

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). <p style="text-align: center;">▶ Complete all entries in accordance with the instructions to the Form 5500.</p>	OMB Nos. 1210-0110 1210-0089 <div style="text-align: center; font-size: 24pt; font-weight: bold;">2018</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2018 or fiscal plan year beginning <u>01/01/2018</u> and ending <u>12/31/2018</u>			
A	This return/report is for:	☐ a multiemployer plan ☒ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)	
	☐ a single-employer plan ☐ the first return/report ☐ an amended return/report	☐ a DFE (specify) _____ ☐ the final return/report ☐ a short plan year return/report (less than 12 months)	
B	This return/report is:		
C	If the plan is a collectively-bargained plan, check here. ▶ ☐		
D	Check box if filing under:	☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)	

Part II	Basic Plan Information —enter all requested information		
1a	Name of plan <u>WARNER MEDIA, LLC PENSION PLAN</u>	1b	Three-digit plan number (PN) ▶ <u>001</u>
		1c	Effective date of plan <u>10/01/1943</u>
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>WARNER MEDIA, LLC</u> <u>P.O. BOX 132160</u> <u>DALLAS, TX 75313-2169</u>	2b	Employer Identification Number (EIN) <u>82-2449954</u>
		2c	Plan Sponsor's telephone number <u>210-351-3333</u>
		2d	Business code (see instructions) <u>515210</u>

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

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

SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2019	PAUL W. STEPHENS
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

Form 5500 (2018)
v. 171027

3a Plan administrator's name and address ☐ Same as Plan Sponsor AT&T SERVICES, INC. P.O. BOX 132160 DALLAS, TX 75313-2160	3b Administrator's EIN 74-2782655 3c Administrator's telephone number 210-351-3333
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 <u>TIME WARNER INC.</u> c Plan Name <u>TIME WARNER PENSION PLAN</u>	4b EIN 13-4099534 4d PN 001
5 Total number of participants at the beginning of the plan year	5 27845
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 a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits..... c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 3471 6a(2) 3291 6b 7075 6c 16020 6d 26386 6e 792 6f 27178 6g 6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 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
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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) ☒ 1 **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 2018 Form M-1 annual report. If the plan was not required to file the 2018 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 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
A Name of plan WARNER MEDIA, LLC PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 WARNER MEDIA, LLC	D Employer Identification Number (EIN) 82-2449954

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.
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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	0	01/01/2018	12/31/2018

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).
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(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	

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(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** 225466**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** 245555**c** Additions: (1) Contributions deposited during the year **7c(1)** 810897
(2) Dividends and credits **7c(2)** 1509
(3) Interest credited during the year **7c(3)** 2392
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)** 814798**d** Total of balance and additions (add lines **7b** and **7c(6)**). **7d** 1060353**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 819760
(2) Administration charge made by carrier **7e(2)** 15127
(3) Transferred to separate account **7e(3)**
(4) Other (specify below) **7e(4)**(5) Total deductions **7e(5)** 834887**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f** 225466

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. ▶

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2018</div> <div>This Form is Open to Public Inspection</div>
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
▶ 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 WARNER MEDIA, LLC 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 WARNER MEDIA, LLC	D Employer Identification Number (EIN) 82-2449954
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 2018			
2	Assets:			
a	Market value.....	2a	2704389651	
b	Actuarial value	2b	2704389651	
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	7707	707232951	707232951
b	For terminated vested participants	16667	1114520384	1114520384
c	For active participants	3471	352287485	353576581
d	Total	27845	2174040820	2175329916
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	5.72 %	
6	Target normal cost	6	4400000	

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.

<div>SIGN HERE</div>			09/24/2019
Signature of actuary		Date	
KATHLEEN EICHNER		17-06046	
Type or print name of actuary		Most recent enrollment number	
WILLIS TOWERS WATSON US LLC		973-290-2500	
Firm name		Telephone number (including area code)	
8 CAMPUS DRIVE 4TH FLOOR PARSIPPANY, NJ 07054-1050			
Address of the firm			

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)	560290685	1376778
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	19000000	340000
9 Amount remaining (line 7 minus line 8)	541290685	1036778
10 Interest on line 9 using prior year's actual return of <u>14.17</u> %	76700890	146911
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		460046474
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.90</u> %		26021742
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		2692300
c Total available at beginning of current plan year to add to prefunding balance		488760516
d Portion of (c) to be added to prefunding balance		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	617991575	1183689

Part III Funding Percentages

14 Funding target attainment percentage	14	95.85%
15 Adjusted funding target attainment percentage	15	124.32%
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	100.49%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

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

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

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

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

20 Quarterly contributions and liquidity shortfalls:

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

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21	Discount rate:			
a	Segment rates:	1st segment: 3.92%	2nd segment: 5.52%	3rd segment: 6.29%
		☐ 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)	Prior regulation:	☐ Prescribed - combined	☐ Prescribed - separate
		Current regulation:	☐ Prescribed - combined	☒ Prescribed - separate
			☐ Substitute	☐ 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	4400000
b	Excess assets, if applicable, but not greater than line 31a	31b	25000
32	Amortization installments:	Outstanding Balance	Installment
a	Net shortfall amortization installment	0	0
b	Waiver amortization installment	0	0
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33	
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	4375000
	Carryover balance	Prefunding balance	Total balance
35	Balances elected for use to offset funding requirement	4375000	0
36	Additional cash requirement (line 34 minus line 35)	36	0
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0
38	Present value of excess contributions for current year (see instructions)		
a	Total (excess, if any, of line 37 over line 36)	38a	0
b	Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0
40	Unpaid minimum required contributions for all years	40	0

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

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

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2018
		This Form is Open to Public Inspection.

For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
A Name of plan WARNER MEDIA, LLC PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 WARNER MEDIA, LLC	D Employer Identification Number (EIN) 82-2449954	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

04-3506116

(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

AQR CAPITAL MANAGEMENT LLC

90-6194032

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

FAIRVIEW VENTURE MANAGEMENT II LLC

43-1966686

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

SPRUCEGROVE INVESTMENT MANAGEMENT

98-0399967

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

DEMARCHE ASSOCIATES, INC.

43-1493130

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

DODGE & COX

94-1441976

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

PIMCO

33-0629048

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

OAKTREE CAPITAL MANAGEMENT LP

26-0189082

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

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

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

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

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

STATE STREET GLOBAL ADVISORS

81-4017137

(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	11930134	Yes ☒ No ☐	Yes ☒ 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	1876193	Yes ☐ No ☒	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	485055	Yes ☐ No ☒	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	155618	Yes ☒ No ☐	Yes ☒ 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	60700	Yes ☐ No ☒	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	58218	Yes ☐ No ☒	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	40700	Yes ☐ No ☒	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 ☒	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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan <u>WARNER MEDIA, LLC PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>WARNER MEDIA, LLC</u>	D Employer Identification Number (EIN) <u>82-2449954</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SSGA MSCI ACWI MIN VOL INDX NL QIB</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET GLOBAL ADVISORS</u>		
c EIN-PN <u>90-0337987-460</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>229736909</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>AQR INTERNATIONAL ENHANCED EQUITY C</u>		
b Name of sponsor of entity listed in (a): <u>GLOBAL TRUST COMPANY - AQR</u>		
c EIN-PN <u>90-6194032-007</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>41972696</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ADAMS STREET PRTSHP FD-2002 US FD</u>		
b Name of sponsor of entity listed in (a): <u>ADAMS STREET PARTNERS, LLC</u>		
c EIN-PN <u>36-4486500-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>946292</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SPRUCEGROVE US INT'L POOLED FUND</u>		
b Name of sponsor of entity listed in (a): <u>SPRUCEGROVE INVESTMENT MANAGEMENT LTD</u>		
c EIN-PN <u>98-0399967-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>45949798</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>EAFE ONLY FUND SERIES ABERDEEN INST</u>		
b Name of sponsor of entity listed in (a): <u>ABERDEEN ASSET MANAGEMENT</u>		
c EIN-PN <u>37-1658216-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>0</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SSGA S&P500 FLGSHP NONLENDING FUND</u>		
b Name of sponsor of entity listed in (a): <u>STATE STREET GLOBAL ADVISORS</u>		
c EIN-PN <u>04-0025081-004</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>63080193</u>
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)**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

<div>SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration</div>	<div>Financial Transaction Schedules</div> <div>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).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2018</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018	
<div>A Name of plan WARNER MEDIA, LLC PENSION PLAN</div>	<div>B Three-digit plan number (PN) ► 001</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 WARNER MEDIA, LLC</div>	<div>D Employer Identification Number (EIN) 82-2449954</div>

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.
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(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 EHF 144A 6.33% 7/28/11 144A

		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
☐	GLITNIR BANK SOLTUNI 26 REYKJAVIK, ICELAND 105 IS	GLITNIR BANK EHF 144A VAR RT 9/14/16 144A

		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
☐		

		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

(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	

(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

(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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018		
A Name of plan WARNER MEDIA, LLC PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 WARNER MEDIA, LLC	D Employer Identification Number (EIN) 82-2449954	

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)	14805689	20132171
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	51598988	65042157
(2) U.S. Government securities	1c(2)	382476615	823563152
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	986312647	905776161
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common.....	1c(4)(B)	146573790	109439615
(5) Partnership/joint venture interests	1c(5)	31608814	70405055
(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)	660964139	380739596
(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)	1678408	946292
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	25976169	23288465
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	0	225466
(15) Other	1c(15)	40154338	27659795

1d Employer-related investments:

		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	0	120148641
(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	2342149597	2547366566

Liabilities

g Benefit claims payable	1g	17145	96295
h Operating payables	1h	9469804	14264492
i Acquisition indebtedness	1i		
j Other liabilities	1j	115479358	48678463
k Total liabilities (add all amounts in lines 1g through 1j)	1k	124966307	63039250

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	2217183290	2484327316
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Part II Income and Expense Statement

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

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	500000000	
(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)		500000000
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	12864	
(B) U.S. Government securities	2b(1)(B)	14621817	
(C) Corporate debt instruments	2b(1)(C)	43942998	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	5015775	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		63593454
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)	1949314	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	53249	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		2002563
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1340113826	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1362391374	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-22277548
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-103864595	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		-103864595

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-34725906
(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)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		-1293257
c Other income.....	2c		2612062
d Total income. Add all income amounts in column (b) and enter total	2d		406046773

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	122203860	
(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)		122203860
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)	800290	
(2) Contract administrator fees.....	2i(2)	1876193	
(3) Investment advisory and management fees.....	2i(3)	11930134	
(4) Other	2i(4)	2092270	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		16698887
j Total expenses. Add all expense amounts in column (b) and enter total	2j		138902747

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		267144026
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) ☒ 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 ☒ 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:

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.).....

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.)

	Yes	No	Amount
4a		X	
4b	X		366000

		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		25000000
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 4147031. (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 2018 This Form is Open to Public Inspection.
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

A Name of plan <u>WARNER MEDIA, LLC PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>WARNER MEDIA, LLC</u>	D Employer Identification Number (EIN) <u>82-2449954</u>

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	<u>0</u>
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): <u>04-3510934</u>		
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	<u>196</u>

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

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

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

Schedule R (Form 5500) 2018
v. 171027

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

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

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

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

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

- 14** Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:

a The current year

b The plan year immediately preceding the current plan year

c The second preceding plan year

14a**14b****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

b The corresponding number for the second preceding plan year

15a**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

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

16a**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: 38.8% Investment-Grade Debt: 58.5% High-Yield Debt: 0.0% Real Estate: 0.2% Other: 2.5%

- 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):

WARNER MEDIA, LLC PENSION PLAN

**Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2018 and 2017
With Independent Auditor's Report**

WARNER MEDIA, LLC PENSION PLAN
Financial Statements and Supplemental Schedules
Years Ended December 31, 2018 and 2017

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INDEPENDENT AUDITOR'S REPORT

The Plan Administrator
Warner Media, LLC Pension Plan

We have audited the accompanying financial statements of Warner Media, LLC Pension Plan, which comprise the statements of net assets available for benefits as of December 31, 2018 and 2017, 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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Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, information regarding the Warner Media, LLC Pension Plan's net assets available for benefits as of December 31, 2018, and 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, 2018, 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 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 7, 2019

WARNER MEDIA, LLC PENSION PLAN
Statements of Net Assets Available for Benefits

	December 31,	
	2018	2017
	<i>(In Thousands)</i>	
Assets		
Investments at fair value:		
Cash and cash equivalents	\$ 65,042	\$ 51,599
Group annuity contract	225	246
U.S. Government and agency securities	791,211	285,024
U.S. Government and agency securities - loaned	32,352	97,452
Other fixed income securities	926,390	999,485
Other fixed income securities - loaned	5,366	3,429
Common stocks	169,493	134,772
Common stocks - loaned	9,941	11,802
Commingled trust funds	428,514	660,964
Registered investment companies	23,288	25,976
Other investments	75,412	56,595
Total investments at fair value	2,527,234	2,327,344
Receivables for securities sold	4,303	1,194
Accrued investment income	15,830	13,611
Total assets	2,547,367	2,342,149
Liabilities		
Collateral due for securities on loan	48,678	115,479
Payables for securities purchased	8,300	5,194
Other liabilities	5,965	4,276
Total liabilities	62,943	124,949
Net assets available for benefits	\$ 2,484,424	\$ 2,217,200

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

WARNER MEDIA, LLC PENSION PLAN
Statements of Changes in Net Assets Available for Benefits

	Year Ended December 31,	
	2018	2017
	<i>(In Thousands)</i>	
Net assets available for benefits at beginning of year	\$ 2,217,200	\$ 2,068,884
Changes in net assets:		
Investment income, net of fees	53,666	43,636
Net realized and unrealized appreciation (depreciation) in the fair value of investments	(159,549)	240,345
Net investment gain (loss)	(105,883)	283,981
Employer contribution	500,000	—
Benefits paid to participants	(122,125)	(116,146)
Administrative expenses	(4,768)	(19,519)
Net change	267,224	148,316
Net assets available for benefits at end of year	\$ 2,484,424	\$ 2,217,200

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

WARNER MEDIA, LLC PENSION PLAN

Notes to Financial Statements

1. DESCRIPTION OF THE PLAN

The following is an abbreviated description of the Warner Media, LLC Pension Plan (formerly known as the Time Warner Pension Plan) (the “Plan”). Warner Media, LLC (“WarnerMedia”), the successor by Merger (as defined below) to Time Warner Inc. (“Time Warner”), is the Plan sponsor. 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 WarnerMedia (formerly 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”).

On June 14, 2018, Time Warner merged into a direct, wholly owned subsidiary of AT&T Inc. (“AT&T”) through a series of related transactions (the “Merger”).

Effective July 1, 2018, the Plan was amended to change the name of the Plan to the Warner Media, LLC Pension Plan.

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 2018 and 2017, the Plan met the minimum funding standards of ERISA.

WARNER MEDIA, LLC PENSION PLAN
Notes to Financial Statements – Continued

Time Warner made a discretionary employer contribution of \$500 million to the Plan on June 14, 2018, prior to the consummation of the Merger.

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 Statements 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.

WARNER MEDIA, LLC PENSION PLAN
Notes to Financial Statements – Continued

Payment of Benefits

Benefits paid to participants are recorded when paid.

Recent Accounting Standards

In July 2018, the Financial Accounting Standards Board (“FASB”) issued Accounting Standards Update No. 2018-09 “Codification Improvements” (“ASU-2018-09”). ASU 2018-09 requires a plan to evaluate its investments to determine whether a readily determinable fair value exists or if investments qualify for the net asset value per share practical expedient and can be excluded from the fair value hierarchy disclosure. The new standard is effective for fiscal years beginning after December 15, 2019, with prospective application. Early adoption is permitted. The Plan is not early adopting this standard. Management is currently evaluating this updated guidance.

In August 2018, the FASB issued Accounting Standards Update No. 2018-13 “Fair Value Measurement (Topic 820) Disclosure Framework- Changes to the Disclosure Requirements for Fair Value Measurement” (“ASU 2018-13”). ASU 2018-13 eliminates and modifies certain disclosure requirements for fair value measurements of non-public entities. The eliminated disclosure requirements include (i) the amount of and reasons for transfers between Level 1 and Level 2 of the fair value hierarchy, (ii) the policy for timing of transfers between fair value hierarchy levels, (iii) the valuation processes for Level 3 fair value measurements and (iv) the changes in unrealized gains and losses for the period included in earnings for recurring Level 3 fair value measurements held at the end of the reporting period. The modified disclosure requirements include (i) In lieu of a rollforward for Level 3 fair value measurements disclosing the transfers into and out of Level 3 of the fair value hierarchy and purchases and issuances of Level 3 assets and liabilities and (ii) for entities that use the practical expedient measure of fair value the requirement disclosing the timing of liquidation of an investee’s assets and the date when restrictions from redemption might lapse only if the investee has communicated the timing to the entity or announced the timing publicly. The new standard is effective for fiscal years beginning after December 15, 2019 with certain retrospective applications. Early adoption is permitted. The Plan is not early adopting this standard. Management is currently evaluating this updated guidance.

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 Statements 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.

WARNER MEDIA, LLC PENSION PLAN
Notes to Financial Statements – Continued

Subsequent Events

The Plan's management evaluated subsequent events for the Plan through October 7, 2019, 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, 2018 and 2017. All assets are reflected in the Plan's Statements 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 Statements of Net Assets Available for Benefits and the Statements of Changes in Net Assets Available for Benefits.

An investment policy, investment guidelines and asset allocation policy are determined, and an investment manager is appointed 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 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 2018 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.

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 Statements of Changes in Net Assets Available for Benefits; therefore, no gains or losses are deferred. At December 31, 2018 and 2017, 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, 2018 and 2017 consisted of futures, swap and option 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

WARNER MEDIA, LLC PENSION PLAN

Notes to Financial Statements – Continued

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, 2018 and 2017, the fair value of securities on loan from the Plan was approximately \$47.7 million and \$112.7 million, respectively. At December 31, 2018 and 2017, the liability for collateral held by the Plan with respect to the securities on loan was approximately \$48.7 million (comprised of approximately \$4.4 million of Cash Collateral and \$44.3 million of Securities Collateral) and approximately \$115.5 million (comprised of approximately \$6.1 million of Cash Collateral and \$109.4 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, 2018 and 2017, the fair value of the Plan’s investments in the Managed Cash Collateral Account was approximately \$4.4 million and \$6.1 million, respectively. At December 31, 2018 and 2017, the fair value of the Securities Collateral held by the Plan was approximately \$44.3 million and \$109.4 million, respectively.

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

4. FAIR VALUE MEASUREMENTS

ASC 820, Fair Value Measurement, establishes a framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy are described below:

Level 1 Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Plan has the ability to access.

Level 2 Inputs to the valuation methodology include:

- Quoted prices for similar assets and liabilities in active markets;
- Quoted prices for identical or similar assets or liabilities in inactive markets;
- Inputs other than quoted market prices that are observable for the asset or liability;
- Inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the Level 2 input must be observable for substantially the full term of the asset or liability.

WARNER MEDIA, LLC PENSION PLAN

Notes to Financial Statements – Continued

Level 3 Inputs to the valuation methodology are unobservable and significant to the fair value measurement. The asset's or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

Valuation methodologies may produce a fair value calculation that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while Plan management believes its valuation methods are appropriate and consistent with other market participants, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date. There have been no changes in the methodologies used at December 31, 2018 and 2017.

WARNER MEDIA, LLC PENSION PLAN

Notes to Financial Statements – Continued

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, 2018 and 2017 (in thousands). As of December 31, 2018 and 2017, there were no assets or liabilities classified as Level 3.

	2018		
	Level 1	Level 2	Total
Assets			
Cash and cash equivalents ^(a)	\$ 65,042	\$ -	\$ 65,042
Group annuity contract	-	225	225
U.S. Government and agency securities ^(b)	6,962	784,249	791,211
U.S. Government and agency securities - loaned	-	32,352	32,352
Other fixed income securities	-	926,390	926,390
Other fixed income securities - loaned	-	5,366	5,366
Common stocks	169,493	-	169,493
Common stocks - loaned	9,941	-	9,941
Registered investment companies	23,288	-	23,288
Other investments:			
Derivatives	2,199	2,779	4,978
Total assets	\$ 276,925	\$ 1,751,361	\$ 2,028,286
Liabilities			
Derivatives	(2,400)	-	(2,400)
Total	\$ 274,525	\$ 1,751,361	\$ 2,025,886

	2017		
	Level 1	Level 2	Total
Assets			
Cash and cash equivalents ^(a)	\$ 51,599	\$ -	\$ 51,599
Group annuity contract	-	246	246
U.S. Government and agency securities ^(b)	18,596	266,428	285,024
U.S. Government and agency securities - loaned	-	97,452	97,452
Other fixed income securities	-	999,485	999,485
Other fixed income securities - loaned	-	3,429	3,429
Common stocks	134,772	-	134,772
Common stocks - loaned	11,802	-	11,802
Registered investment companies	25,976	-	25,976
Other investments:			
Derivatives	225	-	225
Total assets	\$ 242,970	\$ 1,367,040	\$ 1,610,010
Liabilities			
Derivatives	(151)	(949)	(1,100)
Total	\$ 242,819	\$ 1,366,091	\$ 1,608,910

^(a) As of December 31, 2018 and 2017, cash and cash equivalents primarily consisted of \$60.2 million and \$42.1 million, respectively, of money market funds and \$4.4 million and \$6.1 million, respectively, of Cash Collateral for securities on loan.

^(b) As of December 31, 2018 and 2017, U.S. Government and agency securities included \$44.3 million and \$109.4 million, respectively, of Securities Collateral for securities on loan.

WARNER MEDIA, LLC PENSION PLAN
Notes to Financial Statements – Continued

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 tables above and are as follows:

<u>Asset Category</u>	December 31,	
	2018	2017
	<i>(In Thousands)</i>	
Commingled trust funds	\$ 428,514	\$ 660,964
Other investments:		
Limited partnerships	46,805	31,609
Hedge fund investments	22,682	23,083
103-12 investment	947	1,678
Total	\$ 498,948	\$ 717,334

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

WARNER MEDIA, LLC PENSION PLAN

Notes to Financial Statements – Continued

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, 2018 and 2017, the Plan's unfunded commitments related to limited partnerships and 103-12 investments were approximately \$29.6 million and \$28.4 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, 2018 and 2017, the Plan's unfunded commitments related to hedge fund investments were approximately \$1.5 million.

Other: At December 31, 2018 and 2017, other investments consisted of derivative instruments, which were comprised of futures, swap, and option 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

WARNER MEDIA, LLC PENSION PLAN

Notes to Financial Statements – Continued

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

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 common stock. Following the conversion, there are no shares of Time Warner common stock outstanding. At December 31, 2018, the Plan held approximately \$94.2 million in AT&T common stock and \$26.0 million of bonds issued by or guaranteed by AT&T. As of December 31, 2017, 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.

Following the completion of the Merger, AT&T is a party-in-interest to the Plan and the Master Trust. Certain of the Plan's investments are securities issued by AT&T 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 common stock on the open market or directly from or to AT&T. 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.

WARNER MEDIA, LLC PENSION PLAN
Notes to Financial Statements – Continued

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, 2018 and 2017, 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, 2018 and 2017 is as follows:

	<u>2018</u>	<u>2017</u>
	<i>(In Thousands)</i>	
Vested benefits:		
Participants currently receiving payments	\$ 689,491	\$ 671,057
Other participants	<u>1,476,450</u>	<u>1,477,556</u>
Total vested benefits	<u>2,165,941</u>	<u>2,148,613</u>
Nonvested benefits	<u>1,429</u>	<u>2,018</u>
Total actuarial present value of accumulated plan benefits	<u><u>\$ 2,167,370</u></u>	<u><u>\$ 2,150,631</u></u>

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, 2017	\$ 2,150,631
Change in actuarial assumptions	12,563
Increase for interest due to decrease in the discount period	120,322
Benefits paid	<u>(116,146)</u>
Actuarial present value of accumulated plan benefits- January 1, 2018	<u><u>\$ 2,167,370</u></u>

WARNER MEDIA, LLC PENSION PLAN

Notes to Financial Statements – Continued

For 2018 and 2017, 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 2018 and 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.

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 plan administrator 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 plan administrator 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, 2018 and 2017, 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 2018 IRS Form 5500 and related schedules and, to the extent applicable, were recorded as benefits payable on the 2017 IRS Form 5500 and related schedules and are reflected in the reconciliations below.

WARNER MEDIA, LLC PENSION PLAN

Notes to Financial Statements – Continued

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,	
	2018	2017
	<i>(In Thousands)</i>	
Net assets available for benefits per the financial statements	\$ 2,484,424	\$ 2,217,200
Benefits payable	(96)	(17)
Net assets per the Form 5500	<u>\$ 2,484,328</u>	<u>\$ 2,217,183</u>

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, 2018
	<i>(In Thousands)</i>
Benefits paid to participants per the financial statements	\$ 122,125
Benefits payable	96
Prior year benefits payable	(17)
Total benefit payments per the Form 5500	<u>\$ 122,204</u>

9. SUBSEQUENT EVENTS

On August 14, 2019, the Plan was amended to provide for a one-time lump sum window program for eligible vested participants. Eligible participants have the opportunity to elect, during the period beginning on August 14, 2019 and ending on October 7, 2019, to receive their benefits in the form of an immediate lump sum or annuity payment. Payments will commence in November 2019.

SUPPLEMENTAL SCHEDULES

WARNER MEDIA, LLC PENSION PLAN
Schedule G, Part I—Schedule of Loans or Fixed Income Obligations in Default
or Classified as Uncollectible
December 31, 2018

EIN#: 82-2449954
PN#: 001

(a)	(b)	(c)	(d)	Amount Received During Reporting Year		(g)	Amount Overdue	
				(e)	(f)		(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 HOLDCO EHF 144A 6.33% 7/28/11 144A	\$ 266,000	\$ -	\$ -	\$ 266,000	\$ 266,000	\$ -
	Glitnir Bank	GLITNIR HOLDCO EHF 144A VAR RT 9/14/16 144A	100,000	-	-	100,000	100,000	-

WARNER MEDIA, LLC PENSION PLAN
Schedule H, Part IV, Line 4(i)
Schedule of Assets (Held at End of Year)
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Face Amount or Number of Shares	Security Description	Cost	Current Value
Cash and Cash Equivalents			
	CASH	\$ 423,468	\$ 423,468
	CASH COLLATERAL*	(6,148)	(6,148)
1,053,480	DAIWA CAPITAL MARKETS AMERICA REPO	1,053,480	1,053,480
1,053,480	MERRILL LYNCH PIERCE FENNER & SMITH I*	1,053,480	1,053,480
219,842	MIZUHO SECURITIES USA LLC REPO	219,842	219,842
1,053,480	NOMURA SECURITIES INT. INC. REPO	1,053,480	1,053,480
1,053,480	RBC DOMINION SECURITIES INC CN REPO*	1,053,480	1,053,480
60,160,405	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97 **	60,160,405	60,160,405
30,670	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97 **	30,670	30,670
	Total Cash and Cash Equivalents	65,042,157	65,042,157
Group Annuity Contract			
225,466	FIXED DOLLAR DEPOSIT FUND	225,466	225,466
	Total Group Annuity Contract	225,466	225,466
U.S. Government and Agency Securities			
United States Treasury Notes			
920,000	U S TREASURY NOTE 1.500% 05/31/2020 DD 05/31/15	903,416	906,485
1,210,000	U S TREASURY NOTE 1.500% 06/15/2020 DD 06/15/17	1,187,696	1,192,419
520,000	U S TREASURY NOTE 1.500% 07/15/2020 DD 07/15/17	509,702	511,857
3,245,000	U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14	3,241,352	3,214,692
4,554,000	U S TREASURY NOTE 1.500% 11/30/2019 DD 11/30/14	4,490,864	4,507,048
395,000	U S TREASURY NOTE 1.625% 07/31/2020 DD 07/31/15	388,146	389,399
5,025,000	U S TREASURY NOTE 1.750% 05/31/2022 DD 05/31/17	4,907,030	4,905,656
780,000	U S TREASURY NOTE 2.000% 05/31/2024 DD 05/31/17	778,114	758,917
1,564,000	U S TREASURY NOTE 2.250% 02/15/2027 DD 02/15/17	1,550,862	1,518,675
7,040,000	U S TREASURY NOTE 2.250% 03/31/2020 DD 03/31/18	7,007,299	7,011,136
64,000	U S TREASURY NOTE 2.250% 11/15/2027 DD 11/15/17	62,341	61,823
8,545,000	U S TREASURY NOTE 2.375% 04/30/2020 DD 04/30/18	8,516,639	8,522,270
835,000	U S TREASURY NOTE 2.500% 05/31/2020 DD 05/31/18	831,871	834,249
815,000	U S TREASURY NOTE 2.500% 06/30/2020 DD 06/30/18	811,840	814,364
2,805,000	U S TREASURY NOTE 2.625% 12/15/2021 DD 12/15/18	2,803,194	2,817,594
764,000	U S TREASURY NOTE 2.750% 02/15/2028 DD 02/15/18	757,127	767,942
1,820,000	U S TREASURY NOTE 2.750% 08/15/2021 DD 08/15/18	1,815,859	1,832,303
2,706,000	U S TREASURY NOTE 2.750% 11/15/2023 DD 11/15/13	2,703,253	2,735,604
2,545,000	U S TREASURY NOTE 2.750% 11/30/2020 DD 11/30/18	2,540,228	2,556,529
11,694,800	U S TREASURY NOTE 2.875% 08/15/2028 DD 08/15/18	11,462,904	11,875,719
3,462,000	U S TREASURY NOTE 2.875% 11/30/2025 DD 11/30/18	3,481,200	3,524,074
1,045,000	U S TREASURY NOTE 3.125% 11/15/2028 DD 11/15/18	1,064,320	1,083,947
	Total United States Treasury Notes	61,815,257	62,342,702
United States Treasury Bonds			
200,000	U S TREASURY BD PRIN STRIP 0.000% 08/15/2048 DD 08/15/18	78,124	80,958
670,000	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	574,515	572,616
15,925,000	U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15	14,417,459	14,432,031
22,830,000	U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	21,360,016	20,611,152
11,645,000	U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	10,944,944	10,501,927
3,070,000	U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	2,777,140	2,907,505
11,599,000	U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12	10,607,308	11,090,152
5,015,000	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	4,679,161	4,745,243
3,910,000	U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	3,836,703	3,816,981
7,435,000	U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15	7,690,517	7,241,541
966,000	U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	946,354	939,251
2,000	U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	2,017	1,994
1,747,000	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	1,715,839	1,737,654
6,300	U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15	583,493	628,797
12,785,000	U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	13,039,009	12,730,025
16,847,000	U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	15,986,198	16,767,314
3,625,000	U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13	3,592,929	3,697,645
547,752,200	U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	558,170,694	558,148,537
2,855,000	U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13	3,174,719	3,160,228

WARNER MEDIA, LLC PENSION PLAN
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265,000	U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	298,009	298,954
370,000	U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13	411,035	417,882
4,125,000	U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	4,964,806	4,984,815
287,000	U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08	368,257	351,564
3,225,000	U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10	3,880,526	3,958,946
1,780,000	U S TREASURY BOND 4.375% 05/15/2041 DD 05/15/11	2,137,153	2,190,788
4,955,000	U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10	6,182,968	6,279,670
1,397,000	U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07	1,892,114	1,833,563
398	US TREAS-CPI INFLAT 0.375% 01/15/2027 DD 01/15/17	39,617	37,784
10,523	US TREAS-CPI INFLAT 0.375% 07/15/2027 DD 07/15/17	1,040,819	998,320
314,265	US TREAS-CPI INFLAT 0.875% 02/15/2047 DD 02/15/17	313,671	288,464
427	US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16	46,615	40,467
615,264	US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18	569,198	583,049
651,006	US TREAS-CPI INFLAT 1.375% 02/15/2044 DD 02/15/14	648,144	672,060
156,344	US TREAS-CPI INFLAT 3.625% 04/15/2028 DD 04/15/98	218,512	191,853
Total United States Treasury Bonds		697,188,583	696,939,730

United States Treasury Bills

7,000,000	US TREASURY BILL 0.000% 01/31/2019 DD 02/01/18	6,961,907	6,961,907
Total United States Treasury Bills		6,961,907	6,961,907

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	200,361
400,000	FEDERAL HOME LN MTG CORP 6.750% 09/15/2029 DD 11/22/99	594,125	533,828
Total Federal Home Loan Mortgage Corporation		731,414	734,189

Federal Home Loan Bank

400,000	FEDERAL HOME LN BK CONS DISC 01/09/2019	398,604	398,604
1,000,000	FEDERAL HOME LN BK CONS DISC 01/11/2019	996,414	996,414
100,000	FEDERAL HOME LN BK CONS DISC 01/15/2019	99,425	99,425
400,000	FEDERAL HOME LN BKS CONS DISC 01/16/2019	397,695	397,695
400,000	FEDERAL HOME LN BK CONS DISC MAT 02/27/2019	298,864	298,864
300,000	FEDERAL HOME LN BK CONS DISC 03/15/2019	397,690	397,690
Total Federal Home Loan Bank		2,588,692	2,588,692

Federal National Mortgage Association

2,400,000	FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00	3,618,903	3,217,032
1,200,000	COMMIT TO PUR FNMA SF MTG 3.000% 01/01/2049 DD 01/01/19	1,144,500	1,169,640
1,200,000	COMMIT TO PUR FNMA SF MTG 3.500% 01/01/2049 DD 01/01/19	1,166,344	1,199,784
1,225,000	FNMA POOL #0AM8762 3.000% 05/01/2030 DD 05/01/15	1,202,031	1,167,842
1,123,120	FNMA POOL #0AM9897 3.616% 09/01/2035 DD 10/01/15	1,237,362	1,104,296
299,000	FNMA POOL #0AN4172 3.370% 02/01/2032 DD 02/01/17	299,128	293,872
542,000	FNMA POOL #0AN6156 3.060% 08/01/2032 DD 08/01/17	506,579	511,610
1,181,976	FNMA GTD REMIC P/T 15-26 UZ 3.000% 05/25/2045 DD 04/01/15	1,090,243	1,081,007
Total Federal National Mortgage Association		10,265,090	9,745,083

Collateralized Securities***

		-	44,250,849
Total U.S. Government and Agency Securities		779,550,943	823,563,152

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	323,238
223,000	21ST CENTURY FOX AMERICA INC 4.750% 11/15/2046 DD 11/18/16	222,752	241,815
100,000	21ST CENTURY FOX AMERICA INC 5.400% 10/01/2043 DD 09/30/13	99,455	115,406
1,640,000	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	1,719,268	2,036,601
410,000	21ST CENTURY FOX AMERICA INC 6.150% 03/01/2037 DD 03/02/07	486,182	502,902
715,000	21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04	800,046	869,312
1,335,000	21ST CENTURY FOX AMERICA INC 6.400% 12/15/2035 DD 12/23/05	1,538,677	1,665,480
3,690,000	21ST CENTURY FOX AMERICA INC 6.650% 11/15/2037 DD 11/14/07	4,097,473	4,858,696
385,000	21ST CENTURY FOX AMERICA INC 6.750% 01/09/2038 DD 01/09/98	491,980	511,627
100,000	21ST CENTURY FOX AMERICA INC 6.900% 08/15/2039 DD 02/15/10	130,903	131,421

