back period) and mortality assumptions defined in Internal Revenue Code (IRC) Section 417(e), and further assuming that monthly payments begin at the time the lump sum is otherwise payable. For purposes of calculating the accrued benefit, both the lump sum and the annuity are assumed to commence at normal retirement date.

Normal retirement date (NRD)	The first of the month coincident with or next following the later of: Age 65, or Fifth anniversary of participation
Accrued Monthly Pension Benefit under the plan in effect as of June 30, 2008	As of any date, 1/12 of the greater of (a), (b) and (c), less the TWEPP Profit Sharing offset (if any), with the 415 limit in effect: (a) The sum of 1.25% of Average Compensation up to Covered Compensation plus 1.67% of Average Compensation in excess of Covered Compensation multiplied by Benefit Service up to the date of determination with a maximum of 30 years plus the accrued benefit as of December 31, 1999 payable from the Sunset Publishing Corporation Pension Plan for Sunset Publishing employees. (b) Prior Plan Minimum For 65 Point Grandfathered Participants: Benefit as of determination date under the Prior Plan provisions in effect prior to January 1, 2000. For ERISA Grandfathered Participants: Accrued benefit as of December 31, 1999 under the Prior Plan provisions in effect prior to January 1, 2000. (c) Minimum Benefit The accrued benefit on or after January 1, 1994 (if based on Compensation greater than the maximum compensation limit) shall in no event be less than the sum of the frozen accrued benefit as of December 31, 1993 plus the accrued benefit based on Benefit Service accrued on or after January 1, 1994.

Plan Formula effective as of July 1, 2008	Defines the lump sum amount payable at normal retirement date. ► For new employees (hired or rehired on or after July 1, 2008) and those who do not meet the criteria defined below for an enhanced benefit. 10% times Average Compensation up to Covered Compensation, plus 13% times Average Compensation in excess of Covered Compensation, times Benefit Service up to 30 years An enhanced formula applies to certain employees employed on June 30, 2008 ► With 65 or more Points and 5 years of Vesting Service: 13% times Average Compensation up to Covered Compensation, plus 16% times Average Compensation in excess of Covered Compensation, times Benefit Service up to 30 years ► With 50 or more Points and 5 years of Vesting Service: 12% times Average Compensation up to Covered Compensation, plus 15% times Average Compensation in excess of Covered Compensation, times benefit Service up to 30 years
Accrued Monthly Pension Benefit under the plan effective as of July 1, 2008	The greater of (i) plus (ii), or (iii) for employees on June 30, 2008, where: (i) The Accrued Monthly Pension Benefit payable under the plan in effect as of June 30, 2008 determined as of June 30, 2008. (ii) The annuity equivalent amount payable at age 65 under the Plan Formula taking into account Benefit Service earned after June 30, 2008, up to a maximum number of years. The maximum number of years of Benefit Service shall be the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10. (iii) The annuity equivalent amount payable at age 65 using the Plan Formula for all years of Benefit Service up to 30 years. Note: The benefit amount determined above will be reduced by the Participant's Profit Sharing Offset (1977) and benefits accrued and payable under the 1975 Insurance Annuity Contracts.
Minimum Benefit	A 65 Points Grandfathered Participant shall receive a minimum benefit based upon the provisions of the plan in effect as of June 30, 2008.

Monthly preretirement death benefit	Lump sum: 100% of the benefit otherwise payable to the participant assuming employment terminated on the date of death, and payment is made at the later of age 55 and date of death. If participant had not reached age 55, the benefit is further discounted by the IRC Section 417(e) interest rate or rates for the period between the date the payment is made and the date the participant would have attained age 55. In the event payment is deferred, the benefit is calculated by converting the annuity otherwise payable to the beneficiary on the deferred date of commencement to a lump sum using the interest and mortality assumptions prescribed by IRC Section 417(e). If the beneficiary is the spouse, payment may be deferred until the participant's 65th birthday. If the beneficiary is not the spouse, payment may be deferred until the last day of the 5th calendar year following the participant's death. Minimum Lump Sum. Actuarial equivalent of the minimum lifetime annuity (QPSA), based upon the interest and mortality assumptions prescribed by IRC Section 417(e), and further assuming that payments commence on the date of distribution. Lifetime Annuity: An amount which is actuarially equivalent to the lump sum otherwise payable, based upon the beneficiary's age at the time payments commence, and the interest and mortality assumptions described in IRC Sections 417(e). If the beneficiary is the spouse, payments may be deferred until the participant's 65th birthday. If the beneficiary is not the spouse, payment must commence no later than the last day of the calendar year following the participant's death. In the event payment is deferred, the benefit is calculated as the amount which is actuarially equivalent to the annuity payable at the earliest possible commencement date. Actuarial equivalence is based on assumptions currently in use. Minimum Lifetime Annuity (QPSA). An amount equal to 50% of the benefit otherwise payable to the participant assuming the participant terminated employment on the day preceding his death, and elected to receive payments under the 50% Joint & Survivorship Option commencing on the earliest possible date.