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160,000	21ST CENTURY FOX AMERICA INC 7.900% 12/01/2095 DD 12/01/95	219,811	255,158
259,204	AASET 2017-1 TRUST 1A A 144A 3.967% 05/16/2042 DD 06/06/17	259,203	258,759
204,000	ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16	202,482	201,470
855,000	ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	870,519	886,644
570,000	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	605,955	595,046
2,787,000	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	2,777,014	2,925,569
285,000	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	289,403	254,268
2,285,000	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	2,298,434	2,009,452
1,135,000	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	1,064,318	992,830
1,080,000	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,085,461	999,119
2,323,000	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	2,296,752	2,112,560
1,655,000	ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	1,643,967	1,544,115
105,000	ACE CAPITAL TRUST II 9.700% 04/01/2030 DD 03/31/00	156,188	139,650
300,000	ACTIVISION BLIZZARD INC 3.400% 06/15/2027 DD 05/26/17	298,101	282,651
200,000	ADT SECURITY CORP/THE 144A 4.875% 07/15/2032 DD 05/02/16	197,850	148,000
155,000	ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18	157,537	154,919
138,000	AEP TEXAS INC 3.800% 10/01/2047 DD 09/22/17	136,413	124,395
200,000	AERCAP IRELAND CAPITAL DAC / A 3.500% 01/15/2025 DD 11/21/17	198,880	182,474
300,000	AERCAP IRELAND CAPITAL DAC / A 4.625% 10/30/2020 DD 10/21/15	318,765	302,094
400,000	AETNA INC 3.875% 08/15/2047 DD 08/10/17	382,235	338,656
160,000	AETNA INC 4.500% 05/15/2042 DD 05/04/12	153,238	148,534
275,000	AETNA INC 4.750% 03/15/2044 DD 03/07/14	275,836	262,383
180,000	AETNA INC 6.750% 12/15/2037 DD 12/04/07	237,800	217,490
185,000	AFLAC INC 4.000% 10/15/2046 DD 09/19/16	183,585	170,720
240,000	AFLAC INC 4.750% 01/15/2049 DD 10/31/18	237,950	244,908
79,000	AFLAC INC 6.450% 08/15/2040 DD 08/09/10	93,569	95,241
367,000	AIA GROUP LTD 144A 4.875% 03/11/2044 DD 03/11/14	361,312	397,733
270,000	AIR LEASE CORP 4.625% 10/01/2028 DD 09/17/18	267,133	255,023
440,000	AIR LIQUIDE FINANCE SA 144A 2.500% 09/27/2026 DD 09/27/16	438,337	404,672
450,000	AIRBUS SE 144A 3.950% 04/10/2047 DD 04/10/17	444,461	427,329
600,000	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	573,540	553,380
200,000	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	184,146	186,192
345,000	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	342,254	337,527
1,000,000	ALABAMA POWER CO 4.300% 01/02/2046 DD 01/13/16	1,034,011	1,009,660
1,725,000	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	1,711,942	1,947,577
1,900,000	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	2,282,215	2,326,360
480,000	ALEXANDRIA REAL ESTATE EQUITIE 3.950% 01/15/2028 DD 03/03/17	479,304	463,613
300,000	ALEXANDRIA REAL ESTATE EQUITIE 4.700% 07/01/2030 DD 06/21/18	299,748	303,615
211,000	ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17	210,711	189,286
1,121,000	ALIBABA GROUP HOLDING LTD 4.200% 12/06/2047 DD 12/06/17	1,119,105	993,935
211,000	ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057 DD 12/06/17	210,605	190,067
200,000	ALIBABA GROUP HOLDING LTD 4.500% 11/28/2034 DD 05/28/15	198,878	195,018
240,000	ALIMENTATION COUCHE-TARD 144A 4.500% 07/26/2047 DD 07/26/17	239,882	219,718
80,000	ALLERGAN FINANCE LLC 4.625% 10/01/2042 DD 10/02/12	76,018	73,306
965,000	ALLERGAN FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	939,443	915,399
414,000	ALLERGAN FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	411,662	393,002
1,083,000	ALLERGAN FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	1,037,271	1,022,547
100,000	ALLISON TRANSMISSION INC 144A 4.750% 10/01/2027 DD 09/26/17	93,000	89,000
716,000	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	723,660	695,308
170,000	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	201,705	173,290
340,000	ALLSTATE CORP/THE VAR RT 08/15/2053 DD 08/08/13	340,000	331,500
100,000	ALLY FINANCIAL INC 4.250% 04/15/2021 DD 04/11/16	102,500	98,141
204,000	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	200,971	155,391
1,035,000	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	1,015,293	834,790
1,018,000	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	1,027,341	847,251
800,000	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	829,568	745,976
1,563,000	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	1,565,582	1,509,482
1,898,000	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	1,893,409	1,854,536
714,000	AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	718,460	693,751
945,000	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	928,330	1,047,655
565,000	AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	560,943	515,224
240,000	AMEREN ILLINOIS CO 4.150% 03/15/2046 DD 12/14/15	248,261	240,262
400,000	AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	399,628	422,952
315,000	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	385,798	370,856
623,000	AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	707,234	731,969
340,000	AMERICAN CAMPUS COMMUNITIES OP 4.125% 07/01/2024 DD 06/24/14	339,527	341,476
1,715,000	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	1,710,952	1,472,962
90,000	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	84,638	74,714
2,321,000	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	2,252,618	2,071,330

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345,000	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	360,839	321,830
1,200,000	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	1,218,000	1,304,820
320,000	AMERICAN INTERNATIONAL GROUP I 6.820% 11/15/2037 DD 05/15/12	317,624	363,110
230,000	AMERICAN INTERNATIONAL GROUP I VAR RT 04/01/2048 DD 03/26/18	230,000	200,100
280,000	AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	326,569	319,200
380,000	AMERICAN MUNI PWR-OHIO INC OH 6.270% 02/15/2050 DD 05/23/11	419,704	471,580
700,000	AMERICAN MUNI PWR-OHIO INC OH 7.834% 02/15/2041 DD 12/21/10	982,408	1,025,843
107,000	AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	105,934	99,544
430,000	AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13	383,238	422,591
625,000	AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	667,014	667,569
310,000	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2028 DD 08/09/18	310,357	310,729
1,200,000	AMERICAN WATER CAPITAL CORP 3.750% 09/01/2047 DD 08/10/17	1,165,307	1,078,260
250,000	AMERICAN WATER CAPITAL CORP 4.000% 12/01/2046 DD 11/17/16	254,858	235,468
300,000	AMERICAN WATER CAPITAL CORP 4.300% 12/01/2042 DD 12/17/12	298,767	297,591
110,000	AMERISOURCEBERGEN CORP 4.300% 12/15/2047 DD 12/04/17	111,084	94,103
833,000	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	821,861	779,013
150,000	AMGEN INC 4.563% 06/15/2048 DD 12/15/16	138,788	143,649
1,913,000	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	1,987,686	1,802,409
2,376,000	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	2,296,541	2,420,478
1,120,000	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	1,130,611	1,153,768
2,685,000	ANADARKO PETROLEUM CORP 0.000% 10/10/2036 DD 08/19/09	967,565	1,119,779
560,000	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	558,049	474,544
1,085,000	ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10	1,097,197	1,121,066
680,000	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	699,286	734,400
1,050,000	ANADARKO PETROLEUM CORP 6.600% 03/15/2046 DD 03/17/16	1,295,260	1,159,389
150,000	ANADARKO PETROLEUM CORP 7.950% 06/15/2039 DD 06/12/09	198,872	176,414
490,000	ANDEAVOR LOGISTICS LP / TESORO 5.200% 12/01/2047 DD 11/28/17	478,701	441,137
3,904,000	ANHEUSER-BUSCH COS LLC / 144A 4.700% 02/01/2036 DD 08/01/18	3,754,465	3,620,570
5,512,000	ANHEUSER-BUSCH COS LLC / 144A 4.900% 02/01/2046 DD 08/01/18	5,245,107	5,111,774
807,000	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12	792,480	632,615
200,000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	197,110	178,440
5,616,000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	5,561,515	4,849,753
700,000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	696,038	627,382
275,000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18	273,287	239,313
660,000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	705,885	615,984
825,000	ANTHEM INC 4.375% 12/01/2047 DD 11/21/17	824,451	767,283
2,420,000	ANTHEM INC 4.550% 03/01/2048 DD 03/02/18	2,411,748	2,308,269
1,638,000	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	1,662,603	1,591,170
85,000	ANTHEM INC 4.850% 08/15/2054 DD 08/12/14	80,254	81,263
320,000	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	319,568	324,714
295,000	AON CORP 6.250% 09/30/2040 DD 09/10/10	330,105	343,773
460,000	AON CORP 8.205% 01/01/2027 DD 01/01/09	530,285	538,200
165,000	AON PLC 4.450% 05/24/2043 DD 05/24/13	160,131	149,606
445,000	AON PLC 4.750% 05/15/2045 DD 05/20/15	442,741	436,643
525,000	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	520,485	422,704
146,000	APACHE CORP 4.375% 10/15/2028 DD 08/23/18	145,774	136,365
235,000	APACHE CORP 4.750% 04/15/2043 DD 04/09/12	238,430	201,574
2,275,000	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	2,206,353	2,060,559
485,000	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	479,984	472,686
475,000	APPALACHIAN POWER CO 5.800% 10/01/2035 DD 09/29/05	491,335	528,932
1,480,000	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	1,733,080	1,861,233
100,000	APPLE INC 3.350% 02/09/2027 DD 02/09/17	100,000	97,439
690,000	APPLE INC 3.450% 02/09/2045 DD 02/09/15	683,880	610,974
520,000	APPLE INC 3.750% 09/12/2047 DD 09/12/17	496,906	477,620
275,000	APPLE INC 3.750% 11/13/2047 DD 11/13/17	263,463	252,709
1,467,000	APPLE INC 3.850% 05/04/2043 DD 05/03/13	1,452,145	1,389,219
1,985,000	APPLE INC 3.850% 08/04/2046 DD 08/04/16	1,969,943	1,846,011
101,000	APPLE INC 4.250% 02/09/2047 DD 02/09/17	100,796	100,648
1,495,000	APPLE INC 4.375% 05/13/2045 DD 05/13/15	1,489,543	1,518,277
795,000	APPLE INC 4.450% 05/06/2044 DD 05/06/14	790,699	821,179
2,302,000	APPLE INC 4.650% 02/23/2046 DD 02/23/16	2,436,637	2,436,760
660,000	APPLIED MATERIALS INC 4.350% 04/01/2047 DD 03/31/17	660,234	645,276
325,000	APTIV PLC 4.400% 10/01/2046 DD 09/20/16	323,226	283,663
237,000	ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	237,000	248,239
223,000	ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	230,149	210,209
135,000	ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18	133,905	138,371
245,000	ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	244,297	223,256
380,000	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	376,405	387,345
95,000	ARIZONA PUBLIC SERVICE CO 5.050% 09/01/2041 DD 08/25/11	106,584	102,793

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640,000	ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	639,613	616,896
180,000	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	180,000	194,929
97,000	ASTRAZENECA PLC 4.000% 01/17/2029 DD 08/17/18	96,602	95,484
425,000	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	436,036	378,684
935,000	ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	929,797	887,493
1,480,000	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	1,747,868	1,765,078
1,271,000	AT&T CORP VAR RT 11/15/2031 DD 05/15/02 ****	1,602,680	1,684,316
950,000	AT&T INC 4.100% 02/15/2028 DD 08/15/18 ****	950,988	913,501
295,000	AT&T INC 4.300% 02/15/2030 DD 08/15/18 ****	286,569	278,772
385,000	AT&T INC 4.300% 12/15/2042 DD 06/15/13 ****	357,438	326,923
1,700,000	AT&T INC 4.350% 06/15/2045 DD 06/15/13 ****	1,574,212	1,436,619
5,414,000	AT&T INC 4.500% 03/09/2048 DD 09/07/16 ****	5,536,573	4,632,814
636,000	AT&T INC 4.500% 05/15/2035 DD 05/04/15 ****	634,162	571,001
96,000	AT&T INC 4.550% 03/09/2049 DD 09/07/16 ****	81,884	82,637
2,396,000	AT&T INC 4.750% 05/15/2046 DD 05/04/15 ****	2,275,830	2,127,385
2,187,000	AT&T INC 4.800% 06/15/2044 DD 06/10/14 ****	2,072,598	1,960,230
600,000	AT&T INC 4.900% 08/15/2037 DD 08/14/18 ****	598,932	559,434
2,995,000	AT&T INC 5.150% 02/15/2050 DD 08/14/18 ****	2,953,545	2,774,598
300,000	AT&T INC 5.150% 03/15/2042 DD 03/15/16 ****	309,198	280,233
414,000	AT&T INC 5.150% 11/15/2046 DD 11/15/18 ****	388,115	384,722
700,000	AT&T INC 5.250% 03/01/2037 DD 02/09/17 ****	696,703	687,561
100,000	AT&T INC 5.300% 08/15/2058 DD 08/14/18 ****	99,910	92,662
2,616,000	AT&T INC 5.450% 03/01/2047 DD 02/09/17 ****	2,662,319	2,555,048
1,285,000	AT&T INC 6.000% 08/15/2040 DD 02/15/16 ****	1,371,823	1,298,223
740,000	AT&T INC 6.350% 03/15/2040 DD 03/15/16 ****	879,934	793,532
535,000	AT&T INC 6.375% 03/01/2041 DD 03/01/16 ****	641,609	579,362
1,790,000	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02 ****	2,297,114	1,961,768
470,000	AUTOZONE INC 3.750% 06/01/2027 DD 04/18/17	469,977	450,871
380,000	AVALONBAY COMMUNITIES INC 3.200% 01/15/2028 DD 11/15/17	378,476	360,403
520,000	BAE SYSTEMS PLC 144A 5.800% 10/11/2041 DD 10/11/11	517,291	590,424
300,000	BAIDU INC 4.375% 03/29/2028 DD 03/29/18	298,296	293,895
925,000	BAKER HUGHES A GE CO LLC / BAK 4.080% 12/15/2047 DD 12/11/17	926,268	762,246
255,000	BALTIMORE GAS & ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	229,225	226,295
290,000	BALTIMORE GAS & ELECTRIC CO 3.750% 08/15/2047 DD 08/24/17	289,478	265,924
370,000	BANK OF AMERICA CORP 3.500% 04/19/2026 DD 04/19/16	351,940	356,066
80,000	BANK OF AMERICA CORP 4.000% 01/22/2025 DD 01/22/15	79,518	77,932
1,352,000	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14	1,402,565	1,359,490
370,000	BANK OF AMERICA CORP 4.100% 07/24/2023 DD 07/23/13	370,821	375,021
157,000	BANK OF AMERICA CORP 4.750% 04/21/2045 DD 04/21/15	156,801	154,862
340,000	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	339,266	351,856
575,000	BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12	719,533	667,397
1,560,000	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	1,656,110	1,714,502
1,280,000	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	1,493,231	1,655,398
550,000	BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	550,000	528,567
115,000	BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18	106,226	102,432
355,000	BANK OF AMERICA CORP VAR RT 03/05/2024 DD 03/05/18	349,203	350,708
1,185,000	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	1,149,146	1,151,867
100,000	BANK OF AMERICA CORP VAR RT 04/24/2023 DD 04/24/17	98,707	98,923
770,000	BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	770,000	732,501
100,000	BANK OF AMERICA CORP VAR RT 07/23/2024 DD 07/23/18	98,076	98,148
630,000	BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18	630,989	627,045
2,589,000	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	2,535,783	2,418,514
550,000	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	610,682	634,662
1,240,000	BANK OF MONTREAL VAR RT 10/05/2028 DD 10/05/18	1,237,768	1,234,408
435,000	BANK OF NEW YORK MELLON CORP/T 3.400% 01/29/2028 DD 01/29/18 **	434,783	422,977
515,000	BANK OF NEW YORK MELLON CORP/T VAR RT 02/07/2028 DD 02/07/17 **	515,000	502,506
350,000	BARCLAYS PLC 4.836% 05/09/2028 DD 05/09/17	330,813	321,325
903,000	BARCLAYS PLC 4.950% 01/10/2047 DD 01/10/17	854,213	797,981
300,000	BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16	302,838	287,574
825,000	BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	908,221	756,401
965,000	BARCLAYS PLC VAR RT 02/15/2023 DD 11/15/18	966,399	956,855
110,000	BARCLAYS PLC VAR RT 05/16/2029 DD 05/16/18	106,957	106,060
280,000	BARRICK GOLD CORP 5.250% 04/01/2042 DD 04/03/12	291,220	279,989
290,000	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	344,407	330,652
323,000	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	329,979	340,523
660,000	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	684,671	703,883
390,000	BAT CAPITAL CORP 3.557% 08/15/2027 DD 08/15/18	390,000	346,223
1,721,000	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	1,667,486	1,408,587
897,000	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	862,835	714,057

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75,000	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	84,378	76,022
184,000	BAYER US FINANCE II LLC 144A 4.200% 07/15/2034 DD 07/15/18	182,258	160,877
740,000	BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	728,426	672,024
858,000	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	907,447	706,657
1,655,000	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	1,651,652	1,487,415
400,000	BBCMS TRUST 2015- SRCH A2 144A 4.197% 08/10/2035 DD 12/06/15	411,970	404,904
800,000	BECTON DICKINSON AND CO 3.700% 06/06/2027 DD 06/06/17	800,000	756,672
1,379,000	BECTON DICKINSON AND CO 4.669% 06/06/2047 DD 06/06/17	1,433,511	1,297,032
374,000	BECTON DICKINSON AND CO 4.685% 12/15/2044 DD 12/15/14	375,071	350,049
615,000	BELL CANADA INC 4.464% 04/01/2048 DD 03/29/18	606,612	594,496
300,000	BERKSHIRE HATHAWAY ENERGY 144A 4.450% 01/15/2049 DD 07/25/18	299,904	296,691
1,930,000	BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18	1,914,117	1,732,233
200,000	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	198,282	199,702
1,225,000	BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	1,217,760	1,307,332
515,000	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	571,847	602,339
682,000	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	795,703	816,368
1,140,000	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	1,138,744	1,130,356
175,000	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	175,392	177,734
784,000	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	786,613	799,641
405,000	BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	468,216	484,105
200,000	BHP BILLITON FINANCE USA 144A VAR RT 10/19/2075 DD 10/19/15	189,500	207,396
662,000	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	664,857	723,228
240,000	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	246,913	247,804
310,000	BLACK HILLS CORP 4.350% 05/01/2033 DD 08/17/18	309,957	310,685
490,000	BLACKSTONE HOLDINGS FINAN 144A 5.000% 06/15/2044 DD 04/07/14	483,081	487,540
1,051,000	BMKAUPTHING BANK HF 7.625% 02/28/2020 DD 02/28/08	802,667	802,667
120,000	BMKAUPTHING BANK IF 5.750% 10/04/2020 DD 10/04/06	109,172	109,172
600,000	BNP PARIBAS SA 144A 3.375% 01/09/2025 DD 01/09/18	598,926	564,648
1,000,000	BNP PARIBAS SA 144A 4.375% 05/12/2026 DD 05/12/16	999,950	962,320
675,000	BNP PARIBAS SA 144A 4.625% 03/13/2027 DD 03/13/17	663,338	655,196
809,000	BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	769,420	761,026
200,000	BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	186,988	191,210
220,000	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	325,046	292,772
205,000	BOEING CO/THE 6.875% 10/15/2043 DD 10/19/93	288,976	281,768
480,000	BORGWARNER INC 4.375% 03/15/2045 DD 03/16/15	463,863	440,275
1,650,000	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	1,964,631	2,155,709
690,000	BP CAPITAL MARKETS AMERICA INC 3.119% 05/04/2026 DD 11/04/18	658,219	648,828
898,000	BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	886,234	668,695
440,000	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	611,557	595,087
200,000	BROADCOM CORP / BROADCOM CAYMA 3.125% 01/15/2025 DD 10/17/17	199,944	180,552
175,000	BROADCOM CORP / BROADCOM CAYMA 3.500% 01/15/2028 DD 10/17/17	166,751	151,622
550,000	BROADCOM CORP / BROADCOM CAYMA 3.875% 01/15/2027 DD 01/15/18	510,642	493,411
300,000	BROOKFIELD FINANCE INC 4.700% 09/20/2047 DD 09/14/17	305,889	275,856
1,275,000	BROOKLYN UNION GAS CO/THE 144A 4.273% 03/15/2048 DD 03/14/18	1,275,000	1,257,915
176,000	BROWN-FORMAN CORP 4.000% 04/15/2038 DD 03/26/18	173,985	175,644
178,000	BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14	180,657	158,596
930,000	BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18	927,629	896,260
220,000	BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	209,744	213,294
115,000	BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	114,469	111,994
1,065,000	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	1,061,283	1,062,668
640,000	BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	661,837	644,403
275,000	BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	296,936	287,548
325,000	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	324,324	350,402
600,000	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	636,604	653,166
200,000	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	198,816	223,938
100,000	BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	112,820	113,163
1,450,000	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	1,477,359	1,698,052
1,777,000	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	1,959,831	2,164,653
300,000	BWAY 2013-1515 MO 1515 A2 144A 3.454% 03/10/2033 DD 03/01/13	296,262	298,686
1,900,000	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	2,397,779	2,608,168
95,000	CANADIAN NATIONAL RAILWAY CO 3.200% 08/02/2046 DD 08/02/16	82,596	81,475
1,045,000	CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	1,035,254	966,489
1,250,000	CANADIAN NATIONAL RAILWAY CO 6.375% 11/15/2037 DD 09/24/07	1,432,798	1,570,613
490,000	CANADIAN NATURAL RESOURCES LTD 4.950% 06/01/2047 DD 05/30/17	489,618	472,282
550,000	CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	643,970	598,197
245,000	CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/2033 DD 09/16/02	293,008	274,091
1,440,000	CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	1,626,632	1,629,288
185,000	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	222,818	216,272
77,000	CANADIAN PACIFIC RAILWAY CO 4.800% 08/01/2045 DD 08/03/15	76,709	80,472

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250,000	CANADIAN PACIFIC RAILWAY CO 4.800% 09/15/2035 DD 09/11/15	257,535	259,733
475,000	CANADIAN PACIFIC RAILWAY CO 5.750% 01/15/2042 DD 12/01/11	500,242	542,412
365,000	CANADIAN PACIFIC RAILWAY CO 5.950% 05/15/2037 DD 05/08/07	423,411	424,433
400,000	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	400,000	465,216
440,000	CAPITAL ONE FINANCIAL CORP 3.750% 03/09/2027 DD 03/09/17	438,455	408,668
435,000	CAPITAL ONE FINANCIAL CORP 3.800% 01/31/2028 DD 01/30/18	434,468	402,010
143,000	CARDINAL HEALTH INC 4.368% 06/15/2047 DD 06/12/17	143,000	121,776
940,000	CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14	925,242	796,659
340,000	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	359,657	306,625
260,000	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	233,438	241,886
308,000	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	306,572	312,352
340,000	CATERPILLAR INC 5.200% 05/27/2041 DD 05/27/11	339,283	376,506
950,000	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12	976,163	859,332
205,000	CBS CORP 2.900% 01/15/2027 DD 07/11/16	201,618	181,765
100,000	CBS CORP 4.600% 01/15/2045 DD 01/12/15	88,767	88,831
400,000	CBS CORP 4.850% 07/01/2042 DD 06/20/12	399,712	367,084
424,000	CBS CORP 5.500% 05/15/2033 DD 05/14/03	398,845	445,416
620,000	CELGENE CORP 3.450% 11/15/2027 DD 11/09/17	618,438	564,194
1,065,000	CELGENE CORP 3.900% 02/20/2028 DD 02/20/18	1,004,604	998,949
175,000	CELGENE CORP 4.350% 11/15/2047 DD 11/09/17	168,228	147,369
572,000	CELGENE CORP 4.550% 02/20/2048 DD 02/20/18	564,074	495,695
320,000	CELGENE CORP 4.625% 05/15/2044 DD 05/15/14	322,757	281,101
757,000	CELGENE CORP 5.000% 08/15/2045 DD 08/12/15	752,761	699,983
90,000	CELGENE CORP 5.700% 10/15/2040 DD 10/07/10	106,251	96,143
410,000	CENOVUS ENERGY INC 4.450% 09/15/2042 DD 08/17/12	354,074	320,604
650,000	CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	649,409	572,644
155,000	CENTERPOINT ENERGY INC 3.600% 11/01/2021 DD 10/05/18	155,031	155,324
640,000	CENTERPOINT ENERGY INC 4.250% 11/01/2028 DD 10/05/18	637,901	648,544
1,115,000	CENTERPOINT ENERGY RESOURCES C 4.000% 04/01/2028 DD 03/28/18	1,115,636	1,124,221
925,000	CHARTER COMMUNICATIONS OPERATI 4.500% 02/01/2024 DD 07/03/18	926,598	923,594
1,069,000	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	1,065,718	968,696
200,000	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	199,412	187,284
276,000	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	281,633	283,300
2,595,000	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	2,619,283	2,667,505
1,700,000	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	2,012,091	2,171,733
100,000	CHS/COMMUNITY HEALTH SYST 144A 8.625% 01/15/2024 DD 07/06/18	99,457	98,750
700,000	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	743,743	847,728
400,000	CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	534,456	509,912
459,000	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	464,697	472,541
195,000	CHUBB INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	252,811	250,322
160,000	CHURCH & DWIGHT CO INC 3.950% 08/01/2047 DD 07/25/17	158,829	145,542
200,000	CIGNA CORP 144A 4.375% 10/15/2028 DD 09/17/18	199,734	201,116
1,269,000	CIGNA CORP 144A 4.800% 08/15/2038 DD 09/17/18	1,266,997	1,246,310
2,034,000	CIGNA CORP 144A 4.900% 12/15/2048 DD 09/17/18	2,027,849	1,990,066
1,625,000	CIGNA HOLDING CO 3.875% 10/15/2047 DD 09/14/17	1,610,797	1,356,827
145,000	CINTAS CORP NO 2 3.700% 04/01/2027 DD 03/14/17	147,723	141,616
904,000	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	1,005,598	1,066,657
282,000	CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	353,005	347,195
765,000	CITIBANK CREDIT CARD ISS A7 A7 3.960% 10/13/2030 DD 10/15/18	764,376	802,791
770,000	CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	706,260	710,856
1,130,000	CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15	1,124,746	1,089,117
240,000	CITIGROUP INC 4.600% 03/09/2026 DD 03/09/16	239,525	236,866
4,095,000	CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	4,119,253	4,002,125
1,083,000	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	1,077,471	1,054,874
1,099,000	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	1,114,927	1,015,981
250,000	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	273,635	249,148
180,000	CITIGROUP INC 6.000% 10/31/2033 DD 10/30/03	218,518	197,509
1,580,000	CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	1,733,341	1,838,931
1,129,000	CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13	1,178,623	1,331,859
95,000	CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	126,982	118,964
2,514,000	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	3,254,543	3,487,798
830,000	CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	804,434	741,414
196,000	CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	196,000	181,067
390,000	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	380,908	368,425
245,000	CITY OF HOPE 5.623% 11/15/2043 DD 07/25/13	290,413	287,630
235,000	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	233,719	241,014
275,000	CLEVELAND ELECTRIC ILLUMI 144A 4.550% 11/15/2030 DD 11/02/18	274,794	281,762
465,000	CME GROUP INC 4.150% 06/15/2048 DD 06/21/18	462,866	470,952
607,000	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14	605,853	633,611

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300,000	CNH INDUSTRIAL NV 3.850% 11/15/2027 DD 11/14/17	298,725	272,871
200,000	CNOOC NEXEN FINANCE 2014 ULC 4.250% 04/30/2024 DD 04/30/14	200,540	202,754
1,650,000	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	1,641,419	1,774,757
124,000	COLGATE-PALMOLIVE CO 4.000% 08/15/2045 DD 08/07/15	123,697	122,510
375,000	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	371,318	357,000
525,000	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	568,454	541,275
90,000	COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	89,144	83,314
7,114,000	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	7,064,844	6,358,850
2,570,000	COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	2,597,045	2,302,874
150,000	COMCAST CORP 4.000% 03/01/2048 DD 02/08/18	137,193	136,685
400,000	COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	399,232	360,000
2,409,000	COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	2,349,085	2,162,053
300,000	COMCAST CORP 4.150% 10/15/2028 DD 10/05/18	299,850	304,629
590,000	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	587,782	568,878
870,000	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	862,701	864,067
237,000	COMCAST CORP 4.250% 10/15/2030 DD 10/05/18	236,865	239,680
1,629,000	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	1,655,248	1,572,311
957,000	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	947,871	932,444
1,310,000	COMCAST CORP 4.600% 10/15/2038 DD 10/05/18	1,312,242	1,322,812
1,155,000	COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	1,151,770	1,167,566
725,000	COMCAST CORP 4.750% 03/01/2044 DD 02/26/14	731,068	726,160
300,000	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	370,533	367,365
1,379,000	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03	1,529,644	1,713,159
655,000	COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	659,243	600,458
340,000	COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18	340,408	327,981
705,000	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	731,947	708,187
270,000	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	272,595	285,404
819,000	COMMONWEALTH EDISON CO 5.900% 03/15/2036 DD 03/06/06	882,889	965,617
600,000	CONAGRA BRANDS INC 4.850% 11/01/2028 DD 10/22/18	599,802	590,022
935,000	CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	925,735	883,519
715,000	CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	695,976	658,494
330,000	CONAGRA BRANDS INC 8.250% 09/15/2030 DD 09/18/00	438,778	418,499
475,000	CONCHO RESOURCES INC 3.750% 10/01/2027 DD 09/26/17	454,229	447,146
570,000	CONCHO RESOURCES INC 4.850% 08/15/2048 DD 07/02/18	570,305	545,393
515,000	CONCHO RESOURCES INC 4.875% 10/01/2047 DD 09/26/17	504,291	488,648
595,000	CONNECTICUT LIGHT & POWER CO/T 4.000% 04/01/2048 DD 03/28/18	593,554	587,354
200,000	CONOCOPHILLIPS 5.900% 05/15/2038 DD 05/08/08	242,332	236,166
160,000	CONOCOPHILLIPS 5.900% 10/15/2032 DD 10/09/02	190,725	188,339
2,184,000	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	2,556,571	2,702,897
480,000	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	617,551	572,323
300,000	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	306,525	295,089
1,250,000	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	1,560,524	1,545,638
600,000	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	631,782	549,336
684,000	CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	646,435	630,819
935,000	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	928,492	875,945
345,000	CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	342,095	336,140
895,000	CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	892,069	862,341
575,000	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	598,138	579,939
530,000	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	532,531	518,208
1,350,000	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	1,347,746	1,526,864
420,000	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	508,389	535,882
222,000	CONSTELLATION BRANDS INC 3.500% 05/09/2027 DD 05/09/17	221,481	205,563
325,000	CONSTELLATION BRANDS INC 3.700% 12/06/2026 DD 12/06/16	334,370	305,971
607,000	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	617,108	554,021
250,000	CONSUMERS ENERGY CO 4.050% 05/15/2048 DD 05/14/18	249,138	246,520
445,000	CONTINENTAL RESOURCES INC/OK 3.800% 06/01/2024 DD 05/19/14	421,063	421,268
90,000	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	87,398	79,656
600,000	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	590,556	660,906
250,000	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	245,823	272,203
560,000	CORNING INC 4.375% 11/15/2057 DD 11/13/17	530,497	470,009
755,000	CORNING INC 5.850% 11/15/2068 DD 11/06/18	753,890	763,939
300,000	CORNING INC 7.250% 08/15/2036 DD 08/01/06	366,000	337,764
175,000	CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14	162,678	176,521
275,000	CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	290,818	306,721
2,150,000	COX COMMUNICATIONS INC 144A 8.375% 03/01/2039 DD 02/20/09	2,762,566	2,679,610
125,000	CRANE CO 4.200% 03/15/2048 DD 02/05/18	124,993	114,486
300,000	CREDIT SUISSE GROUP AG 144A 4.282% 01/09/2028 DD 01/09/17	300,000	289,413
665,000	CREDIT SUISSE GROUP AG 144A VAR RT 06/12/2024 DD 06/12/18	661,738	663,278
3,465,000	CREDIT SUISSE GROUP AG 144A VAR RT 12/14/2023 DD 09/14/17	3,274,126	3,297,259

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500,000	CREDIT SUISSE GROUP AG 144A VAR RT 12/31/2049 DD 12/11/13	500,000	508,250
80,000	CREDIT SUISSE GROUP FUNDING GU 3.800% 06/09/2023 DD 06/10/16	78,370	78,503
400,000	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	398,692	394,764
302,000	CRH AMERICA FINANCE INC 144A 4.400% 05/09/2047 DD 05/09/17	300,254	261,378
1,150,000	CRH AMERICA INC 144A 5.125% 05/18/2045 DD 05/18/15	1,135,936	1,101,079
100,000	CSN RESOURCES SA 144A 6.500% 07/21/2020 DD 07/21/10	97,150	96,450
335,000	CSX CORP 3.800% 11/01/2046 DD 10/18/16	329,031	295,062
510,000	CSX CORP 3.950% 05/01/2050 DD 04/21/15	478,773	447,515
225,000	CSX CORP 4.250% 11/01/2066 DD 10/18/16	202,475	194,519
445,000	CSX CORP 4.500% 08/01/2054 DD 07/21/14	443,500	417,628
225,000	CSX CORP 4.650% 03/01/2068 DD 02/20/18	221,162	203,303
1,710,000	CSX CORP 4.750% 05/30/2042 DD 11/01/11	1,691,709	1,703,622
150,000	CSX CORP 4.750% 11/15/2048 DD 11/15/18	147,828	151,628
1,450,000	CSX CORP 6.150% 05/01/2037 DD 04/25/07	1,597,536	1,714,828
3,445,000	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	3,399,587	3,301,206
5,706,000	CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	5,767,974	5,549,712
1,249,000	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	1,274,963	1,215,789
470,000	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	508,384	474,865
230,113	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	289,908	265,999
300,000	DALLAS TX CONVENTION CENTER HO 7.088% 01/01/2042 DD 09/01/09	390,174	385,866
360,000	DARDEN RESTAURANTS INC 4.550% 02/15/2048 DD 02/22/18	337,890	330,851
300,000	DAVITA INC 5.000% 05/01/2025 DD 04/17/15	291,250	272,250
400,000	DELL INTERNATIONAL LLC / 144A 4.420% 06/15/2021 DD 06/01/16	422,040	399,340
200,000	DELL INTERNATIONAL LLC / 144A 8.100% 07/15/2036 DD 06/01/16	243,418	217,370
915,000	DELL INTERNATIONAL LLC / 144A 8.350% 07/15/2046 DD 06/01/16	1,041,156	990,753
500,000	DELMARVA POWER & LIGHT CO 4.000% 06/01/2042 DD 06/26/12	497,245	490,720
110,000	DEUTSCHE BANK AG/NEW YORK NY 4.250% 02/04/2021 DD 10/04/18	109,854	108,407
970,000	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	1,361,864	1,378,496
2,405,000	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	3,166,152	3,136,793
1,735,000	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	1,728,282	1,500,549
331,000	DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	349,283	291,578
460,000	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	504,867	436,172
117,000	DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13	115,284	114,357
172,000	DIAGEO INVESTMENT CORP 4.250% 05/11/2042 DD 05/11/12	170,959	174,554
590,000	DIGITAL REALTY TRUST LP 3.700% 08/15/2027 DD 08/07/17	552,240	556,854
465,000	DISCOVERY COMMUNICATIONS LLC 5.000% 09/20/2037 DD 09/21/17	464,614	431,320
1,092,000	DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	1,028,937	1,003,592
215,000	DOLLAR TREE INC 4.200% 05/15/2028 DD 04/19/18	209,098	203,648
330,000	DOMINION ENERGY GAS HOLDINGS L 4.600% 12/15/2044 DD 12/08/14	332,690	325,350
140,000	DOMINION ENERGY INC 4.900% 08/01/2041 DD 08/05/11	137,859	138,964
370,000	DOMINION ENERGY INC 5.250% 08/01/2033 DD 07/24/03	423,857	396,285
1,589,000	DOMINION ENERGY INC 5.950% 06/15/2035 DD 06/20/05	1,725,145	1,773,721
100,000	DOVER CORP 6.600% 03/15/2038 DD 03/14/08	143,226	123,064
250,000	DOW CHEMICAL CO/THE 144A 5.550% 11/30/2048 DD 11/30/18	249,818	253,488
825,000	DOW CHEMICAL CO/THE 4.250% 10/01/2034 DD 09/16/14	805,497	756,022
1,243,000	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	1,227,176	1,090,795
125,000	DOW CHEMICAL CO/THE 4.625% 10/01/2044 DD 09/16/14	134,236	113,579
690,000	DOW CHEMICAL CO/THE 7.375% 11/01/2029 DD 11/01/99	885,456	841,220
1,625,000	DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	2,442,851	2,350,416
1,595,000	DOWDUPONT INC 5.319% 11/15/2038 DD 11/28/18	1,606,172	1,642,340
1,770,000	DOWDUPONT INC 5.419% 11/15/2048 DD 11/28/18	1,770,077	1,838,925
710,000	DTE ELECTRIC CO 4.050% 05/15/2048 DD 05/07/18	706,812	703,539
510,000	DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	509,255	463,223
250,000	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	241,694	240,188
475,000	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	491,664	476,221
869,000	DUKE ENERGY CAROLINAS LLC 5.300% 02/15/2040 DD 11/19/09	916,752	988,505
325,000	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	324,818	280,979
100,000	DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17	91,518	90,255
355,000	DUKE ENERGY CORP 3.950% 10/15/2023 DD 10/11/13	354,272	358,202
800,000	DUKE ENERGY CORP 4.800% 12/15/2045 DD 11/19/15	797,312	814,800
640,000	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	645,446	637,235
390,000	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	505,744	487,699
1,225,000	DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	1,361,796	1,563,713
255,000	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	254,987	236,543
330,000	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16	329,980	284,180
494,000	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	491,762	534,701
1,200,000	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	1,323,336	1,522,800
395,000	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	393,041	383,174
230,000	DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	229,213	223,286

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1,010,000	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	1,004,879	1,002,203
430,000	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	443,846	437,895
475,000	DXC TECHNOLOGY CO 7.450% 10/15/2029 DD 10/15/17	580,070	563,084
400,000	E*TRADE FINANCIAL CORP 4.500% 06/20/2028 DD 06/20/18	399,648	394,172
460,000	EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	431,829	411,295
175,000	EASTMAN CHEMICAL CO 4.800% 09/01/2042 DD 06/05/12	172,869	161,268
250,000	ECOLAB INC 3.950% 12/01/2047 DD 11/27/17	248,693	234,250
200,000	EDWARDS LIFESCIENCES CORP 4.300% 06/15/2028 DD 06/15/18	199,534	202,208
510,000	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	597,019	615,682
1,115,000	ELECTRICITE DE FRANCE SA 144A 5.000% 09/21/2048 DD 09/21/18	1,081,118	988,024
790,000	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14	851,510	770,756
220,000	ELI LILLY & CO 3.700% 03/01/2045 DD 03/05/15	218,933	206,617
266,000	ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	278,188	260,066
1,825,000	EMD FINANCE LLC 144A 3.250% 03/19/2025 DD 03/19/15	1,813,740	1,750,339
745,000	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	748,219	612,316
108,000	ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	108,494	111,808
110,000	ENBRIDGE ENERGY PARTNERS LP 7.500% 04/15/2038 DD 04/03/08	141,612	138,675
300,000	ENBRIDGE INC VAR RT 06/15/2020 DD 06/15/17	300,000	298,962
805,000	ENCANA CORP 6.500% 02/01/2038 DD 12/04/07	845,306	872,773
350,000	ENCANA CORP 6.625% 08/15/2037 DD 08/13/07	406,949	373,356
100,000	ENCANA CORP 7.200% 11/01/2031 DD 11/05/01	117,274	113,095
300,000	ENEL FINANCE INTERNATIONA 144A 2.875% 05/25/2022 DD 05/25/17	299,100	282,663
200,000	ENEL FINANCE INTERNATIONA 144A 6.000% 10/07/2039 DD 10/07/09	188,584	198,266
800,000	ENEL FINANCE INTERNATIONA 144A 6.800% 09/15/2037 DD 09/20/07	852,912	858,632
220,000	ENERGY TRANSFER OPERATING LP 4.900% 03/15/2035 DD 03/12/15	219,582	196,942
50,000	ENERGY TRANSFER OPERATING LP 4.950% 06/15/2028 DD 06/08/18	49,910	48,921
520,000	ENERGY TRANSFER OPERATING LP 5.150% 02/01/2043 DD 01/22/13	516,532	450,622
281,000	ENERGY TRANSFER OPERATING LP 5.300% 04/15/2047 DD 01/17/17	279,547	247,668
932,000	ENERGY TRANSFER OPERATING LP 5.800% 06/15/2038 DD 06/08/18	924,110	907,181
820,000	ENERGY TRANSFER OPERATING LP 5.950% 10/01/2043 DD 09/19/13	790,765	779,648
400,000	ENERGY TRANSFER OPERATING LP 6.050% 06/01/2041 DD 05/12/11	404,256	382,216
355,000	ENERGY TRANSFER OPERATING LP 6.125% 12/15/2045 DD 06/23/15	379,605	347,190
677,000	ENERGY TRANSFER OPERATING LP 6.500% 02/01/2042 DD 01/17/12	714,965	675,666
143,000	ENERGY TRANSFER OPERATING LP 6.625% 10/15/2036 DD 10/23/06	148,789	146,844
165,000	ENERGY TRANSFER OPERATING LP 7.500% 07/01/2038 DD 03/28/08	177,841	184,180
2,015,000	ENI SPA 144A 5.700% 10/01/2040 DD 10/01/10	1,895,524	2,085,283
720,000	ENTERGY LOUISIANA LLC 3.050% 06/01/2031 DD 05/19/16	715,694	655,409
320,000	ENTERGY LOUISIANA LLC 4.000% 03/15/2033 DD 03/23/18	319,501	323,696
625,000	ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	614,925	553,988
800,000	ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	792,773	725,960
520,000	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	512,593	505,154
135,000	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	140,702	130,900
485,000	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	456,612	466,997
565,000	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	562,938	547,248
945,000	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	929,464	918,389
1,010,000	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	1,008,435	1,013,666
165,000	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	175,539	175,496
1,174,000	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	1,278,721	1,324,694
330,000	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	416,645	417,764
300,000	ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17	300,000	248,370
380,000	EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	381,109	358,762
690,000	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	713,800	749,575
100,000	EQM MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	99,191	90,777
102,000	EQM MIDSTREAM PARTNERS LP 6.500% 07/15/2048 DD 06/25/18	101,036	100,428
395,000	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	389,264	352,210
725,000	ERP OPERATING LP 3.000% 04/15/2023 DD 04/10/13	726,573	713,117
372,000	ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	369,385	374,887
1,585,000	EVERSOURCE ENERGY 2.800% 05/01/2023 DD 05/13/13	1,580,911	1,546,675
1,010,000	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	1,014,671	950,017
1,090,000	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	1,086,970	1,097,521
811,000	EXELON CORP 5.100% 06/15/2045 DD 12/15/15	832,618	834,836
330,000	EXELON CORP 5.625% 06/15/2035 DD 06/09/05	379,573	355,988
1,920,000	EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09	1,876,286	2,002,272
97,000	EXPRESS SCRIPTS HOLDING CO 4.800% 07/15/2046 DD 07/05/16	96,830	92,991
931,000	EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	901,306	878,324
270,000	FEDERAL EXPRESS CORP 7.600% 07/01/2097 DD 07/01/97	370,526	316,702
265,000	FEDEX CORP 3.900% 02/01/2035 DD 01/09/15	263,786	239,920
255,000	FEDEX CORP 4.050% 02/15/2048 DD 01/31/18	216,733	213,601
1,125,000	FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	1,052,874	963,259

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576,000	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	571,829	499,121
160,000	FEDEX CORP 4.400% 01/15/2047 DD 01/06/17	158,314	143,736
270,000	FEDEX CORP 4.500% 02/01/2065 DD 01/09/15	259,699	223,231
130,000	FEDEX CORP 4.550% 04/01/2046 DD 03/24/16	119,733	118,153
1,125,000	FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	1,129,881	1,060,695
1,757,000	FEDEX CORP 4.900% 01/15/2034 DD 01/09/14	1,754,540	1,795,654
170,000	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	189,660	167,358
545,000	FIDELITY NATIONAL INFORMATION 4.750% 05/15/2048 DD 05/16/18	530,736	506,610
726,000	FIRSTENERGY CORP 4.850% 07/15/2047 DD 06/21/17	730,570	724,846
185,000	FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	183,537	172,994
1,615,000	FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12	1,606,990	1,536,866
105,000	FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	105,127	102,547
920,000	FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	917,728	927,691
397,000	FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06	405,393	469,476
300,000	FMR LLC 144A 4.950% 02/01/2033 DD 02/01/13	310,404	325,647
400,000	FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	431,572	428,524
350,000	FOMENTO ECONOMICO MEXICANO SAB 4.375% 05/10/2043 DD 05/10/13	350,834	334,793
440,000	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	418,326	339,324
250,000	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	250,000	205,245
600,000	FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98	690,000	605,946
105,000	FORD MOTOR CO 7.400% 11/01/2046 DD 11/01/96	128,620	108,140
1,320,000	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	1,669,627	1,360,947
225,000	FORD MOTOR CO 7.700% 05/15/2097 DD 05/13/97	269,800	230,463
1,300,000	FORD MOTOR CREDIT CO LLC 4.140% 02/15/2023 DD 05/03/18	1,234,259	1,235,663
1,523,920	FOUR TIMES SQUARE T 4TS A 144A 5.401% 12/13/2028 DD 12/11/06	1,635,048	1,578,370
1,174,541	FREDDIE MAC MILITAR R1 A1 144A VAR RT 11/25/2055 DD 09/01/15	1,270,477	1,262,632
2,305,000	GE CAPITAL INTERNATIONAL FUNDI 3.373% 11/15/2025 DD 05/15/16	2,010,848	2,047,555
6,470,000	GE CAPITAL INTERNATIONAL FUNDI 4.418% 11/15/2035 DD 05/15/16	6,726,339	5,419,078
230,000	GENERAL ELECTRIC CO 4.125% 10/09/2042 DD 10/09/12	179,574	179,708
75,000	GENERAL ELECTRIC CO 4.500% 03/11/2044 DD 03/11/14	59,783	61,169
1,500,000	GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	1,788,805	1,434,135
410,000	GENERAL ELECTRIC CO 6.150% 08/07/2037 DD 08/07/07	497,303	399,930
110,000	GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	121,318	114,650
90,000	GENERAL ELECTRIC CO 6.875% 01/10/2039 DD 01/09/09	118,703	94,095
440,000	GENERAL MILLS INC 4.550% 04/17/2038 DD 04/17/18	422,976	408,228
278,000	GENERAL MILLS INC 4.700% 04/17/2048 DD 04/17/18	274,974	254,423
560,000	GENERAL MOTORS CO 5.000% 10/01/2028 DD 09/10/18	536,956	530,617
250,000	GENERAL MOTORS CO 5.150% 04/01/2038 DD 08/07/17	250,630	213,590
1,250,000	GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	1,229,012	1,035,950
585,000	GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	563,595	527,500
505,000	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	532,290	473,357
860,000	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	936,690	837,210
240,000	GENERAL MOTORS CO 6.750% 04/01/2046 DD 02/23/16	256,005	232,344
400,000	GENERAL MOTORS FINANCIAL CO IN 2.450% 11/06/2020 DD 11/07/17	399,700	388,508
200,000	GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15	198,956	187,084
300,000	GENERAL MOTORS FINANCIAL CO IN VAR RT 11/06/2020 DD 11/07/17	300,000	294,585
225,000	GEORGE WASHINGTON UNIVERSITY/T 4.126% 09/15/2048 DD 04/04/18	225,000	225,153
150,000	GEORGE WASHINGTON UNIVERSITY/T 4.300% 09/15/2044 DD 08/07/14	150,000	152,915
120,000	GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	122,078	133,252
540,000	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	541,991	497,437
600,000	GEORGIA-PACIFIC LLC 8.875% 05/15/2031 DD 05/08/01	733,152	877,584
562,000	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	557,612	517,681
2,015,000	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	2,007,320	1,937,846
775,000	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	772,404	782,471
190,000	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	189,215	188,497
1,650,000	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	1,687,848	1,654,900
1,690,000	GLAXOSMITHKLINE CAPITAL INC 3.625% 05/15/2025 DD 05/15/18	1,686,383	1,700,782
475,000	GLAXOSMITHKLINE CAPITAL INC 3.875% 05/15/2028 DD 05/15/18	474,962	482,705
1,005,000	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	1,135,001	1,263,235
266,000	GLITNIR HOLDCO EHF 144A 6.330% 07/28/2011 DD 07/28/06	266,000	82,460
100,000	GLITNIR HOLDCO EHF 144A VAR RT 03/29/2049 DD 09/14/06	98,989	1,250
190,000	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	204,580	188,100
3,124,000	GOLDMAN SACHS GROUP INC/THE 3.750% 02/25/2026 DD 02/25/16	3,139,558	2,954,211
670,000	GOLDMAN SACHS GROUP INC/THE 3.750% 05/22/2025 DD 05/22/15	667,843	641,036
675,000	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	671,706	642,823
42,000	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	41,727	39,276
2,465,000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	2,533,076	2,811,480
1,863,000	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	1,993,082	2,103,848
1,055,000	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18	1,055,000	984,980

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2,388,000	GOLDMAN SACHS GROUP INC/THE VAR RT	04/23/2039 DD 04/23/18	2,349,740	2,188,865
300,000	GOLDMAN SACHS GROUP INC/THE VAR RT	06/05/2023 DD 06/05/17	300,000	292,782
3,125,000	GOLDMAN SACHS GROUP INC/THE VAR RT	10/31/2038 DD 10/31/17	3,083,718	2,750,031
375,000	GRUPO TELEVISIA SAB 5.000%	05/13/2045 DD 05/13/14	362,003	327,473
900,000	GRUPO TELEVISIA SAB 6.125%	01/31/2046 DD 11/24/15	897,093	920,367
400,000	GS MORTGAGE SECURI 590M B 144A VAR RT	10/10/2035 DD 11/01/15	406,613	389,764
125,000	GUARDIAN LIFE INSURANCE C 144A 4.850%	01/24/2077 DD 01/24/17	123,460	123,011
610,000	GUARDIAN LIFE INSURANCE C 144A 4.875%	06/19/2064 DD 06/19/14	607,957	612,312
60,000	HACKENSACK MERIDIAN HEALTH INC 4.211%	07/01/2048 DD 04/25/18	60,176	59,783
480,000	HALLIBURTON CO 144A 7.600%	08/15/2096 DD 12/15/03	656,620	614,779
890,000	HALLIBURTON CO 4.500%	11/15/2041 DD 11/14/11	875,926	812,276
360,000	HALLIBURTON CO 4.850%	11/15/2035 DD 11/13/15	386,683	353,473
275,000	HALLIBURTON CO 6.700%	09/15/2038 DD 09/12/08	335,278	322,966
135,000	HALLIBURTON CO 7.450%	09/15/2039 DD 03/13/09	179,144	167,806
605,000	HARRIS CORP 4.400%	06/15/2028 DD 06/04/18	607,356	602,259
798,000	HARTFORD FINANCIAL SERVICES GR 4.400%	03/15/2048 DD 03/15/18	791,151	744,271
510,000	HARTFORD FINANCIAL SERVICES GR 6.100%	10/01/2041 DD 10/10/06	592,131	587,627
1,505,000	HESS CORP 5.600%	02/15/2041 DD 08/10/10	1,478,694	1,324,294
730,000	HESS CORP 5.800%	04/01/2047 DD 09/28/16	727,920	655,212
75,000	HESS CORP 6.000%	01/15/2040 DD 12/14/09	79,908	68,746
80,000	HESS CORP 7.125%	03/15/2033 DD 03/05/02	91,837	84,869
326,000	HEWLETT PACKARD ENTERPRISE CO VAR RT	10/15/2045 DD 10/15/16	291,666	304,298
300,000	HOME DEPOT INC/THE 3.500%	09/15/2056 DD 09/15/16	294,291	252,249
215,000	HOME DEPOT INC/THE 3.900%	06/15/2047 DD 06/05/17	215,934	202,840
422,000	HOME DEPOT INC/THE 4.200%	04/01/2043 DD 04/05/13	420,219	414,796
435,000	HOME DEPOT INC/THE 4.250%	04/01/2046 DD 06/02/15	442,787	433,521
1,925,000	HOME DEPOT INC/THE 4.400%	03/15/2045 DD 06/12/14	1,917,052	1,938,802
1,498,000	HOME DEPOT INC/THE 4.500%	12/06/2048 DD 12/06/18	1,499,689	1,546,520
335,000	HOME DEPOT INC/THE 5.400%	09/15/2040 DD 09/10/10	406,910	383,652
515,000	HOME DEPOT INC/THE 5.875%	12/16/2036 DD 12/19/06	625,934	618,747
420,000	HONEYWELL INTERNATIONAL INC 5.700%	03/15/2037 DD 03/15/07	531,686	506,965
505,000	HOUSTON TX 3.961%	03/01/2047 DD 12/22/17	513,080	498,142
275,000	HP INC 6.000%	09/15/2041 DD 09/19/11	305,030	272,594
722,000	HSBC BANK USA NA 7.000%	01/15/2039 DD 06/18/08	940,593	906,146
95,000	HSBC BANK USA NA/NEW YORK NY 5.625%	08/15/2035 DD 08/17/05	107,413	103,807
300,000	HSBC HOLDINGS PLC 3.900%	05/25/2026 DD 05/25/16	304,041	287,463
1,250,000	HSBC HOLDINGS PLC 4.250%	08/18/2025 DD 08/18/15	1,264,800	1,213,238
295,000	HSBC HOLDINGS PLC 4.300%	03/08/2026 DD 03/08/16	294,572	290,994
1,010,000	HSBC HOLDINGS PLC 4.375%	11/23/2026 DD 11/23/16	1,006,054	977,801
300,000	HSBC HOLDINGS PLC 6.100%	01/14/2042 DD 11/17/11	299,781	348,720
969,000	HSBC HOLDINGS PLC 6.500%	05/02/2036 DD 05/03/06	1,021,560	1,102,567
755,000	HSBC HOLDINGS PLC 6.500%	09/15/2037 DD 09/12/07	981,648	855,686
2,605,000	HSBC HOLDINGS PLC 6.800%	06/01/2038 DD 05/27/08	2,894,080	3,076,349
1,435,000	HSBC HOLDINGS PLC VAR RT	06/19/2029 DD 06/19/18	1,438,410	1,422,429
200,000	HSBC HOLDINGS PLC VAR RT	12/31/2049 DD 03/23/18	200,000	187,500
690,000	HSBC HOLDINGS PLC VAR RT	12/31/2049 DD 05/22/17	690,000	621,331
185,000	HSBC USA INC 7.200%	07/15/2097 DD 07/22/97	247,523	222,981
100,000	HUDSONS BAY SIMO HB10 C10 144A VAR RT	08/05/2034 DD 11/01/15	102,406	95,203
310,000	HUMANA INC 3.950%	03/15/2027 DD 03/16/17	324,793	302,864
290,000	HUMANA INC 4.625%	12/01/2042 DD 12/10/12	284,278	286,706
1,380,000	HUMANA INC 4.950%	10/01/2044 DD 09/19/14	1,373,348	1,417,522
640,000	ILLINOIS ST 5.100%	06/01/2033 DD 06/12/03	602,326	610,195
935,000	ILLINOIS TOOL WORKS INC 4.875%	09/15/2041 DD 03/15/12	921,340	1,018,383
105,000	INDIANA MICHIGAN POWER CO 3.750%	07/01/2047 DD 06/29/17	101,294	95,820
488,000	INDIANA MICHIGAN POWER CO 6.050%	03/15/2037 DD 11/14/06	543,866	569,647
170,000	INDIANA UNIVERSITY HEALTH INC 3.970%	11/01/2048 DD 04/17/18	170,413	168,987
300,000	INDONESIA GOVERNMENT INTE 144A 5.250%	01/17/2042 DD 01/17/12	290,820	301,098
275,000	INDONESIA GOVERNMENT INTE 144A 6.750%	01/15/2044 DD 01/15/14	338,250	327,066
136,000	INGERSOLL-RAND LUXEMBOURG FINA 4.650%	11/01/2044 DD 10/28/14	135,194	132,712
2,398,000	INTEL CORP 3.734%	12/08/2047 DD 06/08/18	2,299,961	2,220,355
390,000	INTEL CORP 4.100%	05/11/2047 DD 05/11/17	388,637	374,334
591,000	INTEL CORP 4.100%	05/19/2046 DD 05/19/16	632,232	574,275
185,000	INTER-AMERICAN DEVELOPMENT BAN 4.375%	01/24/2044 DD 01/24/14	183,230	218,676
183,000	INTERCONTINENTAL EXCHANGE INC 4.250%	09/21/2048 DD 08/13/18	181,697	180,390
250,000	INTERNATIONAL BUSINESS MACHINE 4.000%	06/20/2042 DD 06/20/12	249,431	224,618
125,000	INTERNATIONAL BUSINESS MACHINE 4.700%	02/19/2046 DD 02/19/16	123,458	124,801
640,000	INTERNATIONAL BUSINESS MACHINE 5.875%	11/29/2032 DD 11/27/02	812,179	745,222
532,000	INTERNATIONAL FLAVORS & FRAGRA 4.375%	06/01/2047 DD 05/18/17	493,531	486,025
215,000	INTERNATIONAL FLAVORS & FRAGRA 5.000%	09/26/2048 DD 09/26/18	215,198	214,149

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205,000	INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	190,090	175,392
1,295,000	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	1,249,384	1,089,186
345,000	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	346,237	309,330
475,000	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	470,868	445,949
561,000	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	683,834	661,267
500,000	INTERNATIONAL PAPER CO 8.700% 06/15/2038 DD 06/04/08	645,060	665,165
256,000	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	331,523	320,794
535,000	INVESCO FINANCE PLC 5.375% 11/30/2043 DD 11/12/13	525,894	571,102
188,000	JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13	187,475	192,224
254,000	JEFFERIES GROUP LLC 6.500% 01/20/2043 DD 01/18/13	250,927	257,162
584,419	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	604,524	620,460
2,650,000	JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	2,636,928	2,466,726
760,000	JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	745,558	695,263
1,261,000	JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	1,233,426	1,212,956
280,000	JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	283,003	265,880
1,140,000	JOHNSON CONTROLS INTERNATIONAL 5.125% 09/14/2045 DD 09/14/16	1,196,020	1,138,245
660,000	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	617,228	613,424
230,000	JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16	229,602	214,031
300,000	JPMORGAN CHASE & CO 4.125% 12/15/2026 DD 12/09/14	306,387	292,704
755,000	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	841,209	829,269
345,000	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	410,616	382,143
2,334,000	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	2,456,905	2,629,531
277,000	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	274,900	304,503
1,350,000	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	1,583,498	1,641,681
425,000	JPMORGAN CHASE & CO 8.750% 09/01/2030 DD 09/01/18	588,340	571,621
530,000	JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	508,332	464,847
590,000	JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	597,554	548,747
300,000	JPMORGAN CHASE & CO VAR RT 03/01/2025 DD 06/01/17	300,000	289,794
1,230,000	JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17	1,230,000	1,172,670
3,370,000	JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	3,315,419	3,060,600
3,151,000	JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	3,157,218	2,820,019
380,000	JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	369,142	336,361
300,000	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 06/09/14	300,000	289,500
400,000	JPMORGAN CHASE & CO VAR RT 12/31/2049 DD 09/23/14	400,000	397,500
700,000	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	707,763	693,644
148,000	KELLOGG CO 4.500% 04/01/2046 DD 03/07/16	146,524	137,291
174,000	KERR-MCGEE CORP 6.950% 07/01/2024 DD 07/01/04	205,412	193,986
195,000	KEURIG DR PEPPER INC 144A 4.985% 05/25/2038 DD 05/25/18	196,082	189,739
445,000	KEURIG DR PEPPER INC 144A 5.085% 05/25/2048 DD 05/25/18	442,397	423,173
720,000	KEURIG DR PEPPER INC 4.420% 12/15/2046 DD 12/14/16	657,734	635,508
370,000	KEURIG DR PEPPER INC 4.500% 11/15/2045 DD 11/09/15	367,149	322,233
155,000	KEURIG DR PEPPER INC 7.450% 05/01/2038 DD 11/01/08	199,250	185,137
690,000	KILROY REALTY LP 4.250% 08/15/2029 DD 08/06/14	682,286	673,702
480,000	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	468,992	414,240
455,000	KIMCO REALTY CORP 4.450% 09/01/2047 DD 08/10/17	451,805	412,316
668,000	KINDER MORGAN ENERGY PARTNERS 4.700% 11/01/2042 DD 11/08/12	629,195	581,394
475,000	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	452,247	434,677
640,000	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	638,560	611,777
745,000	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	754,709	717,942
970,000	KINDER MORGAN ENERGY PARTNERS 5.625% 09/01/2041 DD 08/17/11	939,324	945,595
1,702,000	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	1,798,290	1,806,350
550,000	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	470,443	592,515
185,000	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	187,152	199,687
1,498,000	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,645,905	1,670,794
375,000	KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	475,039	432,608
496,000	KINDER MORGAN INC/DE 5.050% 02/15/2046 DD 02/26/15	480,092	452,918
730,000	KINDER MORGAN INC/DE 5.200% 03/01/2048 DD 03/01/18	728,241	696,865
505,000	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	503,576	494,981
1,013,000	KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14	1,019,095	1,003,245
700,000	KONINKLIJKE KPN NV 8.375% 10/01/2030 DD 10/04/00	916,615	906,150
171,000	KONINKLIJKE PHILIPS NV 5.000% 03/15/2042 DD 03/09/12	167,305	184,116
1,425,000	KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	1,730,453	1,851,574
850,000	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	1,105,094	973,735
656,000	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	656,406	540,432
1,855,000	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	1,956,410	1,658,871
2,720,000	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	2,821,108	2,485,482
2,065,000	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	2,447,870	2,194,104
1,265,000	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	1,187,864	1,028,938
1,190,000	KROGER CO/THE 4.450% 02/01/2047 DD 01/24/17	1,188,417	1,042,607

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145,000	KROGER CO/THE 5.000% 04/15/2042 DD 04/16/12	149,734	138,015
445,000	KROGER CO/THE 5.400% 07/15/2040 DD 07/13/10	440,425	452,147
1,725,000	LAFARGE SA 7.125% 07/15/2036 DD 07/18/06	1,870,931	2,034,137
606,000	LANDSBANKI ISLANDS ESC 0.000% 08/25/2020 DD 08/25/06	605,842	605,842
400,000	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	398,872	387,980
185,000	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	214,054	219,393
425,000	LINCOLN NATIONAL CORP 3.625% 12/12/2026 DD 12/12/16	417,262	411,502
150,000	LINCOLN NATIONAL CORP 3.800% 03/01/2028 DD 02/12/18	149,651	145,481
490,000	LINCOLN NATIONAL CORP 4.350% 03/01/2048 DD 02/12/18	491,288	452,084
10,000	LINCOLN NATIONAL CORP 6.150% 04/07/2036 DD 04/06/06	11,550	11,540
367,000	LLOYDS BANKING GROUP PLC 3.750% 01/11/2027 DD 01/11/17	364,460	337,163
600,000	LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16	588,084	568,020
1,174,000	LLOYDS BANKING GROUP PLC 4.650% 03/24/2026 DD 03/24/16	1,210,078	1,103,783
430,000	LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17	387,946	382,494
1,430,000	LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	1,344,111	1,331,559
495,000	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	502,361	451,019
2,932,000	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	2,898,950	2,797,686
195,000	LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	188,770	182,015
130,000	LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	137,418	135,464
90,000	LOCKHEED MARTIN CORP 5.720% 06/01/2040 DD 06/01/11	103,130	105,088
1,300,000	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	1,624,441	1,538,303
750,000	LOS ANGELES CA UNIF SCH DIST 6.758% 07/01/2034 DD 03/04/10	1,027,316	965,183
570,000	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	517,867	464,858
1,342,000	LOWE'S COS INC 4.050% 05/03/2047 DD 05/03/17	1,311,206	1,157,193
155,000	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	162,974	146,349
200,000	LOWE'S COS INC 6.650% 09/15/2037 DD 09/11/07	266,382	241,864
110,000	LYB INTERNATIONAL FINANCE BV 4.875% 03/15/2044 DD 02/28/14	108,362	99,891
260,000	LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	257,270	218,977
200,000	MACQUARIE GROUP LTD 144A VAR RT 11/28/2028 DD 11/28/17	200,000	183,400
163,000	MACY'S RETAIL HOLDINGS INC 4.300% 02/15/2043 DD 11/20/12	124,797	120,824
320,000	MACY'S RETAIL HOLDINGS INC 5.125% 01/15/2042 DD 01/13/12	299,257	259,645
80,000	MARATHON OIL CORP 4.400% 07/15/2027 DD 07/24/17	81,916	76,016
1,250,000	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	1,402,944	1,401,000
355,000	MARATHON OIL CORP 6.800% 03/15/2032 DD 03/04/02	398,779	388,945
380,000	MARATHON PETROLEUM CORP 144A 3.800% 04/01/2028 DD 10/01/18	374,927	356,607
290,000	MARATHON PETROLEUM CORP 144A 4.500% 04/01/2048 DD 10/01/18	267,197	243,420
435,000	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	382,091	395,080
95,000	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	94,305	93,794
480,000	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	523,702	517,796
50,000	MARKEL CORP 4.300% 11/01/2047 DD 11/02/17	49,933	43,409
1,542,000	MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	1,535,740	1,400,522
135,000	MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	126,415	125,894
210,000	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	218,923	249,946
230,000	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	233,294	209,484
345,000	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	357,637	378,620
80,000	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	110,278	102,302
225,000	MASSACHUSETTS MUTUAL LIFE 144A 5.375% 12/01/2041 DD 01/17/12	245,630	249,374
306,000	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	409,432	458,676
270,000	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	228,240	229,778
685,000	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	595,179	592,148
735,000	MCDONALD'S CORP 4.450% 03/01/2047 DD 03/09/17	733,795	702,734
489,000	MCDONALD'S CORP 4.450% 09/01/2048 DD 08/15/18	478,315	465,176
475,000	MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	475,181	462,047
482,000	MCDONALD'S CORP 4.700% 12/09/2035 DD 12/09/15	499,101	484,126
465,000	MCDONALD'S CORP 4.875% 12/09/2045 DD 12/09/15	465,000	468,092
100,000	MCDONALD'S CORP 5.700% 02/01/2039 DD 01/16/09	121,741	112,006
355,000	MCDONALD'S CORP 6.300% 03/01/2038 DD 02/29/08	430,263	423,998
105,000	MEAD JOHNSON NUTRITION CO 4.600% 06/01/2044 DD 05/13/14	104,438	107,750
1,220,000	MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15	1,273,244	1,249,085
1,330,000	MEDTRONIC INC 4.625% 03/15/2044 DD 02/27/14	1,330,948	1,379,995
2,055,000	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	2,210,690	2,154,544
535,000	MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	509,867	534,026
245,000	MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15	244,111	246,286
756,000	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	751,653	726,085
900,000	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	897,246	913,752
225,000	METHANEX CORP 5.650% 12/01/2044 DD 11/18/14	228,102	201,839
140,000	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	218,610	204,400
182,000	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	174,454	169,648
435,000	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	432,255	407,295

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180,000	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	201,388	187,819
1,235,000	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	1,327,542	1,454,287
1,330,000	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	1,512,363	1,612,372
1,405,000	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	1,459,448	1,432,636
830,000	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	826,788	781,744
675,000	MICROSOFT CORP 3.500% 02/12/2035 DD 02/12/15	656,782	644,227
1,005,000	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	980,805	934,871
3,855,000	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	3,849,467	3,693,013
860,000	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	839,299	831,998
980,000	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	970,483	945,906
3,380,000	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	3,294,626	3,319,296
673,000	MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	697,710	690,605
620,000	MICROSOFT CORP 4.200% 11/03/2035 DD 11/03/15	639,989	642,729
185,000	MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	203,025	196,218
173,000	MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	195,537	184,325
1,405,000	MICROSOFT CORP 4.750% 11/03/2055 DD 11/03/15	1,399,759	1,573,080
220,000	MIDAMERICAN ENERGY CO 3.500% 10/15/2024 DD 04/03/14	218,896	223,685
250,000	MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	248,860	230,113
165,000	MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	171,460	159,732
570,000	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	680,403	683,635
300,000	MISSION HEALTH SYSTEM INC/NC 4.424% 12/01/2039 DD 11/20/12	291,621	306,714
305,000	MISSOURI ST HLTH & EDUCTNL FAC 3.651% 01/15/2046 DD 02/26/16	305,000	293,843
190,000	MISSOURI ST HLTH & EDUCTNL FAC 3.652% 08/15/2057 DD 07/06/17	187,234	179,379
155,000	MITSUBISHI UFJ FINANCIAL GROUP 4.286% 07/26/2038 DD 07/26/18	155,580	154,957
142,000	MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16	141,780	126,464
373,000	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	377,195	309,888
100,000	MOLSON COORS BREWING CO 5.000% 05/01/2042 DD 05/03/12	105,535	94,128
655,000	MONDELEZ INTERNATIONAL HO 144A 1.625% 10/28/2019 DD 10/28/16	645,922	645,882
500,000	MONDELEZ INTERNATIONAL INC 4.625% 05/07/2048 DD 05/07/18	491,865	480,630
450,000	MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	476,925	524,273
285,000	MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	282,646	291,672
300,000	MORGAN STANLEY 2.750% 05/19/2022 DD 05/19/17	299,373	291,864
910,000	MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16	867,375	841,413
1,515,000	MORGAN STANLEY 3.625% 01/20/2027 DD 01/20/17	1,499,835	1,439,856
1,000,000	MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15	987,813	942,790
1,555,000	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	1,546,834	1,454,470
604,000	MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	599,905	571,650
359,000	MORGAN STANLEY 5.000% 11/24/2025 DD 11/22/13	394,114	366,062
470,000	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	464,675	575,186
100,000	MORGAN STANLEY VAR RT 01/20/2022 DD 01/20/17	100,911	99,672
620,000	MORGAN STANLEY VAR RT 01/24/2029 DD 01/23/18	620,000	593,204
200,000	MORGAN STANLEY VAR RT 02/14/2020 DD 02/17/17	200,700	200,006
890,000	MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	891,991	861,689
300,000	MORGAN STANLEY VAR RT 07/22/2022 DD 07/24/17	300,000	295,788
1,955,000	MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	1,953,981	1,781,514
164,000	MOSAIC CO/THE 5.625% 11/15/2043 DD 11/13/13	163,857	166,588
2,025,000	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	2,376,653	2,114,100
295,000	MOUNT SINAI HOSPITALS GROUP IN 3.981% 07/01/2048 DD 12/21/17	297,794	275,940
1,116,000	MPLX LP 4.500% 04/15/2038 DD 02/08/18	1,095,762	974,658
775,000	MPLX LP 4.700% 04/15/2048 DD 02/08/18	757,945	673,095
486,000	MPLX LP 4.900% 04/15/2058 DD 02/08/18	482,545	405,961
417,000	MPLX LP 5.500% 02/15/2049 DD 11/15/18	410,173	405,620
200,000	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	208,060	219,512
300,000	MUTUAL OF OMAHA INSURANCE 144A VAR RT 07/15/2054 DD 07/17/14	300,000	302,625
78,000	MYLAN INC 144A 5.200% 04/15/2048 DD 04/09/18	77,752	64,315
306,000	MYLAN NV 5.250% 06/15/2046 DD 12/15/16	305,951	257,851
168,000	NATIONAL OILWELL VARCO INC 3.950% 12/01/2042 DD 11/20/12	167,353	134,076
100,000	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	98,408	96,393
200,000	NCI BUILDING SYSTEMS INC 144A 8.000% 04/15/2026 DD 04/12/18	200,000	183,000
1,240,000	NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	1,226,463	1,202,688
560,000	NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	552,479	549,203
385,000	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	506,681	498,937
1,046,000	NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01 ****	1,478,580	1,380,071
1,345,000	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,655,877	1,837,364
775,000	NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	899,489	1,016,575
400,000	NEWCREST FINANCE PTY LTD 144A 5.750% 11/15/2041 DD 11/15/11	403,196	395,380
408,000	NEWELL BRANDS INC 5.375% 04/01/2036 DD 03/30/16	439,418	388,188
487,000	NEWMONT MINING CORP 4.875% 03/15/2042 DD 03/08/12	462,154	460,497
220,000	NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05	225,564	236,786