Rehire	Participants who are not employed on June 30, 2008 but later rehired: The (i) component of the benefit is based on the participant's Accrued Benefit on the initial termination date. The (iii) component includes Benefit Service accrued during the prior period of employment, unless the participant was not vested at the time of his initial termination of employment, and incurred a 5-year break in service. If a participant is rehired after June 30, 2008 and after receiving a lump sum payment from this plan, any subsequent benefit shall be calculated under the deferred lump sum formula ((iii) component only). Prior to any adjustment for payment prior to Normal Retirement Age, this amount is to be reduced by an amount payable under the deferred lump sum formula at Normal Retirement Date, based on the Participant's Average Compensation, Covered Compensation, and Benefit Service used in the calculation of the original lump sum payment. This amount should never be less than the (iii) component reflecting service after rehire only. If a participant is rehired after July 1, 2008 and after the commencement of monthly lifetime payments, any subsequent benefit shall be calculated as if payments had not commenced. Rehired participant remains eligible for any grandfathering (e.g., Rule of 65/50 under the plan effective July 1, 2008 and 65 Points Grandfathering).

Eligibility for Benefits

Normal Retirement	Retire on Normal Retirement Date.
Early Retirement	Age 55 and at least 10 years of Vesting Service.
Postponed Retirement	Retire after Normal Retirement Date.
Deferred Vested	Terminate for reasons other than death, disability, or retirement after completing five years of Vesting Service. An ERISA Grandfathered Participant who participated in the Time Warner Inc. Employees' Pension Plan and terminates prior to his Early Retirement Date or NRD after a 10-year period of service, may elect to receive his benefit as an annuity the first of the month immediately following his termination date.
Pre-retirement Death Benefit	Die after meeting eligibility for deferred vested, early, normal, or postponed retirement benefits with a surviving spouse or other elected beneficiary.
Disability Benefit	Meets eligibility for LTD plan or Social Security Disability benefit.

Benefits Paid Upon the Following Events

Normal Retirement

Lifetime Annuity: Accrued Monthly Pension Benefit determined as of Normal Retirement Date.

Lump Sum: Actuarial equivalent value of lifetime annuity based upon the interest and mortality assumptions defined in IRC Section 417(e).

Early Retirement

Lifetime Annuity: The greater of (i) plus (ii), or (iii) where:

(i) The Accrued Monthly Pension Benefit payable under the plan in effect as of June 30, 2008 determined as of June 30, 2008 multiplied by the applicable Early Retirement Factor.

(ii) The annuity equivalent under the Plan Formula taking into account Benefit Service earned after June 30, 2008, up to a maximum number of years multiplied by the applicable Early Retirement Factor for the Plan Formula. The maximum number of years of Benefit Service shall be the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10. (The factor for an annuity commencing at early retirement age is used to convert the lump sum to an annuity).

(iii) The annuity equivalent amount under the Plan Formula for all years of Benefit Service up to 30 years, multiplied by the applicable Early Retirement Factor for the Plan Formula. (The factor for an annuity commencing at early retirement age is used to convert the lump sum to an annuity).