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320,000	NEWMONT MINING CORP 6.250% 10/01/2039 DD 09/18/09	401,920	350,410
300,000	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	300,000	300,750
240,000	NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	240,336	213,413
700,000	NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	678,733	651,203
80,000	NISOURCE INC 4.800% 02/15/2044 DD 04/12/13	80,750	77,453
465,000	NISOURCE INC 5.650% 02/01/2045 DD 10/10/13	527,203	506,250
175,000	NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	198,482	193,909
200,000	NISSAN MOTOR ACCEPTANCE C 144A VAR RT 09/28/2020 DD 09/28/17	200,000	197,774
998,000	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	996,536	859,647
230,000	NOBLE ENERGY INC 5.250% 11/15/2043 DD 11/08/13	238,712	204,155
2,189,000	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	2,103,782	1,886,852
593,000	NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	572,104	537,632
290,000	NORFOLK SOUTHERN CORP 3.950% 10/01/2042 DD 09/07/12	275,619	265,901
200,000	NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15	199,536	195,908
521,000	NORFOLK SOUTHERN CORP 4.800% 08/15/2043 DD 08/13/13	516,660	519,171
843,000	NORFOLK SOUTHERN CORP 4.837% 10/01/2041 DD 04/01/12	922,240	873,340
1,300,000	NORTH AMERICAN DEVELOPMENT BAN 4.375% 02/11/2020 DD 02/11/10	1,347,034	1,320,553
700,000	NORTHERN NATURAL GAS CO 144A 4.100% 09/15/2042 DD 08/27/12	698,782	668,969
230,000	NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	219,683	210,540
475,000	NORTHERN STATES POWER CO/MN 4.000% 08/15/2045 DD 08/11/15	467,243	462,892
475,000	NORTHERN STATES POWER CO/WI 4.200% 09/01/2048 DD 09/12/18	473,238	467,186
245,000	NORTHROP GRUMMAN CORP 2.930% 01/15/2025 DD 10/13/17	234,975	232,478
1,420,000	NORTHROP GRUMMAN CORP 3.200% 02/01/2027 DD 12/01/16	1,328,793	1,331,534
100,000	NORTHROP GRUMMAN CORP 3.250% 01/15/2028 DD 10/13/17	99,947	93,300
427,000	NORTHROP GRUMMAN CORP 3.850% 04/15/2045 DD 02/06/15	413,246	376,990
2,130,000	NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	2,126,677	1,937,256
460,000	NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01	609,404	605,659
940,000	NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	940,000	893,357
980,000	NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17	977,913	887,449
913,000	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	989,464	1,110,044
150,000	NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15	150,000	144,345
20,000	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	20,000	22,327
315,000	NOVARTIS CAPITAL CORP 3.100% 05/17/2027 DD 02/17/17	307,566	305,005
356,000	NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	348,983	356,901
805,000	NUCOR CORP 3.950% 05/01/2028 DD 04/26/18	803,479	796,161
405,000	NUCOR CORP 4.400% 05/01/2048 DD 04/26/18	402,125	391,230
150,000	NUCOR CORP 5.200% 08/01/2043 DD 07/29/13	175,029	159,078
345,000	NUTRIEN LTD 3.375% 03/15/2025 DD 03/15/18	332,815	324,128
300,000	NUTRIEN LTD 5.625% 12/01/2040 DD 12/01/17	342,198	314,205
470,000	NUTRIEN LTD 6.125% 01/15/2041 DD 01/15/18	552,631	514,693
230,000	NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	247,658	277,456
200,000	OCCIDENTAL PETROLEUM CORP 4.100% 02/15/2047 DD 11/07/16	199,552	186,570
295,000	OCCIDENTAL PETROLEUM CORP 4.200% 03/15/2048 DD 03/02/18	292,852	281,943
95,000	OCCIDENTAL PETROLEUM CORP 4.400% 04/15/2046 DD 04/04/16	99,104	92,430
150,000	OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15	148,394	148,925
280,000	OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15	280,000	339,010
260,000	OGLETHORPE POWER CORP 144A 5.050% 10/01/2048 DD 10/30/18	258,027	261,763
175,000	OGLETHORPE POWER CORP 4.200% 12/01/2042 DD 11/30/12	173,994	162,729
500,000	OHIO POWER CO 6.600% 02/15/2033 DD 08/15/03	650,885	624,220
480,000	OKLAHOMA GAS & ELECTRIC CO 3.800% 08/15/2028 DD 08/17/18	482,054	484,330
100,000	OLD REPUBLIC INTERNATIONAL COR 3.875% 08/26/2026 DD 08/26/16	98,232	95,488
410,000	OMNICOM GROUP INC / OMNICOM CA 3.625% 05/01/2022 DD 04/23/12	408,225	404,326
770,000	ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	768,899	728,166
620,000	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	602,799	707,643
205,000	ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12	230,346	232,956
285,000	ONE GAS INC 4.500% 11/01/2048 DD 11/05/18	281,899	293,365
370,000	ONEOK INC 5.200% 07/15/2048 DD 07/02/18	370,437	353,979
1,000,000	ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	1,113,790	1,030,300
590,000	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16	542,080	546,788
1,235,000	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17	1,225,484	1,154,922
175,000	ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	161,583	165,284
1,900,000	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	1,891,633	1,772,871
1,500,000	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	1,478,412	1,397,551
300,000	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	282,429	283,863
1,605,000	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	1,604,358	1,611,083
1,300,000	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	1,294,137	1,274,377
1,760,000	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	1,858,139	1,944,730
400,000	ORANGE SA 5.375% 01/13/2042 DD 01/13/12	399,932	419,092
1,135,000	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	1,560,236	1,568,207

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95,000	ORLANDO HEALTH OBLIGATED GROUP 4.089% 10/01/2048 DD 02/06/18	97,184	90,540
100,000	ORTHO-CLINICAL DIAGNOSTIC 144A 6.625% 05/15/2022 DD 05/16/14	95,875	90,000
295,000	OWENS CORNING 4.400% 01/30/2048 DD 01/25/18	290,693	222,991
525,000	PACIFIC GAS & ELECTRIC CO 2.950% 03/01/2026 DD 03/01/16	513,686	431,650
685,000	PACIFIC GAS & ELECTRIC CO 3.400% 08/15/2024 DD 08/18/14	685,507	594,053
989,000	PACIFIC GAS & ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14	1,010,254	877,322
800,000	PACIFIC GAS & ELECTRIC CO 3.750% 08/15/2042 DD 08/16/12	750,602	593,464
300,000	PACIFIC GAS & ELECTRIC CO 3.950% 12/01/2047 DD 11/29/17	298,692	225,330
450,000	PACIFIC GAS & ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	443,146	360,837
335,000	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	385,813	297,095
1,040,000	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	1,249,401	963,830
220,000	PACIFICORP 4.100% 02/01/2042 DD 01/06/12	222,178	213,633
940,000	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	1,080,046	1,128,545
500,000	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	661,279	623,615
300,000	PARK AEROSPACE HOLDINGS L 144A 5.250% 08/15/2022 DD 02/03/17	293,250	290,250
345,000	PARKER-HANNIFIN CORP 4.100% 03/01/2047 DD 09/01/17	343,579	330,293
605,000	PARKER-HANNIFIN CORP 4.450% 11/21/2044 DD 11/21/14	604,201	610,112
394,000	PARTNERS HEALTHCARE SYSTEM INC 3.765% 07/01/2048 DD 12/28/17	394,000	358,245
545,000	PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	514,273	520,737
1,188,000	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	1,115,432	1,054,374
274,000	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	273,145	269,342
570,000	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	549,442	471,527
100,000	PETROBRAS GLOBAL FINANCE BV 5.750% 02/01/2029 DD 02/01/18	98,402	92,500
467,000	PETROBRAS GLOBAL FINANCE BV 5.999% 01/27/2028 DD 07/27/18	465,893	439,685
1,450,000	PETROBRAS GLOBAL FINANCE BV 6.750% 01/27/2041 DD 01/27/11	1,671,660	1,366,625
515,000	PETRO-CANADA 5.950% 05/15/2035 DD 05/16/05	610,699	577,573
440,000	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	550,113	511,865
200,000	PETROLEOS MEXICANOS 5.350% 02/12/2028 DD 08/12/18	200,000	174,500
2,300,000	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	2,312,255	1,851,500
1,423,000	PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	1,442,690	1,176,664
355,000	PFIZER INC 4.100% 09/15/2038 DD 09/07/18	353,410	355,756
205,000	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	204,643	205,793
1,235,000	PFIZER INC 4.200% 09/15/2048 DD 09/07/18	1,234,777	1,253,056
785,000	PFIZER INC 4.400% 05/15/2044 DD 05/15/14	817,456	817,460
365,000	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	443,253	443,106
1,830,000	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	2,296,233	2,527,066
380,000	PHARMACIA LLC VAR RT 12/01/2028 DD 12/01/99	517,438	465,059
325,000	PHILIP MORRIS INTERNATIONAL IN 2.750% 02/25/2026 DD 02/25/16	300,515	300,407
195,000	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	179,412	167,751
870,000	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	819,001	767,749
452,000	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	451,892	411,058
1,195,000	PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	1,171,602	1,134,772
325,000	PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	332,495	322,225
230,000	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	273,348	266,499
515,000	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	553,131	501,615
1,720,000	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	1,724,280	1,678,411
193,000	PHILLIPS 66 PARTNERS LP 4.680% 02/15/2045 DD 02/23/15	188,943	173,800
80,000	PHILLIPS 66 PARTNERS LP 4.900% 10/01/2046 DD 10/14/16	78,390	73,339
400,000	PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	339,252	315,848
100,000	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	87,785	89,908
460,000	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	489,892	484,697
1,075,000	PNC BANK NA 4.050% 07/26/2028 DD 07/26/18	1,067,390	1,079,881
1,275,000	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	1,275,000	1,297,198
400,000	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	409,852	395,456
175,000	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	197,139	220,617
350,000	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	376,040	356,766
385,000	PRAXAIR INC 3.550% 11/07/2042 DD 11/07/12	369,735	346,219
335,000	PRECISION CASTPARTS CORP 4.375% 06/15/2045 DD 06/10/15	333,888	338,682
216,000	PRESIDENT & FELLOWS OF HARVARD 3.300% 07/15/2056 DD 10/13/16	214,397	191,078
200,000	PRIDE INTERNATIONAL LLC 7.875% 08/15/2040 DD 08/06/10	249,556	148,000
1,130,000	PROGRESS ENERGY INC 6.000% 12/01/2039 DD 11/19/09	1,305,204	1,326,824
313,000	PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	294,693	286,526
340,000	PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	347,436	330,851
85,000	PROGRESSIVE CORP/THE 4.350% 04/25/2044 DD 04/25/14	91,355	86,649
300,000	PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	296,346	304,398
527,000	PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	518,065	471,127
815,000	PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	805,081	921,855
600,000	PRUDENTIAL FINANCIAL INC VAR RT 03/15/2044 DD 03/22/13	552,000	561,750
375,000	PRUDENTIAL FINANCIAL INC VAR RT 09/15/2048 DD 09/18/18	375,000	348,750

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435,000	PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	434,184	409,944
450,000	PUBLIC SERVICE CO OF COLORADO 4.100% 06/15/2048 DD 06/21/18	448,772	442,548
316,000	PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	314,793	328,144
140,000	PUBLIC SERVICE ELECTRIC & GAS 3.600% 12/01/2047 DD 12/06/17	141,736	127,669
535,000	PUBLIC SERVICE ELECTRIC & GAS 3.800% 03/01/2046 DD 03/03/16	533,552	505,966
755,000	PUBLIC SERVICE ELECTRIC & GAS 4.050% 05/01/2048 DD 05/04/18	750,327	736,699
583,000	PUBLIC SERVICE ELECTRIC & GAS 4.150% 11/01/2045 DD 11/06/15	582,405	576,995
370,000	PUGET SOUND ENERGY INC 4.300% 05/20/2045 DD 05/26/15	380,183	375,691
290,000	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	348,626	345,750
135,000	PUGET SOUND ENERGY INC 6.274% 03/15/2037 DD 09/18/06	174,099	169,638
75,000	QUALCOMM INC 3.250% 05/20/2027 DD 05/26/17	72,983	69,765
569,000	QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	525,594	505,358
260,000	QUALCOMM INC 4.650% 05/20/2035 DD 05/20/15	267,049	250,991
400,000	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	397,856	381,000
200,000	RAYTHEON CO 7.200% 08/15/2027 DD 08/12/97	269,552	251,702
100,000	REALTY INCOME CORP 3.875% 04/15/2025 DD 04/04/18	98,195	99,812
125,000	REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07	163,370	157,774
300,000	RELIANCE STEEL & ALUMINUM CO 4.500% 04/15/2023 DD 04/12/13	298,755	303,387
705,000	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	774,148	688,383
755,000	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	798,699	701,418
105,000	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	127,090	102,334
185,000	REYNOLDS AMERICAN INC 7.000% 08/04/2041 DD 08/04/15	247,092	198,757
250,000	RIO OIL FINANCE TRUST SER 144A 8.200% 04/06/2028 DD 04/19/18	250,000	261,875
162,586	RIO OIL FINANCE TRUST SER 144A 9.250% 07/06/2024 DD 06/20/14	159,131	173,358
1,027,133	RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	1,008,501	1,123,427
512,000	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	501,458	493,522
720,000	ROCKWELL COLLINS INC 3.200% 03/15/2024 DD 04/10/17	699,343	693,367
2,010,000	ROCKWELL COLLINS INC 3.500% 03/15/2027 DD 04/10/17	1,924,093	1,886,767
391,000	ROCKWELL COLLINS INC 4.350% 04/15/2047 DD 04/10/17	386,373	359,697
346,000	ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18	343,917	329,167
350,000	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14	355,950	363,962
925,000	ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12	941,833	937,451
300,000	ROYAL BANK OF SCOTLAND GROUP P VAR RT 06/25/2024 DD 06/25/18	300,000	294,369
200,000	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/31/2049 DD 08/10/15	191,500	198,000
175,000	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	176,358	164,449
365,000	SABAL TRAIL TRANSMISSION 144A 4.682% 05/01/2038 DD 04/30/18	367,278	354,554
329,000	SABINE PASS LIQUEFACTION LLC 4.200% 03/15/2028 DD 03/06/17	328,681	314,695
400,000	SABINE PASS LIQUEFACTION LLC VAR RT 04/15/2023 DD 10/15/13	428,165	421,432
695,000	SALES TAX SECURITIZATION CORP 3.587% 01/01/2043 DD 12/14/17	694,687	627,856
550,000	SALES TAX SECURITIZATION CORP 3.820% 01/01/2048 DD 02/22/18	558,502	499,769
80,000	SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	79,958	72,770
208,000	SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11	207,709	192,483
800,000	SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	794,542	776,920
300,000	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	313,353	309,441
300,000	SAN JOSE CA REDEV AGY SUCCESSO 3.375% 08/01/2034 DD 12/21/17	289,774	282,381
300,000	SANDS CHINA LTD 144A 5.125% 08/08/2025 DD 08/09/18	292,755	297,075
375,000	SANTANDER HOLDINGS USA INC 4.400% 07/13/2027 DD 01/13/18	380,107	354,833
945,000	SANTANDER UK GROUP HOLDINGS PL VAR RT 11/03/2028 DD 11/03/17	879,653	854,186
500,000	SAUDI GOVERNMENT INTERNAT 144A 5.000% 04/17/2049 DD 04/17/18	489,130	481,305
100,000	SBA COMMUNICATIONS CORP 4.000% 10/01/2022 DD 04/01/18	100,000	95,250
1,290,000	SEMPRA ENERGY 3.800% 02/01/2038 DD 01/12/18	1,243,432	1,102,886
200,000	SEMPRA ENERGY 4.000% 02/01/2048 DD 01/12/18	197,308	171,666
811,000	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	802,915	783,150
1,789,000	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	1,809,547	1,834,441
300,000	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	320,697	311,829
1,700,000	SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	1,774,344	1,963,058
1,295,000	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	1,559,937	1,636,065
100,000	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12	95,493	84,077
135,000	SHERWIN-WILLIAMS CO/THE 4.400% 02/01/2045 DD 08/01/17	135,134	114,133
1,005,000	SHERWIN-WILLIAMS CO/THE 4.500% 06/01/2047 DD 05/16/17	1,030,646	906,269
289,000	SHERWIN-WILLIAMS CO/THE 4.550% 08/01/2045 DD 07/31/15	278,949	261,935
250,000	SIEMENS FINANCIERINGSMAAT 144A 3.300% 09/15/2046 DD 09/15/16	215,960	211,390
300,000	SINOPEC GROUP OVERSEAS DE REGS 3.250% 09/13/2027 DD 09/13/17	298,530	278,964
100,000	SL GREEN OPERATING PARTNERSHIP VAR RT 08/16/2021 DD 08/07/18	100,000	99,573
360,000	SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16	344,861	336,125
300,000	SOUTH CAROLINA ELECTRIC & GAS 4.350% 02/01/2042 DD 01/30/12	297,822	295,734
201,000	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14	199,913	185,611
280,000	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13	296,192	286,838
265,000	SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15	262,861	272,454

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205,000	SOUTH CAROLINA ELECTRIC & GAS 6.050% 01/15/2038 DD 01/14/08	249,241	241,744
365,000	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15	365,000	397,259
480,000	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	478,456	427,546
450,000	SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	464,981	443,160
1,854,000	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	2,037,213	2,084,155
1,505,000	SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	1,611,148	1,714,466
395,000	SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	400,957	404,073
185,000	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	203,457	185,703
66,000	SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	60,659	61,718
420,000	SOUTHERN CO GAS CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13	384,800	398,513
145,000	SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	180,467	163,870
897,000	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16	914,759	846,634
364,000	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	362,114	334,683
640,000	SOUTHERN COPPER CORP 5.250% 11/08/2042 DD 11/08/12	661,346	608,269
920,000	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	1,041,026	939,927
855,000	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	985,575	998,213
640,000	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13	643,666	633,926
285,000	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15	282,458	256,603
500,000	SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15	514,590	446,875
790,000	SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18	784,500	796,700
675,000	SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11	647,406	684,349
173,000	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15	174,459	156,432
400,000	SPIRE INC 4.700% 08/15/2044 DD 08/19/14	399,620	405,056
320,000	STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	322,465	306,227
475,000	STANLEY BLACK & DECKER INC 4.850% 11/15/2048 DD 11/06/18	474,468	489,635
300,000	STARBUCKS CORP 3.750% 12/01/2047 DD 11/22/17	261,624	248,427
370,000	STARBUCKS CORP 4.300% 06/15/2045 DD 06/10/15	350,817	339,183
609,000	STARBUCKS CORP 4.500% 11/15/2048 DD 08/10/18	595,685	566,906
300,000	STRYKER CORP 3.650% 03/07/2028 DD 03/07/18	300,201	291,930
465,000	STRYKER CORP 4.100% 04/01/2043 DD 03/25/13	458,400	429,586
500,000	SUMITOMO MITSUI FINANCIAL GROU 3.352% 10/18/2027 DD 10/18/17	500,000	477,855
540,000	SUNCOR ENERGY INC 4.000% 11/15/2047 DD 11/15/17	537,128	481,971
240,000	SUNCOR ENERGY INC 5.950% 12/01/2034 DD 12/01/03	283,102	267,137
575,000	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	679,363	662,239
1,560,000	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	1,797,008	1,894,152
180,000	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02	187,605	219,823
865,000	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13	870,401	723,780
148,000	SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14	141,948	130,687
695,000	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14	642,683	615,173
127,000	SUNOCO LOGISTICS PARTNERS OPER 5.400% 10/01/2047 DD 09/21/17	126,754	115,089
1,525,000	SUNTRUST BANK/ATLANTA GA VAR RT 08/02/2022 DD 07/26/18	1,528,004	1,520,440
850,000	SUNTRUST BANK/ATLANTA GA VAR RT 08/02/2024 DD 07/26/18	846,904	846,575
300,000	SUTTER HEALTH 4.091% 08/15/2048 DD 04/04/18	297,432	286,476
535,000	SYSCO CORP 4.450% 03/15/2048 DD 03/19/18	521,010	507,811
430,000	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15	453,010	438,742
609,000	TAMPA ELECTRIC CO 4.350% 05/15/2044 DD 05/15/14	608,592	585,955
1,200,000	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	1,145,269	1,050,732
235,000	TARGET CORP 7.000% 01/15/2038 DD 01/17/08	307,417	303,397
725,000	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	671,531	692,375
1,750,000	TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	1,887,925	1,737,978
560,000	TELEFONICA EMISIONES SA 4.895% 03/06/2048 DD 03/06/18	550,936	494,267
1,810,000	TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,875,900	1,656,874
845,000	TELEFONICA EMISIONES SA 7.045% 06/20/2036 DD 06/20/06	985,238	962,878
300,000	TELUS CORP 4.600% 11/16/2048 DD 06/12/18	295,794	297,378
54,218	TENNESSEE VALLEY AUTH BD 7.299% 03/15/2019 DD 09/27/00	64,520	54,594
100,000	TEVA PHARMACEUTICAL FINANCE CO 2.950% 12/18/2022 DD 12/18/12	96,108	88,436
200,000	TEVA PHARMACEUTICAL FINANCE NE 2.200% 07/21/2021 DD 07/21/16	188,101	183,842
725,000	TEXAS INSTRUMENTS INC 4.150% 05/15/2048 DD 05/07/18	721,781	723,427
555,000	THERMO FISHER SCIENTIFIC INC 4.100% 08/15/2047 DD 08/14/17	548,479	513,641
765,000	THOMSON REUTERS CORP 5.650% 11/23/2043 DD 11/21/13	750,052	811,351
130,000	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	130,948	104,507
810,000	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	828,594	738,137
2,620,000	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	2,667,964	2,502,257
3,120,000	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	3,494,776	3,201,869
975,000	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	1,080,436	1,056,959
82,781	TOPAZ SOLAR FARMS LLC 144A 4.875% 09/30/2039 DD 04/15/13	82,781	75,213
535,000	TORCHMARK CORP 4.550% 09/15/2028 DD 09/27/18	536,198	543,587
945,000	TRANSCANADA PIPELINES LTD 4.250% 05/15/2028 DD 05/07/18	945,661	935,871
675,000	TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	686,626	650,599

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290,000	TRANSCANADA PIPELINES LTD 4.875% 05/15/2048 DD 05/07/18	287,555	279,925
827,000	TRANSCANADA PIPELINES LTD 5.100% 03/15/2049 DD 10/12/18	830,218	824,288
1,720,000	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	1,908,890	1,871,549
1,555,000	TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	2,103,417	1,861,273
1,625,000	TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17	1,586,750	1,402,586
255,000	TRANSCONTINENTAL GAS PIPE LINE 7.850% 02/01/2026 DD 08/01/16	296,109	308,267
100,000	TRANSOCEAN INC 144A 7.250% 11/01/2025 DD 10/25/18	100,000	87,250
100,000	TRANSOCEAN PONTUS LTD 144A 6.125% 08/01/2025 DD 07/20/18	99,000	96,500
620,000	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	606,149	569,296
635,000	TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	632,244	609,543
325,000	TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	318,007	315,013
465,000	TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	476,356	467,757
100,000	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	115,247	114,463
130,000	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	161,140	161,974
130,000	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	171,638	168,792
1,041,000	TRAVELERS PROPERTY CASUALTY CO 6.375% 03/15/2033 DD 03/11/03	1,184,493	1,312,441
400,000	TRIMBLE INC 4.900% 06/15/2028 DD 06/15/18	399,468	393,852
250,000	TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	249,753	237,535
105,000	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	106,066	111,884
625,000	TYCO ELECTRONICS GROUP SA 7.125% 10/01/2037 DD 04/01/08	823,925	801,044
702,000	TYSON FOODS INC 4.550% 06/02/2047 DD 06/02/17	734,163	615,114
500,000	UBS AG/LONDON 144A 2.450% 12/01/2020 DD 11/30/17	489,435	490,655
400,000	UBS AG/LONDON 144A 4.500% 06/26/2048 DD 06/26/18	398,304	413,220
300,000	UBS GROUP FUNDING SWITZER 144A VAR RT 08/15/2023 DD 08/15/17	300,000	293,667
210,000	UNION CARBIDE CORP 7.750% 10/01/2096 DD 10/01/96	285,304	248,378
320,000	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	320,828	295,549
125,000	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	123,293	121,104
492,000	UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	474,244	402,382
210,000	UNION PACIFIC CORP 3.600% 09/15/2037 DD 09/19/17	209,792	187,683
1,962,000	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	1,875,995	1,664,090
185,000	UNION PACIFIC CORP 3.875% 02/01/2055 DD 01/29/15	167,101	157,960
150,000	UNION PACIFIC CORP 4.050% 03/01/2046 DD 03/01/16	138,830	138,446
350,000	UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17	349,482	297,444
250,000	UNION PACIFIC CORP 4.250% 04/15/2043 DD 03/15/13	261,871	238,175
1,010,000	UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	1,016,159	990,497
1,545,000	UNION PACIFIC CORP 4.500% 09/10/2048 DD 06/08/18	1,543,440	1,523,447
210,000	UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13	235,664	215,397
330,000	UNION PACIFIC CORP 4.800% 09/10/2058 DD 06/08/18	342,646	328,383
180,000	UNION PACIFIC CORP 4.821% 02/01/2044 DD 08/21/13	211,910	186,511
784,000	UNITED PARCEL SERVICE INC 3.750% 11/15/2047 DD 11/14/17	766,890	707,936
585,000	UNITED TECHNOLOGIES CORP 2.650% 11/01/2026 DD 11/01/16	523,024	526,822
220,000	UNITED TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	185,295	185,557
205,000	UNITED TECHNOLOGIES CORP 4.050% 05/04/2047 DD 05/04/17	183,025	180,669
345,000	UNITED TECHNOLOGIES CORP 4.125% 11/16/2028 DD 08/16/18	344,876	341,792
459,000	UNITED TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15	427,174	410,497
322,000	UNITED TECHNOLOGIES CORP 4.450% 11/16/2038 DD 08/16/18	320,107	313,609
2,504,000	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	2,471,204	2,365,630
795,000	UNITED TECHNOLOGIES CORP 4.625% 11/16/2048 DD 08/16/18	792,480	767,723
1,245,000	UNITED TECHNOLOGIES CORP 5.400% 05/01/2035 DD 04/29/05	1,340,848	1,316,600
215,000	UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	213,096	196,762
620,000	UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	615,369	616,051
600,000	UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	597,228	595,110
340,000	UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	339,354	337,039
1,110,000	UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	1,101,637	1,109,378
1,185,000	UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	1,201,143	1,219,756
465,000	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	473,963	485,702
953,000	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	949,083	1,008,274
1,725,000	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,789,690	2,036,173
370,000	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	471,335	472,446
325,000	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	431,299	420,355
825,000	UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	954,445	1,077,797
545,000	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	527,127	655,749
105,000	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	106,272	102,212
330,000	UNIVERSITY OF NOTRE DAME DU LA 3.438% 02/15/2045 DD 01/21/15	330,000	315,388
350,000	UNUM GROUP 6.750% 12/15/2028 DD 12/18/98	398,255	403,715
150,000	UNUM GROUP CORP 7.250% 03/15/2028 DD 03/16/98	189,375	175,935
100,000	US BANCORP VAR RT 12/31/2049 DD 02/13/17	100,000	94,000
1,265,000	VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16	1,378,710	1,366,200
805,000	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	737,954	929,775

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346,000	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	403,171	395,651
166,000	VALE SA 5.625% 09/11/2042 DD 09/11/12	136,103	167,262
395,000	VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18	394,716	391,311
312,000	VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15	324,458	293,255
520,000	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	605,498	569,733
100,000	VERIZON COMMUNICATIONS INC 2.625% 08/15/2026 DD 08/01/16	99,745	90,663
400,000	VERIZON COMMUNICATIONS INC 4.125% 03/16/2027 DD 03/16/17	397,024	400,308
1,955,000	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	1,931,585	1,884,210
320,000	VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	319,098	315,869
1,559,000	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	1,409,607	1,461,173
3,995,000	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	3,288,577	3,668,609
440,000	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	407,365	426,602
2,860,000	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	2,800,633	2,800,769
4,054,000	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	3,725,890	3,984,150
1,496,000	VERIZON COMMUNICATIONS INC 5.012% 04/15/2049 DD 02/03/17	1,463,859	1,490,614
4,255,000	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	3,707,272	4,111,522
2,201,000	VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	2,233,657	2,292,716
1,412,120	VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16	1,415,867	1,405,214
1,114,000	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	917,724	879,570
424,000	VIACOM INC 5.850% 09/01/2043 DD 08/19/13	441,369	415,868
140,000	VIACOM INC 6.875% 04/30/2036 DD 04/12/06	155,060	150,242
470,000	VIRGINIA ELECTRIC & POWER CO 4.000% 01/15/2043 DD 01/08/13	468,120	443,877
1,105,000	VIRGINIA ELECTRIC & POWER CO 4.450% 02/15/2044 DD 02/07/14	1,107,639	1,111,155
600,000	VIRGINIA ELECTRIC & POWER CO 4.650% 08/15/2043 DD 08/15/13	599,712	623,010
420,000	VIRGINIA ELECTRIC & POWER CO 6.000% 05/15/2037 DD 05/17/07	544,072	502,198
1,730,000	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	2,623,713	2,610,207
295,000	VISA INC 3.650% 09/15/2047 DD 09/11/17	278,604	277,713
300,000	VISA INC 4.150% 12/14/2035 DD 12/14/15	299,595	310,263
2,835,000	VISA INC 4.300% 12/14/2045 DD 12/14/15	2,919,275	2,929,916
900,000	VMWARE INC 3.900% 08/21/2027 DD 08/21/17	896,308	798,318
670,000	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	656,081	570,143
180,000	VODAFONE GROUP PLC 4.375% 05/30/2028 DD 05/30/18	180,652	174,613
440,000	VODAFONE GROUP PLC 5.000% 05/30/2038 DD 05/30/18	436,703	412,284
2,350,000	VODAFONE GROUP PLC 5.250% 05/30/2048 DD 05/30/18	2,356,266	2,206,274
896,000	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	985,589	939,116
400,000	VOLKSWAGEN GROUP OF AMERI 144A 4.250% 11/13/2023 DD 11/13/18	397,636	396,724
650,000	VULCAN MATERIALS CO 4.700% 03/01/2048 DD 09/01/18	606,125	564,337
385,000	WABTEC CORP 4.700% 09/15/2028 DD 09/14/18	385,454	361,076
375,000	WALGREENS BOOTS ALLIANCE INC 4.650% 06/01/2046 DD 06/01/16	372,060	338,085
775,000	WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14	773,639	705,614
1,769,000	WALMART INC 3.625% 12/15/2047 DD 10/20/17	1,691,598	1,628,559
1,780,000	WALMART INC 3.950% 06/28/2038 DD 06/27/18	1,773,031	1,763,517
3,380,000	WALMART INC 4.050% 06/29/2048 DD 06/27/18	3,336,236	3,363,168
125,000	WALMART INC 5.000% 10/25/2040 DD 10/25/10	137,109	141,990
175,000	WALMART INC 6.500% 08/15/2037 DD 08/24/07	231,560	226,833
640,000	WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	632,448	594,061
770,000	WASTE MANAGEMENT INC 3.900% 03/01/2035 DD 02/26/15	769,832	747,362
5,000,000	WELLS FARGO & CO 3.000% 01/22/2021 DD 01/24/14	5,099,550	4,977,700
1,930,000	WELLS FARGO & CO 3.500% 03/08/2022 DD 03/08/12	1,911,864	1,923,573
93,000	WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	92,689	85,335
535,000	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	537,226	490,761
260,000	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	265,635	244,764
847,000	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	864,376	815,534
660,000	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	678,812	643,553
150,000	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	171,070	164,834
420,000	WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	477,517	438,299
1,499,000	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	1,563,267	1,625,681
213,000	WELLS FARGO & CO VAR RT 12/31/2049 DD 04/22/14	213,000	202,936
800,000	WELLS FARGO BANK NA 3.625% 10/22/2021 DD 10/23/18	800,584	804,736
735,000	WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	838,921	830,013
3,770,000	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	4,302,132	4,662,434
450,000	WELLTOWER INC 4.950% 09/01/2048 DD 08/16/18	449,501	445,532
400,000	WELLTOWER INC 6.500% 03/15/2041 DD 03/14/11	392,320	467,140
400,000	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	400,000	396,348
220,000	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	219,166	215,085
355,000	WESTAR ENERGY INC 4.250% 12/01/2045 DD 11/13/15	353,559	348,056
560,000	WESTERN GAS PARTNERS LP 5.300% 03/01/2048 DD 03/02/18	559,722	483,235
220,000	WESTERN UNION CO/THE 6.200% 11/17/2036 DD 11/17/06	226,336	212,498
207,000	WESTLAKE CHEMICAL CORP 4.375% 11/15/2047 DD 11/28/17	204,887	173,468

WARNER MEDIA, LLC PENSION PLAN
Schedule H, Part IV, Line 4(i)
Schedule of Assets (Held at End of Year)-Continued
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796,000	WESTLAKE CHEMICAL CORP 5.000% 08/15/2046 DD 02/15/17	793,030	726,812
200,000	WESTROCK CO 144A 4.650% 03/15/2026 DD 12/03/18	199,708	203,056
265,000	WESTROCK CO 144A 4.900% 03/15/2029 DD 12/03/18	265,864	272,375
165,000	WESTROCK MWV LLC 7.950% 02/15/2031 DD 02/06/01	203,706	210,698
120,000	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	145,992	152,351
1,000,000	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	1,082,660	1,222,840
365,000	WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15	365,000	350,948
240,000	WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17	240,192	227,419
462,000	WILLIAMS COS INC/THE 4.850% 03/01/2048 DD 03/05/18	457,360	419,219
1,038,000	WILLIAMS COS INC/THE 4.900% 01/15/2045 DD 06/27/14	932,303	941,123
191,000	WILLIAMS COS INC/THE 5.100% 09/15/2045 DD 03/03/15	168,065	176,468
1,115,000	WILLIAMS COS INC/THE 5.400% 03/04/2044 DD 03/04/14	1,098,306	1,062,740
215,000	WILLIAMS COS INC/THE 5.800% 11/15/2043 DD 11/15/13	245,043	215,985
471,000	WILLIS NORTH AMERICA INC 4.500% 09/15/2028 DD 09/10/18	472,941	467,307
315,000	WILLIS NORTH AMERICA INC 5.050% 09/15/2048 DD 09/10/18	303,199	302,611
235,000	WILLIS-KNIGHTON MEDICAL CENTER 4.813% 09/01/2048 DD 10/25/18	236,332	243,798
660,000	WISCONSIN POWER & LIGHT CO 4.100% 10/15/2044 DD 10/14/14	659,432	626,894
584,000	WRKCO INC 144A 3.375% 09/15/2027 DD 08/24/17	583,743	537,414
280,000	WW GRAINGER INC 3.750% 05/15/2046 DD 05/16/16	262,744	253,162
170,000	WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	156,670	160,677
330,000	WW GRAINGER INC 4.600% 06/15/2045 DD 06/11/15	329,733	339,039
1,090,000	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	1,218,560	1,307,204
205,000	WYETH LLC 6.000% 02/15/2036 DD 11/14/05	254,259	253,485
200,000	XEROX CORP VAR RT 03/15/2023 DD 09/11/17	199,840	179,930
300,000	YARA INTERNATIONAL ASA 144A 4.750% 06/01/2028 DD 06/01/18	299,244	299,013
114,000	ZIMMER BIOMET HOLDINGS INC 4.250% 08/15/2035 DD 03/19/15	107,516	102,699
460,000	ZOETIS INC 3.000% 09/12/2027 DD 09/12/17	447,969	424,828
760,000	ZOETIS INC 4.450% 08/20/2048 DD 08/20/18	757,192	744,747
1,500,000	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	1,466,391	1,520,830
Total Other Fixed Income Securities		957,513,622	931,755,502

Common Stocks

1,420	ADVANCE AUTO PARTS INC	185,297	223,593
1,290	AKAMAI TECHNOLOGIES INC	75,853	78,793
11,788	ALBEMARLE CORP	1,319,728	908,501
8,641	ALEXION PHARMACEUTICALS INC	1,013,756	841,288
13,625	ALLERGAN PLC	2,797,578	1,821,118
764	ALPHABET INC-CL A	833,627	798,349
3,438	ALPHABET INC-CL C	2,177,701	3,560,427
1,854	AMAZON.COM INC	1,901,605	2,784,652
11,770	AMERICAN TOWER CORP	757,203	1,861,896
3,480	AMETEK INC	160,335	235,596
860	ANSYS INC	66,622	122,928
13,644	APPLE INC	1,130,355	2,152,205
61,815	APPLIED MATERIALS INC	2,659,101	2,023,823
3,470	APTARGROUP INC	226,419	326,423
4,780	ARTHUR J GALLAGHER & CO	200,073	352,286
3,299,555	AT&T INC ****	99,993,005	94,169,300
4,438	BIOGEN INC	1,201,220	1,335,483
1,570	BIO-TECHNE CORP	239,984	227,210
2,610	BLACKBAUD INC	181,429	164,169
37,602	BOSTON SCIENTIFIC CORP	977,720	1,328,855
10,187	BROADCOM INC	2,495,847	2,590,350
3,295	BROWN-FORMAN CORP	157,889	156,776
4,100	CAMPBELL SOUP CO	180,327	135,259
1,070	CANTEL MEDICAL CORP	85,070	79,662
5,110	CATALENT INC	193,438	159,330
33,491	CHARLES SCHWAB CORP/THE	944,236	1,390,881
7,204	CHARTER COMMUNICATIONS INC	2,023,445	2,052,924
13,480	CHEVRON CORP	1,387,088	1,466,489
7,331	CME GROUP INC	442,873	1,379,108
2,630	COMMERCE BANCSHARES INC/MO	90,731	148,253
840	COOPER COS INC/THE	132,604	213,780
71,638	CORNING INC	2,066,179	2,164,184
2,050	CULLEN/FROST BANKERS INC	132,685	180,277
6,120	DENTSPLY SIRONA INC	293,490	227,725
11,715	DIAMONDBACK ENERGY INC	1,431,584	1,085,981
1,380	EDWARDS LIFESCIENCES CORP	159,803	211,375

WARNER MEDIA, LLC PENSION PLAN
Schedule H, Part IV, Line 4(i)
Schedule of Assets (Held at End of Year)-Continued
December 31, 2018

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17,919	ELANCO ANIMAL HEALTH INC	534,962	564,986
1	ELEMENT FLEET MANAGEMENT CORP 144A	8	4
3,948	EQUINIX INC	1,420,569	1,391,907
1,860	EVEREST RE GROUP LTD	432,056	405,034
8,150	FACEBOOK INC	1,110,763	1,068,384
24,067	FIRST REPUBLIC BANK/CA	2,256,552	2,091,422
13,355	FLOWERS FOODS INC	267,335	246,667
4,080	FORTIVE CORP	316,144	276,053
12,080	GATES INDUSTRIAL CORP PLC	219,778	159,939
35,292	GILEAD SCIENCES INC	2,553,903	2,207,515
2,090	GUIDEWIRE SOFTWARE INC	104,099	167,681
1,250	HENRY SCHEIN INC	99,586	98,150
5,770	HORMEL FOODS CORP	194,770	246,264
1,700	IDEX CORP	173,795	214,642
20,302	INGERSOLL-RAND PLC	1,585,786	1,852,151
6,680	INTEGRA LIFESCIENCES HOLDINGS	266,714	301,268
1,830	INTERNATIONAL FLAVORS & FRAGRA	229,124	245,714
2,640	JM SMUCKER CO/THE	304,257	246,814
4,010	JOHN WILEY & SONS INC	206,964	188,350
33,363	JPMORGAN CHASE & CO	1,793,014	3,256,896
1,540	LABORATORY CORP OF AMERICA HOL	188,707	194,594
1,610	LOGMEIN INC	175,269	131,328
1,040	MASIMO CORP	91,759	111,665
1,525	MCCORMICK & CO INC/MD	146,783	212,341
2,680	MEDIDATA SOLUTIONS INC	145,932	180,686
37,420	MICROSOFT CORP	2,339,460	3,800,749
3,910	MOLSON COORS BREWING CO	257,659	219,586
54,920	MONDELEZ INTERNATIONAL INC	2,269,056	2,198,448
610	MORNINGSTAR INC	45,465	67,002
1,330	NEW RELIC INC	112,461	107,690
2,800	NORDSON CORP	333,148	334,180
3,650	NORTHERN TRUST CORP	197,595	305,104
5,210	NUTANIX INC	218,835	216,684
2,650	NUVASIVE INC	158,672	131,334
3,020	OKTA INC	90,323	192,676
1,730	PALO ALTO NETWORKS INC	225,718	325,846
25,068	PEPSICO INC	1,902,846	2,769,513
42,095	PFIZER INC	1,393,404	1,837,447
2,490	PROSPERITY BANCSHARES INC	130,408	155,127
8,350	PURE STORAGE INC	184,838	134,268
2,015	RED HAT INC	119,742	353,915
7,570	RITCHIE BROS AUCTIONEERS INC	227,098	247,690
1,570	ROCKWELL AUTOMATION INC	262,977	236,254
7,477	S&P GLOBAL INC	1,381,395	1,270,641
10,904	SALESFORCE.COM INC	1,181,601	1,493,521
9,060	SALLY BEAUTY HOLDINGS INC	250,977	154,473
35,092	SCHLUMBERGER LTD	2,327,136	1,266,119
8,059	SEMPRA ENERGY	857,055	871,903
740	SERVICENOW INC	122,144	131,757
3,870	SPLUNK INC	216,956	405,770
3,250	STERICYCLE INC	243,587	119,243
530	SVB FINANCIAL GROUP	81,805	100,658
1,920	SYNOPSYS INC	100,134	161,741
990	TABLEAU SOFTWARE INC	50,570	118,800
3,460	TRACTOR SUPPLY CO	203,372	288,702
88	TRANSCANADA CORP	3,809	3,141
4,345	TREEHOUSE FOODS INC	321,262	220,335
1,050	ULTA BEAUTY INC	224,225	257,082
21,338	UNITED RENTALS INC	2,499,639	2,187,785
9,905	UNITEDHEALTH GROUP INC	2,603,505	2,467,534
8,670	VALVOLINE INC	188,440	167,765
2,520	VEEVA SYSTEMS INC	144,588	225,086
2,490	VERISK ANALYTICS INC	207,513	271,510
25,563	VISA INC	975,431	3,372,782
23,103	WALT DISNEY CO/THE	2,390,825	2,533,244
1,820	WATERS CORP	256,408	343,343
1,230	WEST PHARMACEUTICAL SERVICES I	110,664	120,577
2,275	WORKDAY INC	186,655	363,272
27,942	XYLEM INC/NY	1,625,577	1,864,284

WARNER MEDIA, LLC PENSION PLAN
Schedule H, Part IV, Line 4(i)
Schedule of Assets (Held at End of Year)-Continued
December 31, 2018

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Total Common Stocks		174,359,507	179,434,285
Commingled Trust Funds			
4,063,116	AQR EAFE EQUITY FUND **	39,327,958	41,972,696
19,635,633	SSGA MSCI ACWI MIN VOL INDX NL QIB FD (ZVPN) **	193,004,471	229,736,909
23,599,847	OAKTREE EMERGING MARKETS EQUITY FUND **	22,250,000	23,599,847
1,957,460	POLUNIN DEVELOPING COUNTRIES FUND LLC **	21,758,149	24,174,630
688,313	SPRUCEGROVE US INTL POOLED **	34,034,789	45,949,798
102,371	SSGA S&P 500 FLAGSHIP NON- LENDING FUND **	54,245,762	63,080,193
Total Commingled Trust Funds		364,621,129	428,514,073
Registered Investment Companies			
Mutual Funds			
1,498,866	STATE ST INST SM CAP EQ-I**	26,368,813	21,868,457
32,884	BNY MELLON INTERNATIONAL APPRECIATION FUND**	403,807	394,933
18,227	BNY MELLON SMALL CAP STOCK FUND CL M SHS**	239,458	271,577
34,927	DREYFUS LARGE CAP GROWTH FUND CL**	304,137	390,482
11,763	DREYFUS STRATEGIC VALUE FUND**	383,146	363,016
Total Mutual Funds		27,699,361	23,288,465
Total Registered Investment Companies			
Other Investments			
Futures Contracts			
11	FED FUND 30DAY FUTURE (CBT) EXP JAN 19	-	(1,396)
122	US 10 YR TREAS NTS FUT (CBT) EXP MAR 19	-	420,117
27	US 10YR ULTRA FUTURE (CBT) EXP MAR 19	-	(35,232)
493	US 2YR NOTE FUTURE (CBT) EXP MAR 19	-	611,843
(445)	US 5YR NOTE FUTURE (CBT) EXP MAR 19	-	(711,158)
(248)	US TREAS BD FUTURE (CBT) EXP MAR 19	-	(1,635,953)
(154)	US ULTRA BOND (CBT) EXP MAR 19	-	1,166,819
Total Futures Contracts		-	(184,960)
Options Contracts			
(10)	US 10 YR TREAS NTS FUT MAR 19 CALL FEB 19 120.500 ED 012519	(2,172)	(16,094)
(10)	US 10 YR TREAS NTS FUT MAR 19 PUT FEB 19 117.500 ED 012519	(1,860)	(156)
Total Options Contracts		(4,032)	(16,250)
Hedge Fund Investments			
294,254	AG CAPITAL RECOVERY VII LP **	11,253	294,254
136,663	AG SUPER FUND L.P. **	79,601	136,663
21,777,130	CENTERBRIDGE CREDIT PARTNERS TE LP **	12,727,820	21,777,130
474,280	CENTERBRIDGE SPECIAL CREDIT PARTN L **	4,631	474,280
Total Hedge Fund Investments		12,823,305	22,682,327
Limited Partnerships			
1,759,827	BEACON CAPITAL STRATEGIC PARTNERS 8 **	2,986,519	1,759,827
2,928,908	BRIDGE DEBT III INTERNATIONAL **	2,965,521	2,928,908
10,229,819	COLONY INDUSTRIAL GP LLC **	9,958,884	10,229,819
2,988,375	FAIRVIEW VENTURES FUND II **	3,501,031	2,988,375
8,855,400	GLOBAL INFRASTRUCTURE PARTNERS B LP **	1,819,470	8,855,400
292,400	INTERNATIONAL PRIVATE EQUITY FUND II **	1,227,415	292,400
13,570,386	LEEDS EQUITY PARTNERS V LP **	7,612,681	13,570,386
6,180,093	PCCP CREDIT IX LP **	6,208,287	6,180,093
Total Limited Partnerships		36,279,808	46,805,208
Swap Contract			
406,250	TRS EL UL MLEIECUS P 0BPS 2019 JUN 28	-	2,778,688
Total Swap Contract		-	2,778,688
103-12 Investment			
946,292	ADAMS ST PRTSHP FD-2002 US FD **	219,030	946,292
Total 103-12 Investment		219,030	946,292
Total Other Investments		49,318,111	73,011,305

WARNER MEDIA, LLC PENSION PLAN
Schedule H, Part IV, Line 4(i)
Schedule of Assets (Held at End of Year)-Continued
December 31, 2018

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Total Investments*****

\$	2,418,330,296	\$	2,524,834,405
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* 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, 2018.

WARNER MEDIA, LLC PENSION PLAN
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions
December 31, 2018

EIN#: 82-2449954
PN#: 001

Identity of Party Involved or Issue of Securities	Description of Assets	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category (i) - Single transactions in excess of 5% of Plan assets:						
Dreyfus	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	\$ 500,396,111		\$ 500,396,111	\$ 500,396,111	
Dreyfus	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97		\$ 507,266,036	\$ 507,266,036	\$ 507,266,036	\$ -
BNY Mellon	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	\$ 500,000,000		\$ 500,000,000	\$ 500,000,000	
BNY Mellon	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97		\$ 500,000,000	\$ 500,000,000	\$ 500,000,000	\$ -

WARNER MEDIA, LLC PENSION PLAN
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions (Continued)
December 31, 2018

EIN#: 82-2449954
PN#: 001

Identity of Party Involved or Issue of Securities	Description of Assets	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	U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	\$ 612,286,391		\$ 612,286,391	\$ 612,286,391	\$ -
US Treasury	U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18		\$ 53,628,999	\$ 54,115,697	\$ 53,628,999	\$ (486,698)
US Treasury	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	\$ 58,733,297		\$ 58,733,297	\$ 58,733,297	\$ -
US Treasury	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18		\$ 57,317,097	\$ 57,017,458	\$ 57,317,097	\$ 299,639
US Treasury	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	\$ 86,670,456		\$ 86,670,456	\$ 86,670,456	\$ -
US Treasury	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17		\$ 82,400,888	\$ 83,313,512	\$ 82,400,888	\$ (912,624)
Dreyfus*	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	\$ 1,015,674,086		\$ 1,015,674,086	\$ 1,015,674,086	\$ -
Dreyfus*	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97		\$ 997,589,809	\$ 997,589,809	\$ 997,589,809	\$ -
BNY Mellon*	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	\$ 516,277,904		\$ 516,277,904	\$ 516,277,904	\$ -
BNY Mellon*	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97		\$ 518,571,520	\$ 518,571,520	\$ 518,571,520	\$ -

There were no category (ii) or (iv) transactions for the year ended December 31, 2018.

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

* Indicates party-in-interest to the Plan.

Plan Name: Warner Media, LLC Pension Plan

EIN / Plan Number: 82-2449954/ 001

NOTE: The following pages represent the investment detail that comprises the approximately \$44.3M in collateralized securities as disclosed on page 21 of the Warner Media, LLC 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).



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Barclays Capital Inc. (U.S. Government Debt (Bilateral))												
Loan	484898	73621852	USD	USD	1.000	79546E104	SALLY BEAUTY HOLDINGS INC	16.950000	5,159	87,445.05	87,445.05	87,445.05
Loan	484898	80583039	USD	USD	1.000	79546E104	SALLY BEAUTY HOLDINGS INC	16.950000	3,901	66,121.95	66,121.95	66,121.95
Loan	484898	83105693	USD	USD	1.000	343498101	FLOWERS FOODS INC	18.290000	12,167	222,534.43	222,534.43	222,534.43
Loan	484898	83463079	USD	USD	1.000	858912108	STERICYCLE INC	36.600000	3,250	118,950.00	118,950.00	118,950.00
Loan	484898	83463426	USD	USD	1.000	90384S303	ULTA BEAUTY INC	239.450000	980	234,661.00	234,661.00	234,661.00
Loan	484898	83512983	USD	USD	1.000	200525103	COMMERCE BANCSHARES INC/MO	55.620000	2,300	127,926.00	127,926.00	127,926.00
Loan	484898	83522687	USD	USD	1.000	200525103	COMMERCE BANCSHARES INC/MO	55.620000	12	667.44	667.44	667.44
Loan	484898	83533383	USD	USD	1.000	832696405	JM SMUCKER CO/THE	93.910000	2,640	247,922.40	247,922.40	247,922.40
Loan Total For Barclays Capital Inc.									30,409	1,106,228.27	1,106,228.27	1,106,228.27
Collateral			USD	USD	1.000	US912810EW46	UNITED STATES TREASURY BOND	123.883000	23,047	28,551.77	28,551.77	28,551.77
Collateral			USD	USD	1.000	US912810RC45	UNITED STATES TREASURY BOND	111.656375	95,677	106,829.36	106,829.36	106,829.36
Collateral			USD	USD	1.000	US912810RD28	UNITED STATES TREASURY BOND	113.035519	7,809	8,826.73	8,826.73	8,826.73
Collateral			USD	USD	1.000	US912810RE01	UNITED STATES TREASURY BOND	111.750375	19,863	22,197.19	22,197.19	22,197.19
Collateral			USD	USD	1.000	US912810RF75	US TREASURY INFLATION INDEXED	112.481025	2,502	2,814.11	2,814.11	2,814.11
Collateral			USD	USD	1.000	US912810RG58	UNITED STATES TREASURY BOND	106.502867	28,051	29,875.20	29,875.20	29,875.20
Collateral			USD	USD	1.000	US912810RH32	UNITED STATES TREASURY BOND	102.851875	1,137	1,169.64	1,169.64	1,169.64
Collateral			USD	USD	1.000	US912810RJ97	UNITED STATES TREASURY BOND	99.815216	207,881	207,497.06	207,497.06	207,497.06
Collateral			USD	USD	1.000	US912810RM27	UNITED STATES TREASURY BOND	99.760216	26,156	26,093.01	26,093.01	26,093.01
Collateral			USD	USD	1.000	US912810RP57	UNITED STATES TREASURY BOND	99.760216	146,700	146,347.76	146,347.76	146,347.76
Collateral			USD	USD	1.000	US912810RQ31	UNITED STATES TREASURY BOND	90.828500	8,340	7,574.65	7,574.65	7,574.65
Collateral			USD	USD	1.000	US9128282F67	UNITED STATES TREASURY NOTE	96.765133	23,047	22,301.82	22,301.82	22,301.82
Collateral			USD	USD	1.000	US9128282S88	UNITED STATES TREASURY NOTE	97.364970	6,293	6,126.73	6,126.73	6,126.73
Collateral			USD	USD	1.000	US9128283J70	UNITED STATES TREASURY NOTE	97.469975	17,361	16,922.09	16,922.09	16,922.09
Collateral			USD	USD	1.000	US9128283Y48	UNITED STATES TREASURY NOTE	100.336287	14,177	14,224.84	14,224.84	14,224.84
Collateral			USD	USD	1.000	US9128284P22	UNITED STATES TREASURY NOTE	100.544564	20,470	20,581.17	20,581.17	20,581.17
Collateral			USD	USD	1.000	US9128284Q05	UNITED STATES TREASURY NOTE	100.081088	2,502	2,503.88	2,503.88	2,503.88
Collateral			USD	USD	1.000	US9128284X55	UNITED STATES TREASURY NOTE	101.794685	50,037	50,935.06	50,935.06	50,935.06
Collateral			USD	USD	1.000	US9128285Q95	UNITED STATES TREASURY NOTE	100.617203	25,019	25,172.94	25,172.94	25,172.94
Collateral			USD	USD	1.000	US912828C996	US TREASURY INFLATION INDEXED	106.376042	682	725.83	725.83	725.83
Collateral			USD	USD	1.000	US912828F627	UNITED STATES TREASURY NOTE	99.330762	40,105	39,837.05	39,837.05	39,837.05
Collateral			USD	USD	1.000	US912828F965	UNITED STATES TREASURY NOTE	98.903017	8,036	7,948.10	7,948.10	7,948.10
Collateral			USD	USD	1.000	US912828M805	UNITED STATES TREASURY NOTE	98.143330	21,986	21,577.77	21,577.77	21,577.77
Collateral			USD	USD	1.000	US912828N639	UNITED STATES TREASURY NOTE	100.469644	7,885	7,921.66	7,921.66	7,921.66
Collateral			USD	USD	1.000	US912828P469	UNITED STATES TREASURY NOTE	93.859375	20,242	18,999.26	18,999.26	18,999.26



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Global Securities Lending

Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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Collateral			USD	USD	1.000	US912828R853	UNITED STATES TREASURY NOTE	99.304461	1,668	1,656.30	1,656.30	1,656.30
Collateral			USD	USD	1.000	US912828T677	UNITED STATES TREASURY NOTE	96.730635	21,228	20,533.82	20,533.82	20,533.82
Collateral			USD	USD	1.000	US912828XB14	UNITED STATES TREASURY NOTE	97.243028	258,525	251,397.29	251,397.29	251,397.29
Collateral			USD	USD	1.000	US912828XV77	UNITED STATES TREASURY NOTE	99.367000	4,397	4,369.36	4,369.36	4,369.36
Collateral			USD	USD	1.000	US912828XY17	UNITED STATES TREASURY NOTE	99.895000	15,845	15,828.43	15,828.43	15,828.43
Collateral Total For Barclays Capital Inc.									1,126,668	1,137,339.87	1,137,339.87	1,137,339.87
Barclays Capital Inc. (U.S. Government Mortgages (TriParty))												
Loan	484988	83622467	USD	USD	1.000	9128285N6	UNITED STATES TREASURY NOTE	101.670849	3,462,000	3,519,844.79	3,519,844.79	3,519,844.79
Loan	484989	83545925	USD	USD	1.000	9128285Q9	UNITED STATES TREASURY NOTE	100.617203	2,545,000	2,560,707.82	2,560,707.82	2,560,707.82
Loan	484989	83559134	USD	USD	1.000	912810SD1	UNITED STATES TREASURY BOND	100.207000	2,827,375	2,833,227.67	2,833,227.67	2,833,227.67
Loan	484989	83624607	USD	USD	1.000	912810SD1	UNITED STATES TREASURY BOND	100.207000	662,625	663,996.63	663,996.63	663,996.63
Loan	484990	81716025	USD	USD	1.000	912810SA7	UNITED STATES TREASURY BOND	100.133000	190,000	190,252.70	190,252.70	190,252.70
Loan	484990	81834214	USD	USD	1.000	912810SA7	UNITED STATES TREASURY BOND	100.133000	1,057,000	1,058,405.81	1,058,405.81	1,058,405.81
Loan	484990	82748305	USD	USD	1.000	912810PU6	UNITED STATES TREASURY BOND	131.471359	1,002,000	1,317,343.02	1,317,343.02	1,317,343.02
Loan	484992	83559134	USD	USD	1.000	912810SD1	UNITED STATES TREASURY BOND	100.207000	1,617,625	1,620,973.48	1,620,973.48	1,620,973.48
Loan	484992	83624607	USD	USD	1.000	912810SD1	UNITED STATES TREASURY BOND	100.207000	4,917,375	4,927,553.97	4,927,553.97	4,927,553.97
Loan	484993	81834214	USD	USD	1.000	912810SA7	UNITED STATES TREASURY BOND	100.133000	500,000	500,665.00	500,665.00	500,665.00
Loan Total For Barclays Capital Inc.									18,781,000	19,192,970.89	19,192,970.89	19,192,970.89
Collateral			USD	USD	1.000	31283GYX9	FMAC 08.000 FGPC G00726 G	0.198871	2,110	4.20	4.20	4.20
Collateral			USD	USD	1.000	31283H6B6	FMAC 06.500 FGPC G01766 G	3.789535	400	15.14	15.14	15.14
Collateral			USD	USD	1.000	31283K6F0	FMAC 05.500 FGPC G11770 G	0.055397	2,735	1.51	1.51	1.51
Collateral			USD	USD	1.000	31283KVM7	FMAC 05.000 FGPC G11520 G	0.000281	23,664	0.07	0.07	0.07
Collateral			USD	USD	1.000	31283KVU9	FMAC 06.000 FGPC G11527 G	0.000272	7,787	0.02	0.02	0.02
Collateral			USD	USD	1.000	31283KWM6	FMAC 05.500 FGPC G11552 G	0.001681	9,222	0.16	0.16	0.16
Collateral			USD	USD	1.000	31283KZR2	FMAC 06.000 FGPC G11652 G	0.029129	2,025	0.59	0.59	0.59
Collateral			USD	USD	1.000	31288BBA0	FMAC 06.500 FGPC C72733 G	0.868937	6,879	59.78	59.78	59.78
Collateral			USD	USD	1.000	31288JZU3	FMAC 06.500 FGPC C79755 G	1.225350	5,575	68.31	68.31	68.31
Collateral			USD	USD	1.000	3128CUH41	FMAC 06.500 FGPC G30251 G	0.059571	555	0.33	0.33	0.33
Collateral			USD	USD	1.000	3128CUHK5	FMAC 06.500 FGPC G30234 G	0.910983	12,475	113.65	113.65	113.65
Collateral			USD	USD	1.000	3128CUK96	FMAC 06.000 FGPC G30320 G	5.882495	7,409	435.81	435.81	435.81
Collateral			USD	USD	1.000	3128CUKV7	FMAC 05.500 FGPC G30308 G	5.906568	1,947	114.99	114.99	114.99
Collateral			USD	USD	1.000	3128CUKZ8	FMAC 06.500 FGPC G30312 G	0.014157	13,936	1.97	1.97	1.97
Collateral			USD	USD	1.000	3128CULB0	FMAC 06.000 FGPC G30322 G	3.439445	1,548	53.26	53.26	53.26
Collateral			USD	USD	1.000	3128CULR5	FMAC 05.500 FGPC G30336 G	4.052359	2,851	115.52	115.52	115.52



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Global Securities Lending
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Time Warner Inc Master Pension Trust

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Collateral			USD	USD	1.000	3128CUM29	FMAC 06.000 FGPC G30377 G	3.673114	4,082	149.93	149.93	149.93
Collateral			USD	USD	1.000	3128CUMT0	FMAC 05.500 FGPC G30370 G	3.257676	8,825	287.51	287.51	287.51
Collateral			USD	USD	1.000	3128CUN77	FMAC 05.500 FGPC G30414 G	3.957349	12,979	513.61	513.61	513.61
Collateral			USD	USD	1.000	3128CUN93	FMAC 06.500 FGPC G30416 G	6.349349	454	28.84	28.84	28.84
Collateral			USD	USD	1.000	3128CUNC6	FMAC 05.500 FGPC G30387 G	3.517269	13,369	470.21	470.21	470.21
Collateral			USD	USD	1.000	3128CUPS9	FMAC 06.000 FGPC G30433 G	6.882268	179	12.30	12.30	12.30
Collateral			USD	USD	1.000	3128CUQC3	FMAC 06.500 FGPC G30451 G	4.652588	219	10.19	10.19	10.19
Collateral			USD	USD	1.000	3128CUQD1	FMAC 06.000 FGPC G30452 G	5.086259	6,029	306.67	306.67	306.67
Collateral			USD	USD	1.000	3128CUQP4	FMAC 06.000 FGPC G30462 G	7.612588	4,335	330.03	330.03	330.03
Collateral			USD	USD	1.000	3128CUS80	FMAC 06.500 FGPC G30543 G	8.466989	167	14.15	14.15	14.15
Collateral			USD	USD	1.000	3128DX5J4	FMAC 06.500 FGPC D94449 G	0.034718	5,191	1.80	1.80	1.80
Collateral			USD	USD	1.000	3128DXAT6	FMAC 06.500 FGPC D93618 G	0.020337	5,036	1.02	1.02	1.02
Collateral			USD	USD	1.000	3128DY4C8	FMAC 06.000 FGPC D95319 G	0.373812	1,298	4.85	4.85	4.85
Collateral			USD	USD	1.000	3128DYZZ3	FMAC 07.000 FGPC D95260 G	0.349684	747	2.61	2.61	2.61
Collateral			USD	USD	1.000	3128E25R3	FMAC 04.500 FGPC D96256 G	2.478910	20,302	503.27	503.27	503.27
Collateral			USD	USD	1.000	3128E2B96	FMAC 06.000 FGPC D95464 G	0.773011	5,026	38.85	38.85	38.85
Collateral			USD	USD	1.000	3128E2K96	FMAC 05.500 FGPC D95720 G	1.225514	1,738	21.30	21.30	21.30
Collateral			USD	USD	1.000	3128E2RS7	FMAC 05.500 FGPC D95897 G	1.506788	15,866	239.07	239.07	239.07
Collateral			USD	USD	1.000	3128E2VU7	FMAC 05.500 FGPC D96027 G	2.727705	1,038	28.32	28.32	28.32
Collateral			USD	USD	1.000	3128E2VW3	FMAC 05.500 FGPC D96029 G	2.682212	4,672	125.32	125.32	125.32
Collateral			USD	USD	1.000	3128E3A20	FMAC 05.500 FGPC D96325 G	1.079496	6,931	74.82	74.82	74.82
Collateral			USD	USD	1.000	3128E3MJ0	FMAC 05.500 FGPC D96661 G	4.501062	9,306	418.85	418.85	418.85
Collateral			USD	USD	1.000	3128E3TU8	FMAC 05.500 FGPC D96863 G	6.693505	2,661	178.09	178.09	178.09
Collateral			USD	USD	1.000	3128E3YR9	FMAC 05.500 FGPC D97020 G	1.893464	1,231	23.32	23.32	23.32
Collateral			USD	USD	1.000	3128E42W1	FMAC 05.500 FGPC D97989 G	3.475260	610	21.20	21.20	21.20
Collateral			USD	USD	1.000	3128E4B92	FMAC 05.500 FGPC D97264 G	2.660642	148	3.93	3.93	3.93
Collateral			USD	USD	1.000	3128E4D74	FMAC 05.500 FGPC D97326 G	4.333892	2,985	129.37	129.37	129.37
Collateral			USD	USD	1.000	3128E4X23	FMAC 05.500 FGPC D97897 G	3.662501	6,684	244.80	244.80	244.80
Collateral			USD	USD	1.000	3128E4Y63	FMAC 05.500 FGPC D97933 G	4.924556	446	21.98	21.98	21.98
Collateral			USD	USD	1.000	3128FSPF9	FMAC 08.000 FGPC D83122 G	0.664379	1,190	7.90	7.90	7.90
Collateral			USD	USD	1.000	3128K3PD3	FMAC 06.000 FGPC A43120 G	5.494205	3,517	193.24	193.24	193.24
Collateral			USD	USD	1.000	3128K8VW3	FMAC 04.000 FGPC A47829 G	24.711143	18	4.49	4.49	4.49
Collateral			USD	USD	1.000	3128K9EW0	FMAC 06.000 FGPC A48249 G	4.170315	3,610	150.54	150.54	150.54
Collateral			USD	USD	1.000	3128KHFU5	FMAC 06.500 FGPC A54679 G	2.698738	208	5.60	5.60	5.60
Collateral			USD	USD	1.000	3128KLQQ3	FMAC 05.500 FGPC A57663 G	2.605099	5,187	135.12	135.12	135.12
Collateral			USD	USD	1.000	3128KSET5	FMAC 06.000 FGPC A61946 G	0.684534	5,670	38.81	38.81	38.81