Lump Sum Benefit: The greater of (i) plus (ii), or (iii) where: (i) equals,

(a) For an ERISA Grandfathered Participant who is eligible for a lump sum under the prior plan rules, an amount that is actuarially equivalent in value to the accrued benefit determined as of December 31, 1999, adjusted by the appropriate early commencement factor. Actuarial Equivalence is based upon the interest and mortality assumptions defined in IRC Section 417(e) and further assumes that benefits commence at the early retirement date, plus

(b) an amount that is actuarially equivalent in value to the excess of (a) accrued benefit (as a single life annuity payable at age 65) determined as of June 30, 2008, over (b) for an ERISA Grandfathered Participant, the accrued benefit determined (as a single life annuity payable at age 65) as of December 31, 1999. Actuarial Equivalence is based upon the interest and mortality assumptions defined in IRC Section 417(e) and further assumes that benefits commence on the Participant's Normal Retirement Date.

(ii) the lump sum amount determined under the Plan Formula taking into account Benefit Service earned after June 30, 2008, up to a maximum number of years multiplied by the applicable Early Retirement Factor for the Plan Formula. The maximum number of years of Benefit Service shall be the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10.

(iii) the lump sum amount under the Plan Formula for all years of Benefit Service up to 30 years, multiplied by the applicable Early Retirement Factor for the Plan Formula.

Note: It is possible that lump sum amount will be based on (iii) component, while lifetime annuity amount is based on (i) + (ii) formula. Early retirement subsidy is not reflected in conversion of (i)(b) component to a lump sum.

Early Retirement Factors for the Plan Formula:

- Warner Bros. – Benefit is reduced by 1/3 of 1% for each month or partial month that payment precedes Normal Retirement Date.
- All other divisions – Benefit is reduced by 1/3 of 1% for each month or partial month that payment precedes age 62.

Early Retirement Factors for benefits under Prior Plan formulas in effect as of December 31, 1999. For the following prior plans:

- Time Warner Employees' Pension Plan (TWEPP)
- Retirement Income Plan for Employees of Book-of-the-Month Club, Inc. (BOMC)
- Southern Progress Pension Plan
- Sunset Publishing Corporation Pension Plan
- Time Distribution Services Retirement Plan
- Warner Publishing Pension Plan

Reduced 6-2/3% for each of the first five years that commencement of payments precedes age 62 and 3-1/3% for each of the next two years prior to age 57.

For the following prior plans:

- Music Pension Plan
- WEA Manufacturing Pension Plan
- TWE/Filmed Entertainment Pension Plan for Filmed Entertainment

Reduced 6-2/3% for each of the first five years that commencement of payments precedes age 65 and 3-1/3% for each of the next five years prior to age 60.

For participants of the Turner Frozen Plan, in accordance with that plan's provisions (see below).

Postponed Retirement	Life Annuity: Accrued Pension Benefit determined as of the Postponed Retirement Date. For participants who attained their Normal Retirement Age prior to January 1, 2001, this amount will not be less than the monthly pension benefit determined as of age 65, actuarially increased to Postponed Retirement Date. Lump Sum: Actuarial equivalent value of lifetime annuity based upon the interest and mortality assumptions defined in IRC Section 417(e).
Termination with Deferred Vested Benefit	Benefit is based on Final Average Compensation, Social Security Covered Compensation and Benefit Service determined at the date of termination. Employees are generally eligible to begin receiving payments at age 55 or later. An ERISA Grandfathered Participant who participated in the Time Warner Inc. Employees' pension Plan and terminates prior to Early Retirement Date or Normal Retirement Date after a 10-year period of service, may elect to receive his benefit as an annuity the first of the month immediately following his termination date. Lifetime Annuity – payable at age 55 or later The greater of (i) plus (ii), or (iii): where: (i) Equals the accrued benefit payable under the plan in effect as of June 30, 2008 determined as of June 30, 2008 multiplied by the applicable (Warner Bros.) Early Retirement Factor. (ii) Equals the annuity equivalent amount under the new formula taking into account Benefit Service earned after June 30, 2008 up to the maximum number of years which equals the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10, multiplied by the applicable (Warner Bros. factors for all divisions) Early Retirement Factor for the Plan Formula. (The factor for an annuity commencing at early retirement age is used to convert the lump sum to an annuity). (iii) Equals the annuity equivalent amount under the deferred lump sum formula using all years of Benefit Service up to a maximum of 30, multiplied by the applicable Early Retirement Factor. (The factor for an annuity commencing at early retirement age is used to convert the lump sum to an annuity). Lifetime Annuity – payable prior to age 55 The greater of (i) plus (ii), or (iii): where: (i) The accrued benefit payable under the plan in effect as of June 30, 2008 determined as of June 30, 2008 multiplied by the applicable Early Retirement.