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Collateral			USD	USD	1.000	3128KVT39	FMAC 06.500 FGPC A65070 G	2.288293	107	2.44	2.44	2.44
Collateral			USD	USD	1.000	3128L3V78	FMAC 06.000 FGPC A70638 G	0.967756	2,756	26.67	26.67	26.67
Collateral			USD	USD	1.000	3128L7B30	FMAC 05.500 FGPC A73658 G	8.004901	7,189	575.48	575.48	575.48
Collateral			USD	USD	1.000	3128LCJH0	FMAC 05.500 FGPC A78364 G	7.517178	1,870	140.60	140.60	140.60
Collateral			USD	USD	1.000	3128LXTX8	FMAC 06.500 FGPC G02366 G	3.921070	10,627	416.68	416.68	416.68
Collateral			USD	USD	1.000	3128M1AN9	FMAC 05.500 FGPC G11913 G	1.142741	6,302	72.01	72.01	72.01
Collateral			USD	USD	1.000	3128M1CM9	FMAC 05.500 FGPC G11976 G	0.010307	24,151	2.49	2.49	2.49
Collateral			USD	USD	1.000	3128M1GD5	FMAC 05.000 FGPC G12096 G	0.154180	1,149	1.77	1.77	1.77
Collateral			USD	USD	1.000	3128M1HA0	FMAC 04.500 FGPC G12125 G	0.127315	2,206	2.81	2.81	2.81
Collateral			USD	USD	1.000	3128M1JR1	FMAC 05.000 FGPC G12172 G	0.172403	7,396	12.75	12.75	12.75
Collateral			USD	USD	1.000	3128M1K65	FMAC 06.000 FGPC G12217 G	1.007455	369	3.72	3.72	3.72
Collateral			USD	USD	1.000	3128M1KC2	FMAC 05.500 FGPC G12191 G	1.306279	26,548	346.80	346.80	346.80
Collateral			USD	USD	1.000	3128M1KH1	FMAC 05.500 FGPC G12196 G	1.593613	19,015	303.02	303.02	303.02
Collateral			USD	USD	1.000	3128M1LA5	FMAC 05.500 FGPC G12221 G	1.200589	6,328	75.98	75.98	75.98
Collateral			USD	USD	1.000	3128M1NE5	FMAC 05.500 FGPC G12289 G	1.062072	46,723	496.23	496.23	496.23
Collateral			USD	USD	1.000	3128M1NN5	FMAC 06.000 FGPC G12297 G	1.325360	10,220	135.45	135.45	135.45
Collateral			USD	USD	1.000	3128M1NZ8	FMAC 05.000 FGPC G12308 G	1.080387	5,127	55.39	55.39	55.39
Collateral			USD	USD	1.000	3128M1PU7	FMAC 05.000 FGPC G12335 G	1.325324	532	7.05	7.05	7.05
Collateral			USD	USD	1.000	3128M1QG7	FMAC 06.000 FGPC G12355 G	0.869001	2,738	23.80	23.80	23.80
Collateral			USD	USD	1.000	3128M1RR2	FMAC 06.000 FGPC G12396 G	1.722723	779	13.42	13.42	13.42
Collateral			USD	USD	1.000	3128M1RU5	FMAC 06.000 FGPC G12399 G	1.246702	4,583	57.14	57.14	57.14
Collateral			USD	USD	1.000	3128M1TK5	FMAC 05.500 FGPC G12454 G	1.017986	4,153	42.28	42.28	42.28
Collateral			USD	USD	1.000	3128M1TW9	FMAC 06.000 FGPC G12465 G	1.431453	88	1.25	1.25	1.25
Collateral			USD	USD	1.000	3128M1TY5	FMAC 06.000 FGPC G12467 G	1.284033	13,485	173.15	173.15	173.15
Collateral			USD	USD	1.000	3128M4FL2	FMAC 05.500 FGPC G02571 G	3.522593	4,219	148.63	148.63	148.63
Collateral			USD	USD	1.000	3128M4GR8	FMAC 05.500 FGPC G02608 G	1.801455	10,058	181.20	181.20	181.20
Collateral			USD	USD	1.000	3128M4JJ3	FMAC 05.500 FGPC G02665 G	2.209956	6,425	141.98	141.98	141.98
Collateral			USD	USD	1.000	3128M4JZ7	FMAC 06.000 FGPC G02680 G	1.781989	3,986	71.03	71.03	71.03
Collateral			USD	USD	1.000	3128M4NG4	FMAC 05.500 FGPC G02791 G	2.258684	14,303	323.06	323.06	323.06
Collateral			USD	USD	1.000	3128M4P98	FMAC 06.500 FGPC G02848 G	1.667720	1,395	23.26	23.26	23.26
Collateral			USD	USD	1.000	3128M4R88	FMAC 06.000 FGPC G02911 G	1.761357	414	7.28	7.28	7.28
Collateral			USD	USD	1.000	3128M4XP3	FMAC 06.500 FGPC G03086 G	8.534341	5,471	466.88	466.88	466.88
Collateral			USD	USD	1.000	3128M4ZP1	FMAC 05.500 FGPC G03150 G	2.134051	6,216	132.66	132.66	132.66
Collateral			USD	USD	1.000	3128M5FD7	FMAC 06.000 FGPC G03464 G	2.057247	1,802	37.06	37.06	37.06
Collateral			USD	USD	1.000	3128M5GM6	FMAC 06.000 FGPC G03504 G	1.736776	265	4.60	4.60	4.60
Collateral			USD	USD	1.000	3128M5NP1	FMAC 06.000 FGPC G03698 G	1.965183	7,343	144.31	144.31	144.31



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Collateral			USD	USD	1.000	3128M5PW4	FMAC 06.500 FGPC G03737 G	2.328835	949	22.09	22.09	22.09
Collateral			USD	USD	1.000	3128M5VF4	FMAC 06.500 FGPC G03914 G	6.564664	472	30.98	30.98	30.98
Collateral			USD	USD	1.000	3128M5VT4	FMAC 06.000 FGPC G03926 G	2.054222	11,276	231.64	231.64	231.64
Collateral			USD	USD	1.000	3128M6EJ3	FMAC 05.500 FGPC G04337 G	5.060039	8,091	409.40	409.40	409.40
Collateral			USD	USD	1.000	3128M6M62	FMAC 06.500 FGPC G04581 G	2.440799	17,746	433.14	433.14	433.14
Collateral			USD	USD	1.000	3128M72V7	FMAC 05.500 FGPC G05888 G	7.707532	6,188	476.96	476.96	476.96
Collateral			USD	USD	1.000	3128M75R3	FMAC 05.500 FGPC G05956 G	4.538866	39,106	1,774.96	1,774.96	1,774.96
Collateral			USD	USD	1.000	3128M7MH6	FMAC 05.500 FGPC G05460 G	5.845525	10,130	592.18	592.18	592.18
Collateral			USD	USD	1.000	3128M7NV4	FMAC 05.500 FGPC G05504 G	4.186271	2,596	108.66	108.66	108.66
Collateral			USD	USD	1.000	3128M7TA4	FMAC 04.500 FGPC G05645 G	11.144600	13	1.45	1.45	1.45
Collateral			USD	USD	1.000	3128M7VW3	FMAC 06.500 FGPC G05729 G	8.447884	38,608	3,261.58	3,261.58	3,261.58
Collateral			USD	USD	1.000	3128M82B9	FMAC 06.500 FGPC G06770 G	8.161671	182	14.83	14.83	14.83
Collateral			USD	USD	1.000	3128M8A87	FMAC 05.500 FGPC G06031 G	4.701223	7,475	351.41	351.41	351.41
Collateral			USD	USD	1.000	3128M8FM1	FMAC 05.500 FGPC G06172 G	5.638059	10,967	618.33	618.33	618.33
Collateral			USD	USD	1.000	3128M8HQ0	FMAC 04.000 FGPC G06239 G	22.433568	59	13.22	13.22	13.22
Collateral			USD	USD	1.000	3128M8SX3	FMAC 06.000 FGPC G06534 G	5.081737	1,420	72.15	72.15	72.15
Collateral			USD	USD	1.000	3128M8T46	FMAC 06.000 FGPC G06571 G	6.078665	1,328	80.73	80.73	80.73
Collateral			USD	USD	1.000	3128M8TY0	FMAC 06.000 FGPC G06567 G	10.577233	959	101.42	101.42	101.42
Collateral			USD	USD	1.000	3128M94W9	FMAC 06.000 FGPC G07737 G	31.121418	372	115.71	115.71	115.71
Collateral			USD	USD	1.000	3128M96L1	FMAC 04.500 FGPC G07775 G	32.836225	1,210	397.19	397.19	397.19
Collateral			USD	USD	1.000	3128M9DB5	FMAC 05.500 FGPC G06998 G	7.910890	3,605	285.15	285.15	285.15
Collateral			USD	USD	1.000	3128M9FR8	FMAC 05.500 FGPC G07076 G	10.102485	1,760	177.79	177.79	177.79
Collateral			USD	USD	1.000	3128M9NE8	FMAC 03.000 FGPC G07289 G	49.268000	3	1.28	1.28	1.28
Collateral			USD	USD	1.000	3128M9PA4	FMAC 03.500 FGPC G07317 G	46.291761	129,786	60,080.41	60,080.41	60,080.41
Collateral			USD	USD	1.000	3128M9VF6	FMAC 05.500 FGPC G07514 G	26.983069	1,198	323.21	323.21	323.21
Collateral			USD	USD	1.000	3128M9VL3	FMAC 05.500 FGPC G07519 G	22.960501	931	213.87	213.87	213.87
Collateral			USD	USD	1.000	3128M9VS8	FMAC 04.000 FGPC G07525 G	32.222600	39	12.55	12.55	12.55
Collateral			USD	USD	1.000	3128MAAF6	FMAC 05.000 FGPC G07806 G	39.487916	493	194.75	194.75	194.75
Collateral			USD	USD	1.000	3128MADS5	FMAC 06.000 FGPC G07913 G	32.552682	200	64.95	64.95	64.95
Collateral			USD	USD	1.000	3128MAE39	FMAC 05.500 FGPC G07954 G	34.620314	1,463	506.63	506.63	506.63
Collateral			USD	USD	1.000	3128MAEQ8	FMAC 04.500 FGPC G07943 G	35.731692	37	13.07	13.07	13.07
Collateral			USD	USD	1.000	3128MB2U0	FMAC 06.000 FGPC G13287 G	5.029586	51,915	2,611.09	2,611.09	2,611.09
Collateral			USD	USD	1.000	3128MB4P9	FMAC 06.000 FGPC G13330 G	0.000193	701	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128MB6D4	FMAC 06.000 FGPC G13368 G	1.812519	6,100	110.56	110.56	110.56
Collateral			USD	USD	1.000	3128MBDD6	FMAC 05.500 FGPC G12600 G	1.493212	698	10.43	10.43	10.43
Collateral			USD	USD	1.000	3128MBDK0	FMAC 06.000 FGPC G12606 G	1.613232	299	4.82	4.82	4.82



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3128MBDN4	FMAC 05.500 FGPC G12609 G	1.389189	1,726	23.98	23.98	23.98
Collateral			USD	USD	1.000	3128MBDP9	FMAC 06.000 FGPC G12610 G	1.757411	4,701	82.61	82.61	82.61
Collateral			USD	USD	1.000	3128MBFY8	FMAC 06.000 FGPC G12683 G	2.330625	173	4.04	4.04	4.04
Collateral			USD	USD	1.000	3128MBGH4	FMAC 06.000 FGPC G12700 G	1.347577	4,701	63.35	63.35	63.35
Collateral			USD	USD	1.000	3128MBGS0	FMAC 05.000 FGPC G12709 G	1.643490	28,943	475.68	475.68	475.68
Collateral			USD	USD	1.000	3128MBHS9	FMAC 06.000 FGPC G12741 G	2.005472	2,244	45.01	45.01	45.01
Collateral			USD	USD	1.000	3128MBHT7	FMAC 05.000 FGPC G12742 G	1.512152	99,539	1,505.18	1,505.18	1,505.18
Collateral			USD	USD	1.000	3128MBJB4	FMAC 06.000 FGPC G12758 G	2.629258	2,758	72.51	72.51	72.51
Collateral			USD	USD	1.000	3128MBLG0	FMAC 05.500 FGPC G12827 G	0.096634	1,641	1.59	1.59	1.59
Collateral			USD	USD	1.000	3128MBLU9	FMAC 05.500 FGPC G12839 G	1.436144	13,134	188.63	188.63	188.63
Collateral			USD	USD	1.000	3128MBPG6	FMAC 06.000 FGPC G12923 G	1.960874	1,233	24.18	24.18	24.18
Collateral			USD	USD	1.000	3128MBSJ7	FMAC 05.500 FGPC G13021 G	2.651439	180	4.77	4.77	4.77
Collateral			USD	USD	1.000	3128MBSV0	FMAC 06.000 FGPC G13032 G	1.815062	2,996	54.38	54.38	54.38
Collateral			USD	USD	1.000	3128MBTH0	FMAC 05.000 FGPC G13052 G	0.002077	5,873	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128MBTL1	FMAC 05.000 FGPC G13055 G	0.818924	12,820	104.98	104.98	104.98
Collateral			USD	USD	1.000	3128MBU70	FMAC 05.000 FGPC G13106 G	0.610078	5,175	31.57	31.57	31.57
Collateral			USD	USD	1.000	3128MBUV7	FMAC 05.500 FGPC G13096 G	2.171680	909	19.73	19.73	19.73
Collateral			USD	USD	1.000	3128MBV38	FMAC 06.000 FGPC G13134 G	0.058392	8,341	4.87	4.87	4.87
Collateral			USD	USD	1.000	3128MBVY0	FMAC 05.000 FGPC G13131 G	0.046014	2,596	1.19	1.19	1.19
Collateral			USD	USD	1.000	3128MBW60	FMAC 05.500 FGPC G13169 G	0.000146	213	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128MBWL7	FMAC 06.000 FGPC G13151 G	1.981987	5,812	115.20	115.20	115.20
Collateral			USD	USD	1.000	3128MBYX9	FMAC 06.000 FGPC G13226 G	3.144578	1,168	36.73	36.73	36.73
Collateral			USD	USD	1.000	3128MBZP5	FMAC 04.500 FGPC G13250 G	0.720554	5,191	37.41	37.41	37.41
Collateral			USD	USD	1.000	3128MBZU4	FMAC 05.000 FGPC G13255 G	2.064315	12,443	256.87	256.87	256.87
Collateral			USD	USD	1.000	3128MBZV2	FMAC 05.500 FGPC G13256 G	2.077178	492	10.22	10.22	10.22
Collateral			USD	USD	1.000	3128MC3H6	FMAC 04.000 FGPC G14200 G	6.981517	561	39.17	39.17	39.17
Collateral			USD	USD	1.000	3128MC5V3	FMAC 03.500 FGPC G14260 G	10.614119	50	5.29	5.29	5.29
Collateral			USD	USD	1.000	3128MC6H3	FMAC 05.000 FGPC G14272 G	0.355723	973	3.46	3.46	3.46
Collateral			USD	USD	1.000	3128MCA96	FMAC 05.500 FGPC G13432 G	2.792287	17,807	497.21	497.21	497.21
Collateral			USD	USD	1.000	3128MCB95	FMAC 06.000 FGPC G13464 G	3.004739	1,228	36.90	36.90	36.90
Collateral			USD	USD	1.000	3128MCCL7	FMAC 06.000 FGPC G13475 G	2.676774	986	26.40	26.40	26.40
Collateral			USD	USD	1.000	3128MCG25	FMAC 05.500 FGPC G13617 G	2.468274	14,718	363.27	363.27	363.27
Collateral			USD	USD	1.000	3128MCGD1	FMAC 04.000 FGPC G13596 G	4.692000	45,432	2,131.65	2,131.65	2,131.65
Collateral			USD	USD	1.000	3128MCGL3	FMAC 05.500 FGPC G13603 G	2.616202	2,961	77.46	77.46	77.46
Collateral			USD	USD	1.000	3128MCHR9	FMAC 06.500 FGPC G13640 G	3.377650	2,596	87.67	87.67	87.67
Collateral			USD	USD	1.000	3128MCLV5	FMAC 05.000 FGPC G13740 G	0.111485	15,574	17.36	17.36	17.36



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3128MCMF9	FMAC 05.500 FGPC G13758 G	4.512656	4,815	217.29	217.29	217.29
Collateral			USD	USD	1.000	3128MCMX0	FMAC 05.500 FGPC G13774 G	0.825510	3,152	26.02	26.02	26.02
Collateral			USD	USD	1.000	3128MCRQ0	FMAC 05.000 FGPC G13895 G	0.014724	75,146	11.06	11.06	11.06
Collateral			USD	USD	1.000	3128MCRT4	FMAC 05.500 FGPC G13898 G	1.945995	41,201	801.76	801.76	801.76
Collateral			USD	USD	1.000	3128MCUF0	FMAC 06.000 FGPC G13982 G	5.192354	1,004	52.14	52.14	52.14
Collateral			USD	USD	1.000	3128MCVV4	FMAC 04.500 FGPC G14028 G	0.220759	7,870	17.37	17.37	17.37
Collateral			USD	USD	1.000	3128MCWR2	FMAC 04.000 FGPC G14056 G	7.934184	636	50.46	50.46	50.46
Collateral			USD	USD	1.000	3128MDCL5	FMAC 04.000 FGPC G14375 G	10.511186	405	42.56	42.56	42.56
Collateral			USD	USD	1.000	3128MDDE0	FMAC 03.500 FGPC G14401 G	13.739182	29	3.92	3.92	3.92
Collateral			USD	USD	1.000	3128MDNM1	FMAC 06.000 FGPC G14696 G	11.597570	2,635	305.56	305.56	305.56
Collateral			USD	USD	1.000	3128MDNP4	FMAC 05.000 FGPC G14698 G	6.440185	1,356	87.32	87.32	87.32
Collateral			USD	USD	1.000	3128MDQJ5	FMAC 05.000 FGPC G14757 G	13.137870	1,298	170.51	170.51	170.51
Collateral			USD	USD	1.000	3128ME6W6	FMAC 02.500 FGPC G16085 G	78.302340	260	203.25	203.25	203.25
Collateral			USD	USD	1.000	3128MEA35	FMAC 04.500 FGPC G15226 G	0.014101	75,930	10.71	10.71	10.71
Collateral			USD	USD	1.000	3128MEA43	FMAC 03.500 FGPC G15227 G	48.303207	75	36.36	36.36	36.36
Collateral			USD	USD	1.000	3128MERG8	FMAC 03.500 FGPC G15687 G	48.514000	16	7.56	7.56	7.56
Collateral			USD	USD	1.000	3128MESA0	FMAC 05.500 FGPC G15713 G	1.400459	791	11.08	11.08	11.08
Collateral			USD	USD	1.000	3128MEV73	FMAC 04.500 FGPC G15838 G	3.469549	508	17.62	17.62	17.62
Collateral			USD	USD	1.000	3128MEYV7	FMAC 04.500 FGPC G15924 G	5.995894	1,290	77.37	77.37	77.37
Collateral			USD	USD	1.000	3128MJ2R0	FMAC 03.000 FGPC G08783 G	91.502508	42	38.83	38.83	38.83
Collateral			USD	USD	1.000	3128MJ4F4	FMAC 05.000 FGPC G08821 G	94.734900	988	935.79	935.79	935.79
Collateral			USD	USD	1.000	3128MJ4M9	FMAC 04.500 FGPC G08827 G	99.221155	129,990	128,977.50	128,977.50	128,977.50
Collateral			USD	USD	1.000	3128MJ4S6	FMAC 04.500 FGPC G08832 G	100.285876	1,124	1,127.22	1,127.22	1,127.22
Collateral			USD	USD	1.000	3128MJ4X5	FMAC 04.500 FGPC G08837 G	101.447930	4,227	4,287.93	4,287.93	4,287.93
Collateral			USD	USD	1.000	3128MJ5H9	FMAC 04.000 FGPC G08847 G	101.281813	130	131.52	131.52	131.52
Collateral			USD	USD	1.000	3128MJ5J5	FMAC 04.500 FGPC G08848 G	102.697168	198	202.91	202.91	202.91
Collateral			USD	USD	1.000	3128MJ5P1	FMAC 04.500 FGPC G08853 G	103.464058	4,466	4,620.28	4,620.28	4,620.28
Collateral			USD	USD	1.000	3128MJC24	FMAC 06.500 FGPC G08088 G	7.911968	412	32.60	32.60	32.60
Collateral			USD	USD	1.000	3128MJCA6	FMAC 06.500 FGPC G08064 G	2.567060	688	17.66	17.66	17.66
Collateral			USD	USD	1.000	3128MJCG3	FMAC 06.500 FGPC G08070 G	4.402047	522	22.98	22.98	22.98
Collateral			USD	USD	1.000	3128MJDG2	FMAC 06.500 FGPC G08102 G	5.843268	649	37.92	37.92	37.92
Collateral			USD	USD	1.000	3128MJKX7	FMAC 05.500 FGPC G08309 G	4.180184	2,919	122.04	122.04	122.04
Collateral			USD	USD	1.000	3128MJL57	FMAC 04.500 FGPC G08347 G	9.575455	57	5.47	5.47	5.47
Collateral			USD	USD	1.000	3128MJLT5	FMAC 04.000 FGPC G08337 G	10.099308	34	3.41	3.41	3.41
Collateral			USD	USD	1.000	3128MJQ37	FMAC 03.500 FGPC G08473 G	32.722578	33	10.74	10.74	10.74
Collateral			USD	USD	1.000	3128MJRD4	FMAC 04.000 FGPC G08483 G	34.708800	13	4.50	4.50	4.50



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3128MJS43	FMAC 03.500 FGPC G08538 G	52.826222	47	24.68	24.68	24.68
Collateral			USD	USD	1.000	3128MJS76	FMAC 03.500 FGPC G08541 G	49.731845	23	11.63	11.63	11.63
Collateral			USD	USD	1.000	3128MJS84	FMAC 04.000 FGPC G08542 G	32.655250	10	3.39	3.39	3.39
Collateral			USD	USD	1.000	3128MJSZ4	FMAC 03.500 FGPC G08535 G	48.596842	49	23.97	23.97	23.97
Collateral			USD	USD	1.000	3128MJVS6	FMAC 04.000 FGPC G08624 G	42.888208	62	26.72	26.72	26.72
Collateral			USD	USD	1.000	3128MJVZ0	FMAC 03.000 FGPC G08631 G	64.654000	8	5.03	5.03	5.03
Collateral			USD	USD	1.000	3128MJW71	FMAC 04.000 FGPC G08669 G	51.798500	26	13.45	13.45	13.45
Collateral			USD	USD	1.000	3128MJXC9	FMAC 04.500 FGPC G08674 G	43.117143	18	7.83	7.83	7.83
Collateral			USD	USD	1.000	3128MJXL9	FMAC 04.000 FGPC G08682 G	54.520400	26	14.15	14.15	14.15
Collateral			USD	USD	1.000	3128MJXY1	FMAC 04.000 FGPC G08694 G	58.592333	8	4.56	4.56	4.56
Collateral			USD	USD	1.000	3128MJYK0	FMAC 04.500 FGPC G08713 G	50.011000	5	2.60	2.60	2.60
Collateral			USD	USD	1.000	3128MJYT1	FMAC 03.000 FGPC G08721 G	80.639000	21	16.75	16.75	16.75
Collateral			USD	USD	1.000	3128MJZ52	FMAC 02.500 FGPC G08763 G	88.675613	1,640	1,454.24	1,454.24	1,454.24
Collateral			USD	USD	1.000	3128MJZ60	FMAC 04.500 FGPC G08764 G	75.800000	8	5.90	5.90	5.90
Collateral			USD	USD	1.000	3128MJZE3	FMAC 02.500 FGPC G08740 G	83.430298	1,103	919.83	919.83	919.83
Collateral			USD	USD	1.000	3128MMAR4	FMAC 04.500 FGPC G18015 G	0.459430	2,595	11.92	11.92	11.92
Collateral			USD	USD	1.000	3128MMDA8	FMAC 05.500 FGPC G18096 G	0.977380	649	6.34	6.34	6.34
Collateral			USD	USD	1.000	3128MMDV2	FMAC 06.000 FGPC G18115 G	1.155607	261	3.02	3.02	3.02
Collateral			USD	USD	1.000	3128MME74	FMAC 05.500 FGPC G18157 G	1.409393	6,256	88.17	88.17	88.17
Collateral			USD	USD	1.000	3128MMFW8	FMAC 06.000 FGPC G18180 G	2.008951	1,990	39.98	39.98	39.98
Collateral			USD	USD	1.000	3128MMGL1	FMAC 06.000 FGPC G18202 G	1.232440	302	3.72	3.72	3.72
Collateral			USD	USD	1.000	3128MMK28	FMAC 04.000 FGPC G18312 G	5.216386	42,087	2,195.43	2,195.43	2,195.43
Collateral			USD	USD	1.000	3128MMKT9	FMAC 04.000 FGPC G18305 G	3.907353	67,669	2,644.06	2,644.06	2,644.06
Collateral			USD	USD	1.000	3128MMQ97	FMAC 03.500 FGPC G18479 G	36.927186	50	18.28	18.28	18.28
Collateral			USD	USD	1.000	3128MMSB0	FMAC 03.500 FGPC G18513 G	40.526556	23	9.47	9.47	9.47
Collateral			USD	USD	1.000	3128MMU68	FMAC 02.500 FGPC G18604 G	69.769935	1,399	976.15	976.15	976.15
Collateral			USD	USD	1.000	3128MMUF8	FMAC 02.500 FGPC G18581 G	62.591638	4,093	2,562.17	2,562.17	2,562.17
Collateral			USD	USD	1.000	3128MMV42	FMAC 02.000 FGPC G18634 G	78.481692	1,169	917.59	917.59	917.59
Collateral			USD	USD	1.000	3128MMVM2	FMAC 02.500 FGPC G18619 G	74.935566	3,764	2,820.43	2,820.43	2,820.43
Collateral			USD	USD	1.000	3128MMW33	FMAC 02.500 FGPC G18665 G	85.004269	2,963	2,518.40	2,518.40	2,518.40
Collateral			USD	USD	1.000	3128MMWZ2	FMAC 03.000 FGPC G18663 G	85.265378	3,921	3,342.99	3,342.99	3,342.99
Collateral			USD	USD	1.000	3128MMX73	FMAC 03.000 FGPC G18701 G	94.348302	3,116	2,940.04	2,940.04	2,940.04
Collateral			USD	USD	1.000	3128MMXG3	FMAC 03.500 FGPC G18678 G	91.094391	844	768.48	768.48	768.48
Collateral			USD	USD	1.000	3128MMYS6	FMAC 03.500 FGPC G18720 G	101.440267	2,832	2,872.53	2,872.53	2,872.53
Collateral			USD	USD	1.000	3128MMYT4	FMAC 04.000 FGPC G18721 G	102.621533	933	957.68	957.68	957.68
Collateral			USD	USD	1.000	3128P75W9	FMAC 04.000 FGPC C91761 G	45.860359	129,786	59,520.51	59,520.51	59,520.51



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3128P7A29	FMAC 05.500 FGPC C90925 G	3.718510	402	14.96	14.96	14.96
Collateral			USD	USD	1.000	3128P7AT0	FMAC 05.000 FGPC C90918 G	3.258463	16,223	528.63	528.63	528.63
Collateral			USD	USD	1.000	3128P7B28	FMAC 05.500 FGPC C90957 G	2.470118	8,217	202.97	202.97	202.97
Collateral			USD	USD	1.000	3128P7BE2	FMAC 04.500 FGPC C90937 G	3.501891	2,726	95.44	95.44	95.44
Collateral			USD	USD	1.000	3128P7BG7	FMAC 05.500 FGPC C90939 G	3.327491	5,191	172.75	172.75	172.75
Collateral			USD	USD	1.000	3128P7BP7	FMAC 05.500 FGPC C90946 G	3.543855	360	12.74	12.74	12.74
Collateral			USD	USD	1.000	3128P7BT9	FMAC 05.500 FGPC C90950 G	2.604072	20,002	520.88	520.88	520.88
Collateral			USD	USD	1.000	3128P7CE1	FMAC 05.500 FGPC C90969 G	2.286421	5,191	118.70	118.70	118.70
Collateral			USD	USD	1.000	3128P7CJ0	FMAC 06.000 FGPC C90973 G	3.104727	4,125	128.08	128.08	128.08
Collateral			USD	USD	1.000	3128P7CM3	FMAC 05.500 FGPC C90976 G	3.164289	2,855	90.35	90.35	90.35
Collateral			USD	USD	1.000	3128P7CT8	FMAC 05.500 FGPC C90982 G	3.201564	363	11.63	11.63	11.63
Collateral			USD	USD	1.000	3128P7CZ4	FMAC 05.500 FGPC C90988 G	2.651012	4,218	111.82	111.82	111.82
Collateral			USD	USD	1.000	3128P7D75	FMAC 05.500 FGPC C91026 G	2.195004	880	19.31	19.31	19.31
Collateral			USD	USD	1.000	3128P7DV2	FMAC 05.500 FGPC C91016 G	2.609646	2,596	67.74	67.74	67.74
Collateral			USD	USD	1.000	3128P7DZ3	FMAC 05.500 FGPC C91020 G	2.924754	1,843	53.90	53.90	53.90
Collateral			USD	USD	1.000	3128P7EB5	FMAC 05.500 FGPC C91030 G	2.464505	2,596	63.97	63.97	63.97
Collateral			USD	USD	1.000	3128P7GA5	FMAC 06.000 FGPC C91093 G	2.233661	2,404	53.69	53.69	53.69
Collateral			USD	USD	1.000	3128P7GY3	FMAC 05.500 FGPC C91115 G	2.411715	209	5.03	5.03	5.03
Collateral			USD	USD	1.000	3128P7J87	FMAC 05.500 FGPC C91187 G	4.611040	1,298	59.85	59.85	59.85
Collateral			USD	USD	1.000	3128P7JF1	FMAC 05.500 FGPC C91162 G	2.539883	420	10.68	10.68	10.68
Collateral			USD	USD	1.000	3128P7JG9	FMAC 06.000 FGPC C91163 G	6.384784	934	59.65	59.65	59.65
Collateral			USD	USD	1.000	3128P7JM6	FMAC 05.500 FGPC C91168 G	2.740312	649	17.78	17.78	17.78
Collateral			USD	USD	1.000	3128P7JV6	FMAC 05.500 FGPC C91176 G	3.383917	9,803	331.74	331.74	331.74
Collateral			USD	USD	1.000	3128P7KG7	FMAC 05.500 FGPC C91195 G	2.474993	5,191	128.49	128.49	128.49
Collateral			USD	USD	1.000	3128P7PA5	FMAC 05.000 FGPC C91317 G	13.944373	1,892	263.86	263.86	263.86
Collateral			USD	USD	1.000	3128P7QP1	FMAC 04.500 FGPC C91362 G	18.112778	439	79.60	79.60	79.60
Collateral			USD	USD	1.000	3128P8DM0	FMAC 03.000 FGPC C91908 G	82.999955	1,041	864.38	864.38	864.38
Collateral			USD	USD	1.000	3128P8FW6	FMAC 03.000 FGPC C91981 G	92.901029	3,404	3,162.37	3,162.37	3,162.37
Collateral			USD	USD	1.000	3128P8HA2	FMAC 04.500 FGPC C92025 G	103.327373	3,533	3,651.03	3,651.03	3,651.03
Collateral			USD	USD	1.000	3128P8HE4	FMAC 04.500 FGPC C92029 G	103.423216	3,854	3,985.97	3,985.97	3,985.97
Collateral			USD	USD	1.000	3128P8HG9	FMAC 04.000 FGPC C92031 G	102.849333	2,977	3,061.71	3,061.71	3,061.71
Collateral			USD	USD	1.000	3128PCNL2	FMAC 06.000 FGPC J01295 G	1.690782	372	6.29	6.29	6.29
Collateral			USD	USD	1.000	3128PCQ96	FMAC 05.500 FGPC J01380 G	1.469143	3,894	57.20	57.20	57.20
Collateral			USD	USD	1.000	3128PDCN8	FMAC 06.000 FGPC J01877 G	0.845270	512	4.33	4.33	4.33
Collateral			USD	USD	1.000	3128PE3S5	FMAC 06.000 FGPC J03509 G	1.237910	17,291	214.05	214.05	214.05
Collateral			USD	USD	1.000	3128PEF37	FMAC 06.000 FGPC J02886 G	0.946626	77	0.73	0.73	0.73



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Global Securities Lending
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Reporting Currency: USD

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Collateral			USD	USD	1.000	3128PEGB8	FMAC 06.000 FGPC J02894 G	1.180155	126	1.49	1.49	1.49
Collateral			USD	USD	1.000	3128PETB4	FMAC 06.000 FGPC J03246 G	0.787360	115	0.90	0.90	0.90
Collateral			USD	USD	1.000	3128PEVU9	FMAC 06.000 FGPC J03327 G	4.586948	140	6.44	6.44	6.44
Collateral			USD	USD	1.000	3128PFEE1	FMAC 06.000 FGPC J03733 G	2.857179	333	9.50	9.50	9.50
Collateral			USD	USD	1.000	3128PFK79	FMAC 06.000 FGPC J03918 G	3.324325	140	4.67	4.67	4.67
Collateral			USD	USD	1.000	3128PFLW3	FMAC 06.000 FGPC J03941 G	1.795856	441	7.92	7.92	7.92
Collateral			USD	USD	1.000	3128PGAB9	FMAC 06.000 FGPC J04502 G	4.449081	298	13.26	13.26	13.26
Collateral			USD	USD	1.000	3128PGBA0	FMAC 06.000 FGPC J04533 G	1.073318	2,759	29.61	29.61	29.61
Collateral			USD	USD	1.000	3128PGDN0	FMAC 06.000 FGPC J04609 G	4.710607	94	4.41	4.41	4.41
Collateral			USD	USD	1.000	3128PGHS5	FMAC 06.000 FGPC J04741 G	2.089395	171	3.57	3.57	3.57
Collateral			USD	USD	1.000	3128PGLM3	FMAC 06.000 FGPC J04832 G	0.641568	2,220	14.24	14.24	14.24
Collateral			USD	USD	1.000	3128PGMU4	FMAC 06.000 FGPC J04871 G	5.070635	66	3.35	3.35	3.35
Collateral			USD	USD	1.000	3128PGNG4	FMAC 06.000 FGPC J04891 G	2.303883	329	7.57	7.57	7.57
Collateral			USD	USD	1.000	3128PGNH2	FMAC 06.000 FGPC J04892 G	6.118826	314	19.23	19.23	19.23
Collateral			USD	USD	1.000	3128PGQ71	FMAC 06.000 FGPC J04978 G	0.786372	6,650	52.29	52.29	52.29
Collateral			USD	USD	1.000	3128PGUR2	FMAC 06.000 FGPC J05092 G	1.733655	2,103	36.47	36.47	36.47
Collateral			USD	USD	1.000	3128PGVQ3	FMAC 05.500 FGPC J05123 G	0.827913	1,116	9.24	9.24	9.24
Collateral			USD	USD	1.000	3128PGX24	FMAC 06.000 FGPC J05197 G	0.839514	2,080	17.46	17.46	17.46
Collateral			USD	USD	1.000	3128PGYD9	FMAC 06.000 FGPC J05208 G	4.270146	4,736	202.23	202.23	202.23
Collateral			USD	USD	1.000	3128PGYT4	FMAC 06.000 FGPC J05222 G	1.309120	5,270	68.99	68.99	68.99
Collateral			USD	USD	1.000	3128PGZP1	FMAC 06.000 FGPC J05250 G	1.149891	283	3.25	3.25	3.25
Collateral			USD	USD	1.000	3128PHRP8	FMAC 05.500 FGPC J05894 G	0.470996	1,389	6.54	6.54	6.54
Collateral			USD	USD	1.000	3128PJEQ6	FMAC 06.000 FGPC J06443 G	2.586020	519	13.43	13.43	13.43
Collateral			USD	USD	1.000	3128PJM U8	FMAC 06.000 FGPC J06671 G	3.853564	4,777	184.10	184.10	184.10
Collateral			USD	USD	1.000	3128PJM W4	FMAC 06.000 FGPC J06673 G	4.617602	1,298	59.93	59.93	59.93
Collateral			USD	USD	1.000	3128PPAU7	FMAC 05.000 FGPC J10019 G	0.173905	2,012	3.50	3.50	3.50
Collateral			USD	USD	1.000	3128PPMH3	FMAC 04.000 FGPC J10360 G	5.640179	928	52.36	52.36	52.36
Collateral			USD	USD	1.000	3128PPYR8	FMAC 05.000 FGPC J10720 G	15.226523	4,192	638.37	638.37	638.37
Collateral			USD	USD	1.000	3128PQKV2	FMAC 05.000 FGPC J11208 G	14.959316	11,447	1,712.42	1,712.42	1,712.42
Collateral			USD	USD	1.000	3128PQRM5	FMAC 04.500 FGPC J11392 G	5.575786	45,490	2,536.42	2,536.42	2,536.42
Collateral			USD	USD	1.000	3128PQW31	FMAC 04.000 FGPC J11566 G	1.345817	779	10.48	10.48	10.48
Collateral			USD	USD	1.000	3128PRMX4	FMAC 04.500 FGPC J12174 G	6.903213	57,027	3,936.72	3,936.72	3,936.72
Collateral			USD	USD	1.000	3128PSQ91	FMAC 03.500 FGPC J13180 G	9.932750	52	5.16	5.16	5.16
Collateral			USD	USD	1.000	3128PVX39	FMAC 03.500 FGPC J16098 G	11.790865	13	1.57	1.57	1.57
Collateral			USD	USD	1.000	3128PXPV8	FMAC 03.500 FGPC J17822 G	19.062571	18	3.46	3.46	3.46
Collateral			USD	USD	1.000	312927K88	FMAC 06.500 FGPC A81219 G	1.234441	8,073	99.65	99.65	99.65