(ii) Equals the lump sum amount under the Plan Formula taking into account Benefit Service earned after June 30, 2008 up to the maximum number of years adjusted for payment prior to age 65 and converted to an actuarially equivalent annuity. The maximum number of years equals the greater of (i) 30 less years of Benefit Service as of June 30, 2008 and (ii) 10 The lump sum amount is adjusted for early commencement by applying a 60% factor (age 55) and further discounting the result by the IRC Section 417(e) interest rate or rates for the period (completed and partial months) between the date the payment is made and the first day of the month coincident with or next following the participant's 55th birthday.
To convert the reduced lump sum to an annuity, use the (IRC Section 417(e)) factor for an annuity commencing at the early commencement age.

(iii) Equals the lump sum amount under the new formula taking into account all years of Benefit Service up to a maximum of 30 years, adjusted for payment prior to age 65 and converted to an actuarially equivalent annuity.
The lump sum amount is adjusted for early commencement by applying a 60% factor (age 55) and further discounting the result by the IRC Section 417(e) interest rate or rates for the period (completed and partial months) between the date the payment is made and the first day of the month coincident with or next following the participant's 55th birthday.
To convert the reduced lump sum to an annuity, use the (IRC Section 417(e)) factor for an annuity commencing at the early commencement age.

Lump Sum Benefit
The greater of (i) plus (ii), or (iii); where

(i) Equals an amount that is actuarially equivalent in value to Accrued Benefit determined as of June 30, 2008. Actuarial Equivalence is based upon the interest and mortality assumptions defined in IRC Section 417(e) and further assumes that benefits commence on the Participant's Normal Retirement Date.

(ii) Equals the lump sum amount determined by the Plan Formula taking into account only Benefit Service earned after June 30, 2008 up to the maximum number of years which equals the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10, multiplied by the applicable (Warner Bros.) Early Retirement Factor for the new formula.

(iii) Equals the lump sum amount determined by the Plan Formula taking into account all years of Benefit Service up to a maximum of 30, multiplied by the applicable (Warner Bros.) Early Retirement Factor for the new formula.

	Early Retirement Factors for Plan Formula (All divisions): Benefit is reduced by 1/3 of 1% for each month or partial month that payment precedes Normal Retirement Date. For lump sums payable prior to age 55 (needed to calculate an annuity) the benefit otherwise payable at age 55 (60%) is further discounted by the interest rate or rates prescribed by IRC Section 417(e).
Disability Benefit	Participants with fewer than 5 years of vesting service: Benefit service and Compensation are frozen during the period of disability. Participants with 5 or more years of vesting service: Benefit service and Compensation continue to accrue during period of disability.

Other Plan Provisions

Forms of Payment under the plan effective as of July 1, 2008	A lump sum option is available for participants as follows: For participants of the Prior Plans: Warner Publishing, Music/Filmed Entertainment Pension Plan, and WEA Manufacturing, the value of the Prior Plan Minimum Benefit is available as a lump sum at termination or retirement. For participants of prior TWEPP, the value of the Prior Plan Minimum Benefit is available as a lump sum at retirement. Other forms of payment: Pre-retirement death benefits are payable only as described above. Monthly pension benefits will be paid as a life annuity if the participant has no spouse or elected beneficiary as of the payment commencement date. Otherwise, they will be paid in the form of the 50% Joint and Survivor annuity or another optional form offered by the plan should the participant elect it and there is spousal consent. The optional forms available are life annuity, 50% or 100% Joint and Survivor annuity, and 10-year certain and life.
Form of Payment under the plan effective as of July 1, 2008	Same payment forms and timing as the plan effective prior to June 30, 2008, plus a 75% Joint and Survivorship Annuity (to satisfy PPA). ERISA Grandfathered Participants are eligible to receive their December 31, 1999 accrued benefit in the form of a lump sum and the residual amount as an annuity. Additionally, Warner Bros. employees who were participants as of December 31, 1999 are eligible to receive their December 31, 1999 accrued benefit immediately in the form of a lump sum (or as an annuity) and the residual amount on or after age 55. If an employee elects to receive the December 31, 1999 accrued benefit in the form of a lump sum, or as an annuity beginning prior to age 55 such amount shall be calculated in the same manner as the current plan. The calculation of the residual benefit shall be as follows:

Lump Sum Benefit
The greater of (a) plus (b), or (c), where:

(a) equals an amount that is Actuarially Equivalent in value to the excess of (i) accrued benefit (as a single life annuity payable at age 65) determined as of June 30, 2008, over (ii) the accrued benefit determined (as a single life annuity payable at age 65) as of December 31, 1999.

(b) equals the lump sum amount determined by the Plan Formula taking into account only Benefit Service earned after June 30, 2008 up to the maximum number of years equal to the greater of (i) 30 less years of Benefit Service as of June 30, 2008 and (ii) 10, multiplied by the applicable Early Retirement Factor for the Plan Formula.

(c) equals the excess of (i) over (ii), times (iii), where

  (i) the lump sum amount determined by the new formula taking into account all years of Benefit Service up to a maximum of 30

  (ii) equals the lump sum equivalent of the December 31, 1999 accrued benefit (based upon the applicable mortality and interest rate or rates prescribed by IRC Section 417(e) for an individual 65 years old (or the participant's actual age if older), and

  (iii) equals the applicable Early Retirement Factor for the Plan Formula

Annuity
The greater of (a) plus (b), or (c), where:

(a) Convert the lump sum amount in (a) to an annuity and reduce by the applicable early retirement factor

(b) Convert the lump sum amount in (b) to an annuity using the factor for an annuity commencing at early retirement age

(c) Convert the lump sum amount in (c) to an annuity equivalent amount

Transfers

Warner Bros. participant transfers to a division with the subsidized early retirement discount factors:

Benefit determined based on Average Compensation at retirement/termination, service at termination and discount factors are pro-rated based on service with Warner Bros. and other division.

Cable participant transfers to Time Warner Pension Plan:

Pay and Benefit Service under the Cable formula are frozen. Benefit Service will begin at date of transfer under the "c" piece of the lump sum formula. Vesting Service will be based on combined service under the Cable Pension Plan and Time Warner Pension Plan.

Maximums on Benefits	All benefits payable to a participant or anyone else on participant's behalf for any calendar year may not exceed the maximum benefit limitations for that year as defined in the plan. The plan provides for increasing the dollar limits automatically as such changes become effective.

Key Prior Plan Benefit Provisions for plans in effect as of December 31, 1999

Time Warner Employees' Pension Plan	Accrued Monthly Pension Benefit - 1-2/3% of Average Compensation times Benefit Service up to 30 years, plus 1/2% of such Average Compensation times Benefit Service in excess of 30 years; minus Profit Sharing offset minus Social Security offset; minus benefits payable under the 1975 Insurance Annuity Contracts. Special Early Retirement Benefit - 35% of Average Compensation (but not greater than the Accrued Monthly Pension Benefit plus the Social Security PIA payable at age 65 and not less than the Accrued Monthly Pension Benefit reduced for early commencement prior to age 60). Social Security Offset – Disparity factor times 36-month Average Compensation up to Covered Compensation times the sum of Benefit Service up to 30 years plus 1/3 times Benefit Service between 30 and 35 years. This offset is limited to 50% of the reduced accrued benefit before reduction for any offset. Disparity Factor – Percentage based on participant's age at retirement and Social Security Retirement Age. Special Termination – Termination at or after attainment of age 50 with 20 years of Vesting Service. If this occurs then unreduced benefit may commence at age 60 or as early as age 50 with 6-2/3% reduction for first five years preceding age 60 and 3-1/3% reduction for the second five years preceding age 60. Early Retirement Eligibility - Age 60 and at least 10 years of Vesting Service. Special Early Retirement Eligibility - Age 55 and at least 20 years of Vesting Service. Special Termination - Age 50 with 20 years of Vesting Service at the time of termination. Monthly Benefit Payable Upon Early Retirement – Unreduced monthly pension benefit is payable at age 60 and 10 years of Vesting Service. Special Early Retirement benefit is payable if retirement occurs at or after attainment of age 55 with 20 years of Vesting Service.