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Collateral			USD	USD	1.000	3129296R8	FMAC 06.000 FGPC A83580 G	1.985455	138	2.74	2.74	2.74
Collateral			USD	USD	1.000	312929UJ9	FMAC 06.500 FGPC A83285 G	4.698853	624	29.31	29.31	29.31
Collateral			USD	USD	1.000	31292GBK1	FMAC 08.500 FGPC C00042 G	0.018068	947	0.17	0.17	0.17
Collateral			USD	USD	1.000	31292GC95	FMAC 08.500 FGPC C00096 G	0.045964	1,973	0.91	0.91	0.91
Collateral			USD	USD	1.000	31292GMB9	FMAC 08.500 FGPC C00354 G	0.210951	480	1.01	1.01	1.01
Collateral			USD	USD	1.000	31292GMF0	FMAC 08.500 FGPC C00358 G	0.185588	397	0.74	0.74	0.74
Collateral			USD	USD	1.000	31292GMJ2	FMAC 08.500 FGPC C00361 G	0.150096	5,678	8.52	8.52	8.52
Collateral			USD	USD	1.000	31292GMR4	FMAC 08.500 FGPC C00368 G	0.213938	10,858	23.23	23.23	23.23
Collateral			USD	USD	1.000	31292GNV4	FMAC 08.500 FGPC C00404 G	0.233678	115	0.27	0.27	0.27
Collateral			USD	USD	1.000	31292GV45	FMAC 06.000 FGPC C00635 G	0.570085	24,659	140.58	140.58	140.58
Collateral			USD	USD	1.000	31292HH49	FMAC 06.500 FGPC C01151 G	0.328259	12,218	40.11	40.11	40.11
Collateral			USD	USD	1.000	31292JAN0	FMAC 06.000 FGPC C01813 G	4.200129	8,819	370.40	370.40	370.40
Collateral			USD	USD	1.000	31292K2Q9	FMAC 05.500 FGPC C03483 G	14.352377	12,305	1,765.99	1,765.99	1,765.99
Collateral			USD	USD	1.000	31292KZS9	FMAC 06.000 FGPC C03453 G	11.571358	2,208	255.45	255.45	255.45
Collateral			USD	USD	1.000	31292LF91	FMAC 03.500 FGPC C03792 G	38.164000	5	1.98	1.98	1.98
Collateral			USD	USD	1.000	31292SB90	FMAC 04.000 FGPC C09064 G	37.668333	8	2.93	2.93	2.93
Collateral			USD	USD	1.000	31292SCD0	FMAC 03.500 FGPC C09068 G	48.595556	23	11.35	11.35	11.35
Collateral			USD	USD	1.000	312930AR1	FMAC 05.500 FGPC A83616 G	1.035725	3,588	37.16	37.16	37.16
Collateral			USD	USD	1.000	3129365X1	FMAC 06.000 FGPC A89862 G	12.801328	136	17.37	17.37	17.37
Collateral			USD	USD	1.000	312942Q24	FMAC 05.500 FGPC A94073 G	22.441508	3,827	858.77	858.77	858.77
Collateral			USD	USD	1.000	312944CX7	FMAC 04.000 FGPC A95486 G	34.381200	13	4.46	4.46	4.46
Collateral			USD	USD	1.000	312944FQ9	FMAC 04.000 FGPC A95575 G	30.027059	44	13.25	13.25	13.25
Collateral			USD	USD	1.000	312944MN8	FMAC 04.000 FGPC A95765 G	19.354933	39	7.54	7.54	7.54
Collateral			USD	USD	1.000	312944QJ3	FMAC 04.000 FGPC A95857 G	30.924400	39	12.04	12.04	12.04
Collateral			USD	USD	1.000	312945DN5	FMAC 03.500 FGPC A96409 G	29.621200	13	3.84	3.84	3.84
Collateral			USD	USD	1.000	312945DS4	FMAC 04.000 FGPC A96413 G	22.887222	23	5.35	5.35	5.35
Collateral			USD	USD	1.000	312946P59	FMAC 04.000 FGPC A97644 G	24.447600	13	3.17	3.17	3.17
Collateral			USD	USD	1.000	31294EBF5	FMAC 07.500 FGPC C37238 G	0.131444	2,597	3.41	3.41	3.41
Collateral			USD	USD	1.000	31294FT55	FMAC 07.500 FGPC C38672 G	0.188470	1,038	1.96	1.96	1.96
Collateral			USD	USD	1.000	31294KXT7	FMAC 05.000 FGPC E01590 G	0.054038	102	0.06	0.06	0.06
Collateral			USD	USD	1.000	31294KZE8	FMAC 04.500 FGPC E01641 G	0.221186	740	1.64	1.64	1.64
Collateral			USD	USD	1.000	31294L6W8	FMAC 05.000 FGPC E02685 G	4.333816	418	18.10	18.10	18.10
Collateral			USD	USD	1.000	31294LPL1	FMAC 06.000 FGPC E02227 G	3.241432	1,298	42.07	42.07	42.07
Collateral			USD	USD	1.000	31294LTQ6	FMAC 06.000 FGPC E02359 G	2.663667	9,422	250.98	250.98	250.98
Collateral			USD	USD	1.000	31294LU35	FMAC 06.000 FGPC E02402 G	3.478514	1,499	52.15	52.15	52.15
Collateral			USD	USD	1.000	31294MGC9	FMAC 03.500 FGPC E02895 G	9.596571	36	3.49	3.49	3.49



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Collateral			USD	USD	1.000	31294MGS4	FMAC 05.000 FGPC E02909 G	13.954539	126	17.54	17.54	17.54
Collateral			USD	USD	1.000	31295VCL2	FMAC 08.500 FGPC A00075 G	0.000012	447	0.00	0.00	0.00
Collateral			USD	USD	1.000	31295WHY7	FMAC 08.500 FGPC A01147 G	0.000007	1,084	0.00	0.00	0.00
Collateral			USD	USD	1.000	31295WV21	FMAC 08.500 FGPC A01533 G	0.038227	286	0.11	0.11	0.11
Collateral			USD	USD	1.000	3129635Q0	FMAC 04.500 FGPC B11755 G	0.016318	441	0.07	0.07	0.07
Collateral			USD	USD	1.000	312964EK1	FMAC 05.000 FGPC B11938 G	0.007587	99	0.01	0.01	0.01
Collateral			USD	USD	1.000	312964N54	FMAC 04.500 FGPC B12212 G	0.025214	894	0.23	0.23	0.23
Collateral			USD	USD	1.000	312964Q69	FMAC 04.500 FGPC B12277 G	0.042635	12,163	5.19	5.19	5.19
Collateral			USD	USD	1.000	312964TK5	FMAC 04.500 FGPC B12354 G	0.050745	1,038	0.53	0.53	0.53
Collateral			USD	USD	1.000	312964TZ2	FMAC 05.000 FGPC B12368 G	0.050663	262	0.13	0.13	0.13
Collateral			USD	USD	1.000	312964V30	FMAC 04.500 FGPC B12434 G	0.054542	29,560	16.12	16.12	16.12
Collateral			USD	USD	1.000	312964XJ3	FMAC 05.000 FGPC B12481 G	0.056624	2,020	1.14	1.14	1.14
Collateral			USD	USD	1.000	312965KB1	FMAC 04.500 FGPC B12990 G	0.149205	13,730	20.49	20.49	20.49
Collateral			USD	USD	1.000	312965MQ6	FMAC 04.500 FGPC B13067 G	0.068714	73	0.05	0.05	0.05
Collateral			USD	USD	1.000	312965RF5	FMAC 05.000 FGPC B13186 G	0.079487	2,596	2.06	2.06	2.06
Collateral			USD	USD	1.000	312966EP5	FMAC 04.500 FGPC B13742 G	0.115576	11,184	12.93	12.93	12.93
Collateral			USD	USD	1.000	312966GR9	FMAC 04.500 FGPC B13808 G	0.063772	2,221	1.42	1.42	1.42
Collateral			USD	USD	1.000	312966TJ3	FMAC 05.000 FGPC B14153 G	0.228627	2,632	6.02	6.02	6.02
Collateral			USD	USD	1.000	3129672P6	FMAC 04.500 FGPC B15282 G	0.239333	14,026	33.57	33.57	33.57
Collateral			USD	USD	1.000	3129676B3	FMAC 04.500 FGPC B15366 G	0.181810	55	0.10	0.10	0.10
Collateral			USD	USD	1.000	312967G55	FMAC 04.500 FGPC B14720 G	0.088437	3,452	3.05	3.05	3.05
Collateral			USD	USD	1.000	312967MG4	FMAC 04.500 FGPC B14859 G	0.163362	2,116	3.46	3.46	3.46
Collateral			USD	USD	1.000	312967SY9	FMAC 04.500 FGPC B15035 G	0.334550	52	0.17	0.17	0.17
Collateral			USD	USD	1.000	3129685F3	FMAC 04.500 FGPC B16246 G	0.362505	27,590	100.01	100.01	100.01
Collateral			USD	USD	1.000	312968JB7	FMAC 04.000 FGPC B15658 G	0.292560	2,037	5.96	5.96	5.96
Collateral			USD	USD	1.000	312968JD3	FMAC 04.000 FGPC B15660 G	0.205350	6,382	13.11	13.11	13.11
Collateral			USD	USD	1.000	312968KK5	FMAC 05.500 FGPC B15698 G	0.237403	11,681	27.73	27.73	27.73
Collateral			USD	USD	1.000	312969C63	FMAC 05.500 FGPC B16393 G	0.249436	1,487	3.71	3.71	3.71
Collateral			USD	USD	1.000	312969C89	FMAC 05.500 FGPC B16395 G	0.627623	284	1.78	1.78	1.78
Collateral			USD	USD	1.000	312969DT2	FMAC 05.500 FGPC B16414 G	1.147635	3,355	38.51	38.51	38.51
Collateral			USD	USD	1.000	312969GQ5	FMAC 06.000 FGPC B16507 G	0.608803	2,850	17.35	17.35	17.35
Collateral			USD	USD	1.000	312969H76	FMAC 05.500 FGPC B16554 G	0.885806	702	6.22	6.22	6.22
Collateral			USD	USD	1.000	312970FT8	FMAC 04.500 FGPC B17378 G	0.718338	68	0.49	0.49	0.49
Collateral			USD	USD	1.000	312970NH5	FMAC 04.000 FGPC B17592 G	0.359277	3,777	13.57	13.57	13.57
Collateral			USD	USD	1.000	312970PH3	FMAC 05.000 FGPC B17624 G	0.938360	130	1.22	1.22	1.22
Collateral			USD	USD	1.000	312972PN6	FMAC 05.500 FGPC B19429 G	2.119043	4,777	101.23	101.23	101.23



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	31297FTZ6	FMAC 06.000 FGPC A27768 G	7.058516	1,541	108.78	108.78	108.78
Collateral			USD	USD	1.000	31297YDY5	FMAC 08.000 FGPC C41019 G	0.183877	751	1.38	1.38	1.38
Collateral			USD	USD	1.000	31307CFN3	FMAC 02.500 FGPC J23773 G	40.277791	5,191	2,091.00	2,091.00	2,091.00
Collateral			USD	USD	1.000	31307EFB5	FMAC 03.500 FGPC J25562 G	33.367600	52	17.32	17.32	17.32
Collateral			USD	USD	1.000	31307FG21	FMAC 03.500 FGPC J26517 G	30.797201	34	10.39	10.39	10.39
Collateral			USD	USD	1.000	31307PEW5	FMAC 03.500 FGPC J32849 G	72.193374	909	655.88	655.88	655.88
Collateral			USD	USD	1.000	31307RAR6	FMAC 02.500 FGPC J34516 G	82.275296	2,756	2,267.37	2,267.37	2,267.37
Collateral			USD	USD	1.000	31307RH99	FMAC 02.500 FGPC J34756 G	66.868718	2,656	1,775.77	1,775.77	1,775.77
Collateral			USD	USD	1.000	31307RX75	FMAC 02.500 FGPC J35202 G	62.956516	2,661	1,675.06	1,675.06	1,675.06
Collateral			USD	USD	1.000	31307RYQ2	FMAC 02.500 FGPC J35219 G	78.363064	5,256	4,119.02	4,119.02	4,119.02
Collateral			USD	USD	1.000	31307S3H4	FMAC 03.500 FGPC J36200 G	85.856505	1,525	1,308.99	1,308.99	1,308.99
Collateral			USD	USD	1.000	31307SNP4	FMAC 02.500 FGPC J35798 G	70.647860	6,314	4,460.41	4,460.41	4,460.41
Collateral			USD	USD	1.000	31307SVP5	FMAC 02.500 FGPC J36022 G	75.698909	2,662	2,015.10	2,015.10	2,015.10
Collateral			USD	USD	1.000	31307UDT2	FMAC 03.000 FGPC J37314 G	85.891496	14,460	12,420.05	12,420.05	12,420.05
Collateral			USD	USD	1.000	31307VAJ5	FMAC 03.000 FGPC J38109 G	87.546455	2,984	2,612.12	2,612.12	2,612.12
Collateral			USD	USD	1.000	31307WSC9	FMAC 03.500 FGPC J39515 G	91.816087	4,897	4,496.05	4,496.05	4,496.05
Collateral			USD	USD	1.000	31307WST2	FMAC 04.000 FGPC J39530 G	101.153940	933	943.75	943.75	943.75
Collateral			USD	USD	1.000	3132FCBF1	FMAC 04.000 FGPC Z40038 G	6.178899	49	3.02	3.02	3.02
Collateral			USD	USD	1.000	3132FCBL8	FMAC 06.500 FGPC Z40043 G	17.319465	857	148.50	148.50	148.50
Collateral			USD	USD	1.000	3132FGA97	FMAC 06.000 FGPC Z60032 G	70.809780	2,979	2,109.33	2,109.33	2,109.33
Collateral			USD	USD	1.000	3132FGAE6	FMAC 05.000 FGPC Z60005 G	30.940372	848	262.31	262.31	262.31
Collateral			USD	USD	1.000	3132FGBL9	FMAC 05.000 FGPC Z60043 G	76.066374	327	248.54	248.54	248.54
Collateral			USD	USD	1.000	3132GFDC8	FMAC 04.000 FGPC Q01899 G	10.727143	55	5.85	5.85	5.85
Collateral			USD	USD	1.000	3132GK2B1	FMAC 04.000 FGPC Q04670 G	18.727644	8	1.43	1.43	1.43
Collateral			USD	USD	1.000	3132GKXV3	FMAC 04.000 FGPC Q04592 G	20.291770	57	11.51	11.51	11.51
Collateral			USD	USD	1.000	3132GLAV6	FMAC 04.000 FGPC Q04820 G	21.101800	13	2.74	2.74	2.74
Collateral			USD	USD	1.000	3132GMJV5	FMAC 03.500 FGPC Q05976 G	39.042017	48	18.57	18.57	18.57
Collateral			USD	USD	1.000	3132GTKW6	FMAC 04.500 FGPC Q08109 G	63.355804	5,620	3,560.78	3,560.78	3,560.78
Collateral			USD	USD	1.000	3132GTM53	FMAC 04.500 FGPC Q08180 G	49.459570	8,503	4,205.34	4,205.34	4,205.34
Collateral			USD	USD	1.000	3132GUEK6	FMAC 04.000 FGPC Q08838 G	26.534569	4	0.97	0.97	0.97
Collateral			USD	USD	1.000	3132GUKF0	FMAC 03.500 FGPC Q08994 G	50.302350	47,771	24,030.04	24,030.04	24,030.04
Collateral			USD	USD	1.000	3132GUKM5	FMAC 03.500 FGPC Q09000 G	40.015000	3	1.04	1.04	1.04
Collateral			USD	USD	1.000	3132H3N41	FMAC 03.500 FGPC U90411 G	38.692739	16,597	6,421.67	6,421.67	6,421.67
Collateral			USD	USD	1.000	3132H5A24	FMAC 04.500 FGPC U95024 G	52.504882	54,486	28,607.62	28,607.62	28,607.62
Collateral			USD	USD	1.000	3132HMGCG9	FMAC 03.500 FGPC Q11095 G	47.061061	18	8.70	8.70	8.70
Collateral			USD	USD	1.000	3132HNWE5	FMAC 03.000 FGPC Q12445 G	38.840093	13	5.22	5.22	5.22



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Collateral			USD	USD	1.000	3132HXQ59	FMAC 03.500 FGPC U62476 G	54.480790	519	282.83	282.83	282.83
Collateral			USD	USD	1.000	3132J2CG6	FMAC 03.000 FGPC K90071 G	41.197724	1,298	534.69	534.69	534.69
Collateral			USD	USD	1.000	3132J4B81	FMAC 06.000 FGPC G30762 G	45.189585	498	225.18	225.18	225.18
Collateral			USD	USD	1.000	3132J4DY2	FMAC 05.500 FGPC G30818 G	41.311103	7,366	3,042.80	3,042.80	3,042.80
Collateral			USD	USD	1.000	3132J7ZJ4	FMAC 03.500 FGPC Q16644 G	59.600881	6	3.51	3.51	3.51
Collateral			USD	USD	1.000	3132JBDM2	FMAC 04.000 FGPC Q19607 G	51.667750	10	5.36	5.36	5.36
Collateral			USD	USD	1.000	3132JMHS1	FMAC 03.500 FGPC Q20241 G	46.418611	47	21.69	21.69	21.69
Collateral			USD	USD	1.000	3132JMDS2	FMAC 03.500 FGPC Q20516 G	62.459036	23	14.60	14.60	14.60
Collateral			USD	USD	1.000	3132JMT25	FMAC 03.000 FGPC Q20569 G	62.511600	13	8.11	8.11	8.11
Collateral			USD	USD	1.000	3132JNJW8	FMAC 03.500 FGPC Q21177 G	57.982960	5	3.09	3.09	3.09
Collateral			USD	USD	1.000	3132JNNL7	FMAC 03.500 FGPC Q21295 G	43.035437	13	5.61	5.61	5.61
Collateral			USD	USD	1.000	3132JNTX5	FMAC 03.500 FGPC Q21466 G	73.667200	26	19.12	19.12	19.12
Collateral			USD	USD	1.000	3132JPFC1	FMAC 04.000 FGPC Q21963 G	76.675461	11	8.75	8.75	8.75
Collateral			USD	USD	1.000	3132JPJF0	FMAC 04.000 FGPC Q22062 G	35.976525	31	11.22	11.22	11.22
Collateral			USD	USD	1.000	3132JQBX7	FMAC 03.500 FGPC Q22754 G	62.162125	21	12.91	12.91	12.91
Collateral			USD	USD	1.000	3132JQCH1	FMAC 04.000 FGPC Q22772 G	29.261036	16	4.56	4.56	4.56
Collateral			USD	USD	1.000	3132KFLA8	FMAC 02.500 FGPC V61221 G	69.900735	353	246.76	246.76	246.76
Collateral			USD	USD	1.000	3132KFPF3	FMAC 02.500 FGPC V61322 G	77.423474	4,533	3,509.95	3,509.95	3,509.95
Collateral			USD	USD	1.000	3132KFYG1	FMAC 03.000 FGPC V61611 G	80.911275	415	336.04	336.04	336.04
Collateral			USD	USD	1.000	3132L5DH3	FMAC 03.500 FGPC V80104 G	30.820738	61	18.86	18.86	18.86
Collateral			USD	USD	1.000	3132L6PE5	FMAC 04.000 FGPC V81321 G	67.820338	78,375	53,154.08	53,154.08	53,154.08
Collateral			USD	USD	1.000	3132L7ET2	FMAC 04.000 FGPC V81946 G	75.999988	72,735	55,278.48	55,278.48	55,278.48
Collateral			USD	USD	1.000	3132L7X95	FMAC 03.000 FGPC V82504 G	88.067784	28	24.42	24.42	24.42
Collateral			USD	USD	1.000	3132L8UJ4	FMAC 02.500 FGPC V83285 G	90.896512	1,452	1,319.93	1,319.93	1,319.93
Collateral			USD	USD	1.000	3132L92E4	FMAC 04.000 FGPC V84373 G	99.806006	6,126	6,114.03	6,114.03	6,114.03
Collateral			USD	USD	1.000	3132L96U4	FMAC 04.500 FGPC V84483 G	103.401708	74,990	77,541.26	77,541.26	77,541.26
Collateral			USD	USD	1.000	3132LNZB3	FMAC 03.000 FGPC K92638 G	53.288048	6,669	3,553.63	3,553.63	3,553.63
Collateral			USD	USD	1.000	3132M3VZ7	FMAC 04.000 FGPC Q23632 G	42.642000	16	6.64	6.64	6.64
Collateral			USD	USD	1.000	3132M4MW2	FMAC 04.000 FGPC Q24273 G	43.380000	47	20.27	20.27	20.27
Collateral			USD	USD	1.000	3132M5KL5	FMAC 04.000 FGPC Q25099 G	56.917514	28	15.83	15.83	15.83
Collateral			USD	USD	1.000	3132M6PZ7	FMAC 04.000 FGPC Q26140 G	50.458667	8	3.93	3.93	3.93
Collateral			USD	USD	1.000	3132M6XN5	FMAC 04.000 FGPC Q26385 G	23.620922	60	14.17	14.17	14.17
Collateral			USD	USD	1.000	3132M7TG3	FMAC 04.000 FGPC Q27151 G	42.458741	26	11.03	11.03	11.03
Collateral			USD	USD	1.000	3132M8BM7	FMAC 04.500 FGPC Q27544 G	42.518438	1,075	456.93	456.93	456.93
Collateral			USD	USD	1.000	3132MAVC2	FMAC 03.500 FGPC Q29911 G	58.188653	1,168	679.69	679.69	679.69
Collateral			USD	USD	1.000	3132QMYB1	FMAC 04.000 FGPC Q31605 G	43.459000	8	3.38	3.38	3.38



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Reporting Currency: USD

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Collateral			USD	USD	1.000	3132QPE67	FMAC 03.000 FGPC Q32856 G	68.829538	1,813	1,248.11	1,248.11	1,248.11
Collateral			USD	USD	1.000	3132QTAC0	FMAC 03.500 FGPC Q36302 G	72.250400	26	18.75	18.75	18.75
Collateral			USD	USD	1.000	3132QUZV8	FMAC 04.000 FGPC Q37955 G	65.644438	36	23.71	23.71	23.71
Collateral			USD	USD	1.000	3132QWPZ6	FMAC 04.000 FGPC Q39439 G	72.267102	94,083	67,990.89	67,990.89	67,990.89
Collateral			USD	USD	1.000	3132WDDB7	FMAC 04.500 FGPC Q40097 G	41.216722	24	10.01	10.01	10.01
Collateral			USD	USD	1.000	3132WDY24	FMAC 04.500 FGPC Q40728 G	41.417368	39	16.34	16.34	16.34
Collateral			USD	USD	1.000	3132WEH62	FMAC 03.000 FGPC Q41152 G	79.571443	973	774.55	774.55	774.55
Collateral			USD	USD	1.000	3132WGFU6	FMAC 02.500 FGPC Q42878 G	83.345337	72	60.20	60.20	60.20
Collateral			USD	USD	1.000	3132WGYZ4	FMAC 02.500 FGPC Q43427 G	85.176927	77	65.83	65.83	65.83
Collateral			USD	USD	1.000	3132WHEE1	FMAC 03.000 FGPC Q43732 G	88.059142	721	634.54	634.54	634.54
Collateral			USD	USD	1.000	3132WHMR3	FMAC 02.500 FGPC Q43967 G	82.131772	1,243	1,020.53	1,020.53	1,020.53
Collateral			USD	USD	1.000	3132WKLT3	FMAC 03.000 FGPC Q45737 G	84.944408	3,634	3,086.90	3,086.90	3,086.90
Collateral			USD	USD	1.000	3132WKPD4	FMAC 03.000 FGPC Q45819 G	85.085948	1,038	883.44	883.44	883.44
Collateral			USD	USD	1.000	3132WMMV3	FMAC 04.000 FGPC Q47571 G	89.511448	5,639	5,047.27	5,047.27	5,047.27
Collateral			USD	USD	1.000	3132WNEF5	FMAC 05.000 FGPC Q48233 G	68.376687	1,557	1,064.35	1,064.35	1,064.35
Collateral			USD	USD	1.000	3132WP6X0	FMAC 03.500 FGPC Q49885 G	93.573800	39	36.43	36.43	36.43
Collateral			USD	USD	1.000	3132WPG84	FMAC 03.500 FGPC Q49222 G	97.187231	3,751	3,645.92	3,645.92	3,645.92
Collateral			USD	USD	1.000	3132WPRY5	FMAC 04.000 FGPC Q49502 G	89.854167	115,911	104,150.83	104,150.83	104,150.83
Collateral			USD	USD	1.000	3132XCSB2	FMAC 04.000 FGPC G67714 G	99.610599	1,297,864	1,292,810.16	1,292,810.16	1,292,810.16
Collateral			USD	USD	1.000	3132XSBB5	FMAC 04.000 FGPC Q50033 G	97.883207	79,865	78,174.34	78,174.34	78,174.34
Collateral			USD	USD	1.000	3132XSYG9	FMAC 03.000 FGPC Q50710 G	94.731609	4,067	3,853.00	3,853.00	3,853.00
Collateral			USD	USD	1.000	3132XTAJ7	FMAC 04.000 FGPC Q50908 G	94.634401	14,621	13,836.16	13,836.16	13,836.16
Collateral			USD	USD	1.000	3132XTAM0	FMAC 04.000 FGPC Q50911 G	94.242739	25,264	23,809.51	23,809.51	23,809.51
Collateral			USD	USD	1.000	3132XTRG5	FMAC 04.000 FGPC Q51386 G	92.526385	23,842	22,059.77	22,059.77	22,059.77
Collateral			USD	USD	1.000	3132XTRH3	FMAC 04.000 FGPC Q51387 G	95.059425	80,870	76,874.57	76,874.57	76,874.57
Collateral			USD	USD	1.000	3132XUVU6	FMAC 04.000 FGPC Q52426 G	95.100607	82,295	78,262.93	78,262.93	78,262.93
Collateral			USD	USD	1.000	3132XUWD3	FMAC 03.500 FGPC Q52443 G	91.796634	80,701	74,080.98	74,080.98	74,080.98
Collateral			USD	USD	1.000	3132XVAZ6	FMAC 04.000 FGPC Q52723 G	93.235695	79,164	73,809.36	73,809.36	73,809.36
Collateral			USD	USD	1.000	3132XVLY7	FMAC 05.000 FGPC Q53042 G	84.089103	346	290.90	290.90	290.90
Collateral			USD	USD	1.000	3132XVSA2	FMAC 04.000 FGPC Q53212 G	95.119778	46,723	44,442.91	44,442.91	44,442.91
Collateral			USD	USD	1.000	3132XWE64	FMAC 04.000 FGPC Q53756 G	94.199972	476,316	448,689.64	448,689.64	448,689.64
Collateral			USD	USD	1.000	3132XXM89	FMAC 04.500 FGPC Q54882 G	94.324595	65,129	61,432.44	61,432.44	61,432.44
Collateral			USD	USD	1.000	3132XY5S2	FMAC 04.500 FGPC Q56256 G	101.590012	32,321	32,835.02	32,835.02	32,835.02
Collateral			USD	USD	1.000	3132XYL96	FMAC 05.000 FGPC Q55751 G	104.116822	1,033	1,075.28	1,075.28	1,075.28
Collateral			USD	USD	1.000	3132XYPD3	FMAC 04.000 FGPC Q55819 G	100.924357	22,118	22,322.01	22,322.01	22,322.01
Collateral			USD	USD	1.000	3132Y0GA2	FMAC 05.000 FGPC Q56492 G	107.138922	1,092	1,170.09	1,170.09	1,170.09



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Collateral			USD	USD	1.000	3132Y0J84	FMAC 05.000 FGPC Q56586 G	105.868890	3,051	3,229.99	3,229.99	3,229.99
Collateral			USD	USD	1.000	3132Y12W7	FMAC 05.000 FGPC Q57988 G	106.079805	3,532	3,746.83	3,746.83	3,746.83
Collateral			USD	USD	1.000	3132Y1HV3	FMAC 05.000 FGPC Q57443 G	101.126605	187	188.86	188.86	188.86
Collateral			USD	USD	1.000	3132Y1KM9	FMAC 05.000 FGPC Q57499 G	104.482499	2,743	2,865.70	2,865.70	2,865.70
Collateral			USD	USD	1.000	3132Y1N46	FMAC 05.000 FGPC Q57610 G	104.560092	4,098	4,284.37	4,284.37	4,284.37
Collateral			USD	USD	1.000	3132Y1RT7	FMAC 05.000 FGPC Q57697 G	106.149277	4,739	5,030.49	5,030.49	5,030.49
Collateral			USD	USD	1.000	3132Y1TU2	FMAC 05.000 FGPC Q57762 G	104.666174	2,616	2,737.66	2,737.66	2,737.66
Collateral			USD	USD	1.000	3132Y1VA3	FMAC 05.000 FGPC Q57808 G	105.830918	3,907	4,135.17	4,135.17	4,135.17
Collateral			USD	USD	1.000	3132Y1WK0	FMAC 05.000 FGPC Q57849 G	105.054699	3,913	4,110.87	4,110.87	4,110.87
Collateral			USD	USD	1.000	3132Y1ZF8	FMAC 05.000 FGPC Q57941 G	106.064259	4,316	4,578.06	4,578.06	4,578.06
Collateral			USD	USD	1.000	3132Y1ZW1	FMAC 05.000 FGPC Q57956 G	106.376567	2,499	2,658.56	2,658.56	2,658.56
Collateral			USD	USD	1.000	3132Y1ZY7	FMAC 05.000 FGPC Q57958 G	90.495084	3,494	3,161.81	3,161.81	3,161.81
Collateral			USD	USD	1.000	3132Y23R5	FMAC 04.000 FGPC Q58907 G	100.986947	207,767	209,817.91	209,817.91	209,817.91
Collateral			USD	USD	1.000	3132Y2DB9	FMAC 05.000 FGPC Q58197 G	106.366036	4,103	4,364.06	4,364.06	4,364.06
Collateral			USD	USD	1.000	3132Y2DJ2	FMAC 05.000 FGPC Q58204 G	107.078614	4,619	4,945.81	4,945.81	4,945.81
Collateral			USD	USD	1.000	3132Y2DX1	FMAC 04.500 FGPC Q58217 G	102.404500	985	1,008.52	1,008.52	1,008.52
Collateral			USD	USD	1.000	3132Y2Q66	FMAC 05.000 FGPC Q58576 G	104.841997	4,637	4,861.62	4,861.62	4,861.62
Collateral			USD	USD	1.000	3132Y2RS7	FMAC 04.500 FGPC Q58596 G	104.130052	72,544	75,540.06	75,540.06	75,540.06
Collateral			USD	USD	1.000	3132Y2SK3	FMAC 04.500 FGPC Q58621 G	99.741396	12,640	12,607.03	12,607.03	12,607.03
Collateral			USD	USD	1.000	3132Y2TT3	FMAC 04.500 FGPC Q58661 G	104.676199	3,833	4,011.97	4,011.97	4,011.97
Collateral			USD	USD	1.000	3132Y3EL4	FMAC 05.000 FGPC Q59138 G	107.269327	3,346	3,588.80	3,588.80	3,588.80
Collateral			USD	USD	1.000	3132Y3ES9	FMAC 05.000 FGPC Q59144 G	106.371560	3,341	3,554.11	3,554.11	3,554.11
Collateral			USD	USD	1.000	3132Y3EV2	FMAC 05.000 FGPC Q59147 G	106.001964	2,854	3,025.07	3,025.07	3,025.07
Collateral			USD	USD	1.000	3132Y3HR8	FMAC 04.500 FGPC Q59239 G	103.499241	67	69.00	69.00	69.00
Collateral			USD	USD	1.000	3132Y3M92	FMAC 04.500 FGPC Q59383 G	104.772412	20,488	21,465.43	21,465.43	21,465.43
Collateral			USD	USD	1.000	3132Y3MC5	FMAC 05.000 FGPC Q59354 G	94.345344	3,959	3,735.58	3,735.58	3,735.58
Collateral			USD	USD	1.000	3132Y3NJ9	FMAC 04.500 FGPC Q59392 G	102.947198	83,437	85,896.14	85,896.14	85,896.14
Collateral			USD	USD	1.000	3132Y3X74	FMAC 04.000 FGPC Q59701 G	102.684766	21,398	21,972.62	21,972.62	21,972.62
Collateral			USD	USD	1.000	31335ADT2	FMAC 05.500 FGPC G60114 G	46.253311	888	410.63	410.63	410.63
Collateral			USD	USD	1.000	31335AEQ7	FMAC 03.500 FGPC G60143 G	64.803311	234	151.39	151.39	151.39
Collateral			USD	USD	1.000	31335AFZ6	FMAC 04.000 FGPC G60184 G	60.429000	3	1.57	1.57	1.57
Collateral			USD	USD	1.000	31335AGB8	FMAC 03.500 FGPC G60194 G	76.106352	3,374	2,568.17	2,568.17	2,568.17
Collateral			USD	USD	1.000	31335AGJ1	FMAC 04.500 FGPC G60201 G	43.419800	13	5.64	5.64	5.64
Collateral			USD	USD	1.000	31335APT9	FMAC 06.000 FGPC G60434 G	52.129598	157	81.92	81.92	81.92
Collateral			USD	USD	1.000	31335AZY7	FMAC 05.500 FGPC G60759 G	63.503228	704	447.14	447.14	447.14
Collateral			USD	USD	1.000	31335BCW4	FMAC 03.000 FGPC G60985 G	84.600400	52	43.92	43.92	43.92