BOMC Pension Plan	Accrued Monthly Pension Benefit - 1-2/3% of Average Compensation times Benefit Service up to 30 years, plus 1/2% of such Average Compensation times Benefit Service in excess of 30 years.
	Special Early Retirement Benefit - 35% of Average Compensation (but not greater than the Accrued Monthly Pension Benefit plus the Social Security PIA payable at age 65 and not less than the Accrued Monthly Pension Benefit reduced for early commencement prior to age 60). Applies to New York participants only.
	Early Retirement Eligibility - Age 55 and 5 years of Vesting Service.
	Special Early Retirement Eligibility - Age 55 and 20 years of Vesting Service.
	Monthly Benefit Payable Upon Early Retirement – Unreduced monthly pension benefit is payable at age 60 and 20 years of Vesting Service. Special Early Retirement Benefit is payable if retirement occurs at or after attainment of age 55 with 20 years of Vesting Service.
Southern Progress Pension Plan	Accrued Monthly Pension Benefit: 1.5% of Average Compensation multiplied by years of Benefit Service not exceeding thirty years plus 0.5% of Average Compensation multiplied by years of Benefit Service exceeding thirty years, less 1.667% of Social Security benefit multiplied by Benefit Service not exceeding thirty years. Minimum benefit equal to $8.00 per month per year of Benefit Service, not exceeding thirty years of service.
	Early Retirement Eligibility - Age 55 and 5 years of Vesting Service.
	Monthly Benefit Upon Early Retirement - Accrued benefit multiplied by early retirement factor of 75% for payments prior to age 60 increasing to 100% at age 60.
	Social Security Supplement - Primary Insurance Amount at age 62 payable from age 60 to age 62.
Sunset Pension Plan	Accrued Monthly Pension Benefit - 1-1/2% of Compensation during each year of Benefit Service, not less than the accrued benefit as of January 1, 1989. Benefits include those provided under John Hancock Group Annuity Contract GAC 172.
	Early Retirement Eligibility - Age 55 and 10 years of Vesting Service.
	Monthly Benefits Paid Upon Early Retirement - Accrued Monthly Pension Benefit determined as of Early Retirement Date, reduced 4% each year prior to age 62.

TDS Pension Plan	Accrued Monthly Pension Benefit - 1.33% of Average Compensation multiplied by the number of years of Benefit Service. Early Retirement Eligibility - Age 55 and 5 years of Vesting Service. Monthly Benefits Paid Upon Early Retirement - Monthly pension benefit determined as of Early Retirement Date, reduced 1/2% for each month that commencement of payments precedes Normal Retirement Date.
Warner Publishing Pension Plan	Compensation - Base pay plus overtime, excluding bonuses, commissions, severance pay and deferred compensation. Accrued Monthly Pension Benefit - As of any date, the lesser of (a) or (b) multiplied by (c), plus (d) with a minimum of (e). (a) Prior Service Benefit - 1-2/3% of Average Compensation multiplied by Benefit Service up to Normal Retirement Date with a maximum of 22 years. (b) $13,333.33. (c) Prior Benefit Service divided by total Benefit Service to Normal Retirement Date. (d) Future Service Benefit - 1-1/4% of Average Compensation up to the Covered Compensation level plus 1-2/3% of Average Compensation in excess of the Covered Compensation level multiplied by future Benefit Service. (e) The accrued benefit on or after January 1, 1994 (if based on Compensation greater than the maximum compensation limit) shall in no event be less than the sum of the frozen accrued benefit as of December 31, 1993 plus the accrued benefit based on Benefit Service accrued on or after January 1, 1994. Early Retirement Eligibility - Age 55 and 5 years of Vesting Service. Monthly Benefit Payable Upon Early Retirement - Monthly pension benefit determined as of Early Retirement Date, reduced as follows: For Participants with 20 or more years of Vesting Service: 6-2/3% for each of the first five years that commencement of payments precedes age 62 and 3-1/3% for each of the next two years prior to age 57. For Participants with less than 20 years of Vesting Service: 6-2/3% for each of the first five years that commencement of payments precedes the participant's Normal Retirement Age and 3-1/3% for each of the next five years. Pre-retirement Death - One times pay payable to beneficiary of active participant.

Music Pension Plan	Prior Benefit Service - Benefit Service prior to January 1, 1979 (January 1, 1980 for former Atlantic participants). Future Benefit Service - Benefit Service after January 1, 1979 (January 1, 1980 for former Atlantic participants). Accrued Monthly Pension Benefit – 1-2/3% of Average Compensation multiplied by Prior Benefit Service, plus 1-1/4% of Average Compensation up to Covered Compensation plus 1-2/3% of Average Compensation in excess of Covered Compensation multiplied by Future Benefit Service up to the date of determination. Pre-retirement Death - One times pay pre-retirement death benefit payable to beneficiary of active participant (Music Pension Plan only).
Film Pension Plan	Prior Benefit Service - Benefit Service prior to January 1, 1979 (January 1, 1980 for former Atlantic participants). Future Benefit Service - Benefit Service after January 1, 1979 (January 1, 1980 for former Atlantic participants). Accrued Monthly Pension Benefit – 1-2/3% of Average Compensation multiplied by Prior Benefit Service, plus 1-1/4% of Average Compensation up to Covered Compensation plus 1-2/3% of Average Compensation in excess of Covered Compensation multiplied by Future Benefit Service up to the date of determination. Pre-retirement Death - One times pay pre-retirement death benefit payable to beneficiary of active participant (Music Pension Plan only).
WEA Manufacturing Pension Plan	Prior Benefit Service - Benefit Service prior to January 1, 1980. Future Benefit Service - Benefit Service after January 1, 1980. Average Prior Service Compensation - Average of the highest five consecutive calendar years of Compensation during the participant's entire Prior Benefit Service period, determined as of January 1, 1980, provided compensation for all years of Prior Benefit Service up to April 1, 1974 shall be equal to the total cash remuneration during the 1974 calendar year. Accrued Monthly Pension Benefit: the sum of (a) plus (b) (a) 1.5% of Average Prior Service Compensation multiplied by Prior Benefit Service with a maximum of 40 years, minus 1-1/4% of Social Security Benefit multiplied by Prior Benefit Service with a maximum of 40 years (b) 1-1/4% of Average Compensation up to Covered Compensation plus 1-2/3% of Average Compensation in excess of Covered Compensation multiplied by Future Benefit Service up to the date of determination.

Attachment to 2017 Form 5500
Schedule SB, Part V – Summary of Plan Provisions
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Turner Frozen Pension Plan	Pension benefits - Frozen effective January 24, 1987. Early Retirement Eligibility – Age 55 and 10 years of Vesting Service. Monthly Benefits Paid Upon Early Retirement - Reduced by five-twelfths of 1% for each month by which the commencement date precedes the Normal Retirement Date.

Changes in Plan Provisions Since Prior Year

During 2016, Time Warner offered certain terminated vested participants a one time option to elect a lump sum payment.

Schedule H - item 4(i)
Statement of Assets (Held at End of Year)

Plan Name: Time Warner Pension Plan
Plan Sponsor: Time Warner Inc.
EIN / PN: 13-4099534 / 001
Plan Year Ended: December 31, 2017

For the Schedule H, Line 4i - Schedule of Assets (Held at End of Year), refer to the "Supplemental Schedules" within the attached audited Financial Statements.

Attachment to 2017 Form 5500

Schedule SB, Line 32 – Schedule of Amortization Bases as of January 1, 2017

Time Warner Pension Plan

Plan Number : 001 EIN : 13-4099534

	Type of Base	Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1	Shortfall	01/01/2017	5,846	7	5,846	960
2	Shortfall	01/01/2016	1,433,891	6	1,273,037	236,912
Total					1,278,883	237,872

Attachment to 2017 Form 5500
Schedule SB, Line 24 -- Changes to Non-Prescribed Actuarial Assumptions
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

The following changes in actuarial assumptions were made as part of this valuation:

- The lump sum benefit form election for terminated vested participants changed from 100% to 80%.