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	31335BLA2	FMAC 04.500 FGPC G61221 G	90.867388	1,298	1,179.34	1,179.34	1,179.34
Collateral			USD	USD	1.000	31335BMB9	FMAC 04.000 FGPC G61254 G	93.371050	15,574	14,541.95	14,541.95	14,541.95
Collateral			USD	USD	1.000	31335BQG4	FMAC 05.000 FGPC G61355 G	91.358621	185	169.45	169.45	169.45
Collateral			USD	USD	1.000	31335BU38	FMAC 05.000 FGPC G61502 G	96.472112	795	766.74	766.74	766.74
Collateral			USD	USD	1.000	31335CAV6	FMAC 03.000 FGPC G61820 G	99.161700	41,047	40,703.21	40,703.21	40,703.21
Collateral			USD	USD	1.000	31335H3N1	FMAC 05.500 FGPC C90805 G	3.510532	4,153	145.80	145.80	145.80
Collateral			USD	USD	1.000	31335H3R2	FMAC 06.500 FGPC C90808 G	1.756305	519	9.12	9.12	9.12
Collateral			USD	USD	1.000	31335H3V3	FMAC 04.500 FGPC C90812 G	3.057369	3,514	107.44	107.44	107.44
Collateral			USD	USD	1.000	31335H4R1	FMAC 05.500 FGPC C90832 G	3.500393	3,115	109.03	109.03	109.03
Collateral			USD	USD	1.000	31335H5G4	FMAC 06.000 FGPC C90847 G	2.849644	2,323	66.20	66.20	66.20
Collateral			USD	USD	1.000	31335H5L3	FMAC 06.000 FGPC C90851 G	4.458093	1,143	50.97	50.97	50.97
Collateral			USD	USD	1.000	31335H5U3	FMAC 05.500 FGPC C90859 G	3.084762	4,646	143.33	143.33	143.33
Collateral			USD	USD	1.000	31335H7E7	FMAC 05.500 FGPC C90893 G	4.163101	1,493	62.14	62.14	62.14
Collateral			USD	USD	1.000	31335H7L1	FMAC 05.500 FGPC C90899 G	3.721106	2,401	89.35	89.35	89.35
Collateral			USD	USD	1.000	31335HH30	FMAC 06.500 FGPC C90250 G	0.006266	2,476	0.16	0.16	0.16
Collateral			USD	USD	1.000	31335HH55	FMAC 06.000 FGPC C90252 G	0.007859	26,217	2.06	2.06	2.06
Collateral			USD	USD	1.000	31335HJA2	FMAC 06.500 FGPC C90257 G	0.023900	2,596	0.62	0.62	0.62
Collateral			USD	USD	1.000	31335HJB0	FMAC 05.500 FGPC C90258 G	0.018625	436	0.08	0.08	0.08
Collateral			USD	USD	1.000	31335HJJ3	FMAC 06.500 FGPC C90265 G	0.031882	13,753	4.38	4.38	4.38
Collateral			USD	USD	1.000	31335HM75	FMAC 08.000 FGPC C90382 G	0.006676	2,148	0.14	0.14	0.14
Collateral			USD	USD	1.000	31335HMR1	FMAC 08.000 FGPC C90368 G	0.332170	8,467	28.13	28.13	28.13
Collateral			USD	USD	1.000	31335HP31	FMAC 06.500 FGPC C90442 G	0.143302	2,622	3.76	3.76	3.76
Collateral			USD	USD	1.000	31335HPE7	FMAC 06.500 FGPC C90421 G	0.019212	5,003	0.96	0.96	0.96
Collateral			USD	USD	1.000	31335HPN7	FMAC 06.500 FGPC C90429 G	0.087629	1,947	1.71	1.71	1.71
Collateral			USD	USD	1.000	31335HPX5	FMAC 06.500 FGPC C90438 G	0.153719	12,985	19.96	19.96	19.96
Collateral			USD	USD	1.000	31335HQ22	FMAC 06.500 FGPC C90473 G	0.148573	126,772	188.35	188.35	188.35
Collateral			USD	USD	1.000	31335HQP5	FMAC 06.500 FGPC C90457 G	0.160365	7,787	12.49	12.49	12.49
Collateral			USD	USD	1.000	31335HRB1	FMAC 06.500 FGPC C90482 G	0.185523	5,505	10.21	10.21	10.21
Collateral			USD	USD	1.000	31335HSP9	FMAC 05.500 FGPC C90526 G	0.395515	5,711	22.59	22.59	22.59
Collateral			USD	USD	1.000	31335HT52	FMAC 06.000 FGPC C90572 G	0.467842	10,047	47.01	47.01	47.01
Collateral			USD	USD	1.000	31335HTH6	FMAC 06.000 FGPC C90552 G	0.464475	8,805	40.90	40.90	40.90
Collateral			USD	USD	1.000	31335HTJ2	FMAC 06.500 FGPC C90553 G	0.495181	18,170	89.97	89.97	89.97
Collateral			USD	USD	1.000	31335HUE1	FMAC 05.500 FGPC C90581 G	0.604934	7,787	47.11	47.11	47.11
Collateral			USD	USD	1.000	31335HUF8	FMAC 05.500 FGPC C90582 G	0.494634	2,518	12.45	12.45	12.45
Collateral			USD	USD	1.000	31335HUG6	FMAC 06.000 FGPC C90583 G	0.622299	39,559	246.17	246.17	246.17
Collateral			USD	USD	1.000	31335HUM3	FMAC 05.500 FGPC C90588 G	0.627930	4,543	28.52	28.52	28.52



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Global Securities Lending
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Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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Collateral			USD	USD	1.000	31335HUN1	FMAC 06.000 FGPC C90589 G	0.702160	779	5.47	5.47	5.47
Collateral			USD	USD	1.000	31335HWE9	FMAC 05.500 FGPC C90645 G	1.050260	5,191	54.52	54.52	54.52
Collateral			USD	USD	1.000	31335HWP4	FMAC 05.500 FGPC C90654 G	1.363623	3,430	46.78	46.78	46.78
Collateral			USD	USD	1.000	31335HXJ7	FMAC 04.500 FGPC C90681 G	2.998400	4,061	121.76	121.76	121.76
Collateral			USD	USD	1.000	31335HXU2	FMAC 05.500 FGPC C90691 G	2.282435	4,283	97.76	97.76	97.76
Collateral			USD	USD	1.000	31335HY56	FMAC 05.500 FGPC C90732 G	2.839792	4,413	125.31	125.31	125.31
Collateral			USD	USD	1.000	31335HYK3	FMAC 06.000 FGPC C90714 G	3.271608	1,012	33.12	33.12	33.12
Collateral			USD	USD	1.000	31335HZ71	FMAC 05.500 FGPC C90766 G	2.580120	260	6.70	6.70	6.70
Collateral			USD	USD	1.000	31335HZK2	FMAC 06.000 FGPC C90746 G	2.842899	2,376	67.56	67.56	67.56
Collateral			USD	USD	1.000	31335PDJ1	FMAC 09.500 FRPC G80105 G	0.103955	5	0.00	0.00	0.00
Collateral			USD	USD	1.000	31336WAJ8	FMAC 05.500 FGPC G11810 G	0.936569	8,566	80.23	80.23	80.23
Collateral			USD	USD	1.000	31336WDC0	FMAC 05.500 FGPC G11900 G	1.582795	4,153	65.74	65.74	65.74
Collateral			USD	USD	1.000	31356L3R7	FMAC 08.500 FGPC D58008 G	0.131644	152	0.20	0.20	0.20
Collateral			USD	USD	1.000	31356L6J2	FMAC 08.500 FGPC D58073 G	0.171856	74	0.13	0.13	0.13
Collateral			USD	USD	1.000	3136143T4	FNMA FNMS 10.000 CL050310	0.004830	1,298	0.06	0.06	0.06
Collateral			USD	USD	1.000	3136144H9	FNMA FNMS 10.500 CL050324	0.007824	3,894	0.30	0.30	0.30
Collateral			USD	USD	1.000	3136147E3	FNMA FNMS 10.000 CL050393	0.016075	104	0.02	0.02	0.02
Collateral			USD	USD	1.000	313614X61	FNMA FNMS 10.500 CL050201	0.000650	311	0.00	0.00	0.00
Collateral			USD	USD	1.000	31362TL35	FNMA FNMS 10.000 CL070546	0.015594	2,568	0.40	0.40	0.40
Collateral			USD	USD	1.000	31362TN90	FNMA FNMS 10.500 CL070616	0.011690	388	0.05	0.05	0.05
Collateral			USD	USD	1.000	31368HNV1	FNMA FNMS 04.500 CL190404	12.776264	336	42.98	42.98	42.98
Collateral			USD	USD	1.000	31371FEE8	FNMA FNMS 07.500 CL250433	0.232286	5,673	13.18	13.18	13.18
Collateral			USD	USD	1.000	31371FGU0	FNMA FNMS 06.500 CL250511	0.274871	14,065	38.66	38.66	38.66
Collateral			USD	USD	1.000	31371HE46	FNMA FNMS 06.500 CL252255	0.585863	266	1.56	1.56	1.56
Collateral			USD	USD	1.000	31371HER5	FNMA FNMS 07.000 CL252244	0.304856	536	1.64	1.64	1.64
Collateral			USD	USD	1.000	31371HHZ4	FNMA FNMS 06.500 CT252348	0.005522	2,190	0.12	0.12	0.12
Collateral			USD	USD	1.000	31371HJ74	FNMA FNMS 06.500 CT252386	0.010128	2,596	0.26	0.26	0.26
Collateral			USD	USD	1.000	31371HLX4	FNMA FNMS 06.500 CT252442	0.021586	98,186	21.19	21.19	21.19
Collateral			USD	USD	1.000	31371HNQ7	FNMA FNMS 06.500 CT252499	0.020575	3,893	0.80	0.80	0.80
Collateral			USD	USD	1.000	31371HPX0	FNMA FNMS 07.000 CT252538	0.002638	1,043	0.03	0.03	0.03
Collateral			USD	USD	1.000	31371HQ50	FNMA FNMS 06.500 CT252576	0.033650	259,573	87.35	87.35	87.35
Collateral			USD	USD	1.000	31371HVC9	FNMA FNMS 07.000 CT252711	0.060967	2,797	1.71	1.71	1.71
Collateral			USD	USD	1.000	31371HVJ4	FNMA FNMS 07.500 CL252717	0.296808	72	0.21	0.21	0.21
Collateral			USD	USD	1.000	31371J5A8	FNMA FNMS 06.500 CL253841	0.386313	3,677	14.21	14.21	14.21
Collateral			USD	USD	1.000	31371J5J9	FNMA FNMS 07.000 CT253849	0.358326	2,596	9.30	9.30	9.30
Collateral			USD	USD	1.000	31371J6X7	FNMA FNMS 06.500 CT253886	0.182244	649	1.18	1.18	1.18



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Collateral			USD	USD	1.000	31371JAU8	FNMA FNMS 08.000 CT253019	0.105806	2,117	2.24	2.24	2.24
Collateral			USD	USD	1.000	31371JGS7	FNMA FNMS 08.000 CT253209	0.122795	2,154	2.64	2.64	2.64
Collateral			USD	USD	1.000	31371JKE3	FNMA FNMS 08.000 CT253293	0.033610	2,447	0.82	0.82	0.82
Collateral			USD	USD	1.000	31371JMD3	FNMA FNMS 08.000 CL253356	0.212347	400	0.85	0.85	0.85
Collateral			USD	USD	1.000	31371JNK6	FNMA FNMS 08.000 CT253394	0.047476	927	0.44	0.44	0.44
Collateral			USD	USD	1.000	31371JPV0	FNMA FNMS 07.500 CL253436	0.078288	1,162	0.91	0.91	0.91
Collateral			USD	USD	1.000	31371JTB0	FNMA FNMS 07.500 CL253546	0.236389	47	0.11	0.11	0.11
Collateral			USD	USD	1.000	31371JX25	FNMA FNMS 08.000 CT253697	0.254667	241	0.61	0.61	0.61
Collateral			USD	USD	1.000	31371JYE8	FNMA FNMS 07.000 CT253709	0.144885	47,397	68.67	68.67	68.67
Collateral			USD	USD	1.000	31371KDE8	FNMA FNMS 07.000 CT254001	0.245114	9,201	22.55	22.55	22.55
Collateral			USD	USD	1.000	31371KDL2	FNMA FNMS 06.500 CL254007	0.506558	8,696	44.05	44.05	44.05
Collateral			USD	USD	1.000	31371KHQ7	FNMA FNMS 06.500 CT254139	0.462959	272,774	1,262.83	1,262.83	1,262.83
Collateral			USD	USD	1.000	31371KKC4	FNMA FNMS 06.500 CT254191	0.451109	223,376	1,007.67	1,007.67	1,007.67
Collateral			USD	USD	1.000	31371KL58	FNMA FNMS 06.500 K2254248	0.899828	5,191	46.71	46.71	46.71
Collateral			USD	USD	1.000	31371KLJ8	FNMA FNMS 06.500 CT254229	0.500348	10,716	53.62	53.62	53.62
Collateral			USD	USD	1.000	31371KNM9	FNMA FNMS 06.500 CT254296	0.550051	158,247	870.44	870.44	870.44
Collateral			USD	USD	1.000	31371KNW7	FNMA FNMS 06.500 CT254305	0.505289	112	0.57	0.57	0.57
Collateral			USD	USD	1.000	31371KP70	FNMA FNMS 06.500 CL254346	0.684593	586	4.01	4.01	4.01
Collateral			USD	USD	1.000	31371KQ79	FNMA FNMS 06.500 CL254378	0.762606	2,790	21.28	21.28	21.28
Collateral			USD	USD	1.000	31371KRG8	FNMA FNMS 07.000 CT254387	0.527840	20,171	106.47	106.47	106.47
Collateral			USD	USD	1.000	31371KTJ0	FNMA FNMS 07.000 CT254453	0.613727	7,542	46.29	46.29	46.29
Collateral			USD	USD	1.000	31371LGZ6	FNMA FNMS 06.500 CT255016	3.237902	13,518	437.71	437.71	437.71
Collateral			USD	USD	1.000	31371M6G7	FNMA FNMS 06.500 CT256571	7.512100	592	44.49	44.49	44.49
Collateral			USD	USD	1.000	31371M7A9	FNMA FNMS 07.000 CT256589	3.002591	472	14.17	14.17	14.17
Collateral			USD	USD	1.000	31371MM46	FNMA FNMS 06.500 CL256079	2.718019	1,227	33.35	33.35	33.35
Collateral			USD	USD	1.000	31371N2Z7	FNMA FNMS 07.500 CL257392	6.750898	954	64.38	64.38	64.38
Collateral			USD	USD	1.000	31371N4Q5	FNMA FNMS 06.500 CT257431	3.428461	592	20.31	20.31	20.31
Collateral			USD	USD	1.000	31371NB53	FNMA FNMS 08.000 CL256660	1.974414	692	13.66	13.66	13.66
Collateral			USD	USD	1.000	31371NDE2	FNMA FNMS 08.000 CL256701	0.410275	154	0.63	0.63	0.63
Collateral			USD	USD	1.000	31371NDK8	FNMA FNMS 07.000 CT256706	8.563220	349	29.89	29.89	29.89
Collateral			USD	USD	1.000	31371NG66	FNMA FNMS 06.500 CT256821	8.488532	115	9.73	9.73	9.73
Collateral			USD	USD	1.000	31371NG74	FNMA FNMS 05.000 CL256822	2.888693	5,451	157.46	157.46	157.46
Collateral			USD	USD	1.000	31371NJM8	FNMA FNMS 07.000 CT256868	2.232899	2,054	45.85	45.85	45.85
Collateral			USD	USD	1.000	31371NK46	FNMA FNMS 07.000 CT256915	3.130645	1,356	42.44	42.44	42.44
Collateral			USD	USD	1.000	31371NKX2	FNMA FNMS 06.500 CL256910	3.842871	1,493	57.36	57.36	57.36
Collateral			USD	USD	1.000	31371NNW1	FNMA FNMS 06.500 CL257005	3.435722	1,127	38.71	38.71	38.71



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Collateral			USD	USD	1.000	31371NP33	FNMA FNMS 06.500 CL257042	2.823872	74	2.10	2.10	2.10
Collateral			USD	USD	1.000	31371NTA3	FNMA FNMS 06.500 CT257145	8.878180	1,087	96.49	96.49	96.49
Collateral			USD	USD	1.000	31371NXJ9	FNMA FNMS 05.000 CT257281	1.638238	7,617	124.78	124.78	124.78
Collateral			USD	USD	1.000	31371PBJ8	FNMA FNMS 05.000 CN257541	0.003200	65	0.00	0.00	0.00
Collateral			USD	USD	1.000	31374CM78	FNMA FNMS 06.500 ZL310082	4.274709	857	36.62	36.62	36.62
Collateral			USD	USD	1.000	31374CN77	FNMA FNMS 05.000 ZI310114	0.025316	66,400	16.81	16.81	16.81
Collateral			USD	USD	1.000	31374CNV4	FNMA FNMS 05.500 ZL310104	13.775972	748	102.98	102.98	102.98
Collateral			USD	USD	1.000	31374CQ74	FNMA FNMS 04.500 ZI310178	0.863403	7,574	65.39	65.39	65.39
Collateral			USD	USD	1.000	31374TLX5	FNMA FNMS 07.000 CL323542	0.368852	531	1.96	1.96	1.96
Collateral			USD	USD	1.000	31376KAQ9	FNMA FNMS 04.500 CL357415	6.063550	52	3.15	3.15	3.15
Collateral			USD	USD	1.000	31377DKW0	FNMA FNMS 06.500 CL373909	0.551816	1,298	7.16	7.16	7.16
Collateral			USD	USD	1.000	31377HH39	FNMA FNMS 08.500 CL377450	0.632808	731	4.63	4.63	4.63
Collateral			USD	USD	1.000	31379PQ47	FNMA FNMS 07.500 CL425375	0.986075	996	9.82	9.82	9.82
Collateral			USD	USD	1.000	31381E6H1	FNMA FNMS 06.500 CL459072	0.907441	1,338	12.14	12.14	12.14
Collateral			USD	USD	1.000	31383JXB1	FNMA FNMS 08.000 CT504774	0.105121	3,711	3.90	3.90	3.90
Collateral			USD	USD	1.000	31383TA32	FNMA FNMS 06.500 CT512226	0.001921	2,625	0.05	0.05	0.05
Collateral			USD	USD	1.000	31383VBE2	FNMA FNMS 07.500 CL514037	0.661000	29	0.19	0.19	0.19
Collateral			USD	USD	1.000	31384G4N2	FNMA FNMS 08.000 CT523829	0.097308	34	0.03	0.03	0.03
Collateral			USD	USD	1.000	31384V4N9	FNMA FNMS 07.500 CL535529	0.050491	503	0.25	0.25	0.25
Collateral			USD	USD	1.000	31384VP48	FNMA FNMS 07.500 CL535143	0.199386	1,298	2.59	2.59	2.59
Collateral			USD	USD	1.000	31384WAH3	FNMA FNMS 09.500 CL535608	0.455324	2,466	11.23	11.23	11.23
Collateral			USD	USD	1.000	31384WHK9	FNMA FNMS 06.500 CT535834	0.096217	2,977	2.86	2.86	2.86
Collateral			USD	USD	1.000	31384WJ84	FNMA FNMS 06.500 CL535887	0.196726	8,859	17.43	17.43	17.43
Collateral			USD	USD	1.000	31384YN69	FNMA FNMS 07.500 CL537813	0.216187	97	0.21	0.21	0.21
Collateral			USD	USD	1.000	31385HSJ2	FNMA FNMS 06.500 CL545121	0.277523	23,408	64.96	64.96	64.96
Collateral			USD	USD	1.000	31385HY63	FNMA FNMS 06.500 CL545333	0.521681	1,106	5.77	5.77	5.77
Collateral			USD	USD	1.000	31385NZA0	FNMA FNMS 07.500 CL548037	0.199599	73	0.14	0.14	0.14
Collateral			USD	USD	1.000	31385W4Z9	FNMA FNMS 05.500 CL555340	7.893076	1,848	145.85	145.85	145.85
Collateral			USD	USD	1.000	31385WNH8	FNMA FNMS 07.500 CL554892	0.729831	8,003	58.41	58.41	58.41
Collateral			USD	USD	1.000	31385XHV2	FNMA FNMS 07.000 CT555644	0.655688	831	5.45	5.45	5.45
Collateral			USD	USD	1.000	31385XLY1	FNMA FNMS 05.000 CL555743	2.844487	2,141	60.91	60.91	60.91
Collateral			USD	USD	1.000	31385XNU7	FNMA FNMS 06.500 CT555803	0.085436	125,323	107.07	107.07	107.07
Collateral			USD	USD	1.000	31385XQ91	FNMA FNMS 05.500 CL555880	2.400200	292,157	7,012.36	7,012.36	7,012.36
Collateral			USD	USD	1.000	31386CKK7	FNMA FNMS 07.500 CL559298	0.171356	1,230	2.11	2.11	2.11
Collateral			USD	USD	1.000	31386GRS4	FNMA FNMS 06.500 CL563097	0.301596	727	2.19	2.19	2.19
Collateral			USD	USD	1.000	31386NCA4	FNMA FNMS 06.500 CL568065	0.406548	650	2.64	2.64	2.64



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	31386QFM8	FNMA FNMS 07.500 CL569972	0.089824	409	0.37	0.37	0.37
Collateral			USD	USD	1.000	31388JW84	FNMA FNMS 07.500 CL606471	0.357069	707	2.52	2.52	2.52
Collateral			USD	USD	1.000	31389DE86	FNMA FNMS 06.500 CL622159	1.925659	2,162	41.64	41.64	41.64
Collateral			USD	USD	1.000	31389VRU3	FNMA FNMS 06.500 CL636899	0.921286	11	0.10	0.10	0.10
Collateral			USD	USD	1.000	3138A16F3	FNMA FNMS 03.500 CLAH0869	20.574139	35	7.18	7.18	7.18
Collateral			USD	USD	1.000	3138A1AQ4	FNMA FNMS 03.500 CLAH0014	25.066550	52	13.01	13.01	13.01
Collateral			USD	USD	1.000	3138A3VY0	FNMA FNMS 03.500 CIAH2430	15.352338	18	2.76	2.76	2.76
Collateral			USD	USD	1.000	3138A5H96	FNMA FNMS 04.500 CLAH3855	21.908555	1,050	230.00	230.00	230.00
Collateral			USD	USD	1.000	3138A8A30	FNMA FNMS 03.500 CLAH6325	36.275192	29	10.56	10.56	10.56
Collateral			USD	USD	1.000	3138A92H6	FNMA FNMS 03.500 CLAH7975	17.314640	32	5.62	5.62	5.62
Collateral			USD	USD	1.000	3138ABBY4	FNMA FNMS 04.500 CLAH9054	18.501283	1,189	220.05	220.05	220.05
Collateral			USD	USD	1.000	3138ABYR4	FNMA FNMS 04.500 CLAH9719	19.935466	211	41.99	41.99	41.99
Collateral			USD	USD	1.000	3138ADFG5	FNMA FNMS 04.000 CIAI0166	14.057465	195,187	27,438.40	27,438.40	27,438.40
Collateral			USD	USD	1.000	3138ADVN2	FNMA FNMS 04.500 CLAI0620	19.483000	3	0.51	0.51	0.51
Collateral			USD	USD	1.000	3138AFA34	FNMA FNMS 05.000 CLAI1825	15.630389	1,672	261.37	261.37	261.37
Collateral			USD	USD	1.000	3138AFFB1	FNMA FNMS 04.500 CLAI1961	27.758991	304	84.30	84.30	84.30
Collateral			USD	USD	1.000	3138AFFK1	FNMA FNMS 04.500 CLAI1969	29.553199	496	146.52	146.52	146.52
Collateral			USD	USD	1.000	3138AGNM6	FNMA FNMS 05.000 CLAI3095	4.297212	1,574	67.66	67.66	67.66
Collateral			USD	USD	1.000	3138AHBT2	FNMA FNMS 05.000 CLAI3649	13.356588	1,038	138.68	138.68	138.68
Collateral			USD	USD	1.000	3138AJAP7	FNMA FNMS 03.500 CIAI4513	11.069687	33	3.65	3.65	3.65
Collateral			USD	USD	1.000	3138AJMQ2	FNMA FNMS 04.000 CIAI4866	22.448114	18,170	4,078.84	4,078.84	4,078.84
Collateral			USD	USD	1.000	3138AM6U4	FNMA FNMS 03.500 CLAI8082	51.722000	3	1.34	1.34	1.34
Collateral			USD	USD	1.000	3138AMWB7	FNMA FNMS 04.000 CIAI7841	22.085308	75,159	16,599.00	16,599.00	16,599.00
Collateral			USD	USD	1.000	3138ANC84	FNMA FNMS 04.500 CLAI8194	13.522577	67	9.13	9.13	9.13
Collateral			USD	USD	1.000	3138ANRS4	FNMA FNMS 03.000 CLAI8596	55.578889	47	25.97	25.97	25.97
Collateral			USD	USD	1.000	3138APD54	FNMA FNMS 03.500 CLAI9123	57.132545	29	16.31	16.31	16.31
Collateral			USD	USD	1.000	3138APDU9	FNMA FNMS 04.000 CLAI9114	60.479806	10,538	6,373.15	6,373.15	6,373.15
Collateral			USD	USD	1.000	3138APZN1	FNMA FNMS 04.500 CLAI9748	29.212857	18	5.31	5.31	5.31
Collateral			USD	USD	1.000	3138AQBNS	FNMA FNMS 03.500 CLAI9944	17.378882	44	7.67	7.67	7.67
Collateral			USD	USD	1.000	3138ATC40	FNMA FNMS 04.000 CLAJ1890	69.517047	7,006	4,870.70	4,870.70	4,870.70
Collateral			USD	USD	1.000	3138AV5V3	FNMA FNMS 03.500 CLAJ4459	22.694531	23	5.28	5.28	5.28
Collateral			USD	USD	1.000	3138AVFY6	FNMA FNMS 04.000 CLAJ3782	35.194642	41	14.49	14.49	14.49
Collateral			USD	USD	1.000	3138AVSS5	FNMA FNMS 03.500 CIAJ4128	25.926896	49	12.59	12.59	12.59
Collateral			USD	USD	1.000	3138AW3H4	FNMA FNMS 04.000 CLAJ5299	43.958000	5	2.28	2.28	2.28
Collateral			USD	USD	1.000	3138AWFU2	FNMA FNMS 03.500 CLAJ4678	19.199604	49	9.32	9.32	9.32
Collateral			USD	USD	1.000	3138AWNKS	FNMA FNMS 03.500 CLAJ4893	39.756000	34	13.42	13.42	13.42



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Global Securities Lending
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Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138AX5F4	FNMA FNMS 03.500 CLAJ6245	39.243133	39	15.28	15.28	15.28
Collateral			USD	USD	1.000	3138AXJT9	FNMA FNMS 03.000 CIAJ5673	26.485675	62,814	16,636.76	16,636.76	16,636.76
Collateral			USD	USD	1.000	3138AXJY8	FNMA FNMS 03.500 CIAJ5678	23.821093	77,949	18,568.23	18,568.23	18,568.23
Collateral			USD	USD	1.000	3138AXRK9	FNMA FNMS 03.500 CLAJ5889	25.087122	35	8.72	8.72	8.72
Collateral			USD	USD	1.000	3138E05U9	FNMA FNMS 03.500 CLAJ8058	28.231000	13	3.66	3.66	3.66
Collateral			USD	USD	1.000	3138E0RJ0	FNMA FNMS 04.000 CLAJ7688	24.773500	5	1.29	1.29	1.29
Collateral			USD	USD	1.000	3138E0RS0	FNMA FNMS 04.500 CLAJ7696	19.908117	2,667	530.92	530.92	530.92
Collateral			USD	USD	1.000	3138E1DH7	FNMA FNMS 04.500 CLAJ8203	38.710756	350	135.65	135.65	135.65
Collateral			USD	USD	1.000	3138E1NP8	FNMA FNMS 03.500 CLAJ8497	58.184053	45	26.23	26.23	26.23
Collateral			USD	USD	1.000	3138E1RP4	FNMA FNMS 03.500 CLAJ8593	39.789989	7	2.85	2.85	2.85
Collateral			USD	USD	1.000	3138E1VW4	FNMA FNMS 03.500 CLAJ8728	38.514000	26	10.00	10.00	10.00
Collateral			USD	USD	1.000	3138E2LT0	FNMA FNMS 04.500 CLAJ9337	39.081187	213,195	83,319.02	83,319.02	83,319.02
Collateral			USD	USD	1.000	3138E3BV4	FNMA FNMS 03.500 CLAJ9951	39.604063	42	16.45	16.45	16.45
Collateral			USD	USD	1.000	3138E3CP6	FNMA FNMS 04.000 CLAJ9977	44.048045	1,947	857.53	857.53	857.53
Collateral			USD	USD	1.000	3138E5CZ9	FNMA FNMS 03.500 CLAK0987	37.864640	11	4.14	4.14	4.14
Collateral			USD	USD	1.000	3138E6N36	FNMA FNMS 03.500 CLAK2209	47.522533	39	18.50	18.50	18.50
Collateral			USD	USD	1.000	3138E6V29	FNMA FNMS 04.000 CLAK2432	35.499107	201,540	71,544.94	71,544.94	71,544.94
Collateral			USD	USD	1.000	3138E7DY7	FNMA FNMS 04.500 CLAK2818	29.738118	7,368	2,191.03	2,191.03	2,191.03
Collateral			USD	USD	1.000	3138E82B7	FNMA FNMS 03.500 CLAK4369	27.847143	36	10.12	10.12	10.12
Collateral			USD	USD	1.000	3138E9LH1	FNMA FNMS 03.500 CLAK4827	43.915231	34	14.82	14.82	14.82
Collateral			USD	USD	1.000	3138E9SZ4	FNMA FNMS 04.500 CLAK5035	10.596193	35,443	3,755.58	3,755.58	3,755.58
Collateral			USD	USD	1.000	3138EAKM8	FNMA FNMS 03.500 CLAK5699	31.140500	5	1.62	1.62	1.62
Collateral			USD	USD	1.000	3138EBSB2	FNMA FNMS 03.500 CLAK6813	33.460550	52	17.37	17.37	17.37
Collateral			USD	USD	1.000	3138EBSE6	FNMA FNMS 03.500 CLAK6816	37.536545	29	10.72	10.72	10.72
Collateral			USD	USD	1.000	3138ECN22	FNMA FNMS 03.000 CLAK7607	35.742050	52	18.56	18.56	18.56
Collateral			USD	USD	1.000	3138ECXQ1	FNMA FNMS 03.500 CLAK7886	29.014574	20	5.79	5.79	5.79
Collateral			USD	USD	1.000	3138EDDR9	FNMA FNMS 03.500 CLAK8211	41.845000	49	20.64	20.64	20.64
Collateral			USD	USD	1.000	3138EE5V7	FNMA FNMS 03.500 CLAK9859	37.815421	18	6.66	6.66	6.66
Collateral			USD	USD	1.000	3138EGB29	FNMA FNMS 05.500 CIAL0056	0.109288	88,283	96.48	96.48	96.48
Collateral			USD	USD	1.000	3138EGCB8	FNMA FNMS 04.500 CLAL0065	19.906730	192	38.24	38.24	38.24
Collateral			USD	USD	1.000	3138EGCF9	FNMA FNMS 05.000 CLAL0069	7.875541	1,752	137.99	137.99	137.99
Collateral			USD	USD	1.000	3138EGCT9	FNMA FNMS 05.000 CLAL0081	12.411794	2,168	269.10	269.10	269.10
Collateral			USD	USD	1.000	3138EGJY1	FNMA FNMS 05.500 CIAL0278	7.316377	19,073	1,395.44	1,395.44	1,395.44
Collateral			USD	USD	1.000	3138EGKG8	FNMA FNMS 06.000 CIAL0294	4.797752	3,894	186.80	186.80	186.80
Collateral			USD	USD	1.000	3138EGN26	FNMA FNMS 05.500 CIAL0408	0.054847	5,522	3.03	3.03	3.03
Collateral			USD	USD	1.000	3138EGSF2	FNMA FNMS 05.500 CIAL0517	3.010089	4,153	125.01	125.01	125.01



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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138EHJR4	FNMA FNMS 04.500 CLAL1171	36.881475	123,557	45,569.52	45,569.52	45,569.52
Collateral			USD	USD	1.000	3138EHL67	FNMA FNMS 03.500 CLAL1248	25.673308	34	8.66	8.66	8.66
Collateral			USD	USD	1.000	3138EHLT7	FNMA FNMS 06.500 CTAL1237	7.772869	6,433	500.07	500.07	500.07
Collateral			USD	USD	1.000	3138EJ3D8	FNMA FNMS 04.000 CLAL2595	48.694572	25,381	12,358.96	12,358.96	12,358.96
Collateral			USD	USD	1.000	3138EJ4P0	FNMA FNMS 05.000 CLAL2629	16.026249	7,055	1,130.70	1,130.70	1,130.70
Collateral			USD	USD	1.000	3138EJ6S2	FNMA FNMS 03.500 CLAL2680	35.963684	49	17.74	17.74	17.74
Collateral			USD	USD	1.000	3138EJ6W3	FNMA FNMS 06.500 CLAL2684	14.521794	87	12.60	12.60	12.60
Collateral			USD	USD	1.000	3138EJEW4	FNMA FNMS 04.000 CLAL1948	43.332786	36	15.75	15.75	15.75
Collateral			USD	USD	1.000	3138EJLM8	FNMA FNMS 05.000 CIAL2131	0.241646	4,527	10.94	10.94	10.94
Collateral			USD	USD	1.000	3138EJPE2	FNMA FNMS 06.000 CIAL2220	0.139509	1,499	2.09	2.09	2.09
Collateral			USD	USD	1.000	3138EJTB4	FNMA FNMS 03.500 CLAL2345	44.083875	21	9.15	9.15	9.15
Collateral			USD	USD	1.000	3138EJVH8	FNMA FNMS 03.500 CLAL2415	46.386250	52	24.08	24.08	24.08
Collateral			USD	USD	1.000	3138EJVK1	FNMA FNMS 03.500 CLAL2417	42.884739	60	25.60	25.60	25.60
Collateral			USD	USD	1.000	3138EKD77	FNMA FNMS 03.500 CLAL2825	42.236402	30	12.86	12.86	12.86
Collateral			USD	USD	1.000	3138EKHM0	FNMA FNMS 03.500 CLAL2935	47.828903	235	112.33	112.33	112.33
Collateral			USD	USD	1.000	3138EKL52	FNMA FNMS 03.500 CLAL3047	47.124793	115,158	54,268.07	54,268.07	54,268.07
Collateral			USD	USD	1.000	3138EKMR3	FNMA FNMS 04.000 CLAL3067	37.683010	51,915	19,562.97	19,562.97	19,562.97
Collateral			USD	USD	1.000	3138EKY90	FNMA FNMS 04.500 CLAL3435	28.391020	179	50.75	50.75	50.75
Collateral			USD	USD	1.000	3138ELKJ1	FNMA FNMS 04.500 CLAL3896	37.161159	338	125.47	125.47	125.47
Collateral			USD	USD	1.000	3138ELM91	FNMA FNMS 06.500 CLAL3983	25.427935	86	21.78	21.78	21.78
Collateral			USD	USD	1.000	3138ELPE7	FNMA FNMS 03.000 CLAL4020	54.867167	8	4.36	4.36	4.36
Collateral			USD	USD	1.000	3138ELPF4	FNMA FNMS 03.500 CLAL4021	47.899562	18	8.80	8.80	8.80
Collateral			USD	USD	1.000	3138EM6F3	FNMA FNMS 04.500 CLAL5369	30.099000	3	0.78	0.78	0.78
Collateral			USD	USD	1.000	3138EMN23	FNMA FNMS 04.000 CLAL4908	46.423844	1,467	680.85	680.85	680.85
Collateral			USD	USD	1.000	3138EMVC2	FNMA FNMS 04.500 CLAL5110	32.728885	2,662	871.19	871.19	871.19
Collateral			USD	USD	1.000	3138EMYQ8	FNMA FNMS 05.000 CLAL5218	25.828026	471	121.55	121.55	121.55
Collateral			USD	USD	1.000	3138ENBW8	FNMA FNMS 05.500 CIAL5452	0.650763	271	1.77	1.77	1.77
Collateral			USD	USD	1.000	3138ENMD8	FNMA FNMS 06.500 CLAL5755	33.710049	304	102.59	102.59	102.59
Collateral			USD	USD	1.000	3138ENN62	FNMA FNMS 05.500 CIAL5812	4.214831	478	20.15	20.15	20.15
Collateral			USD	USD	1.000	3138ENNE5	FNMA FNMS 05.000 CLAL5788	36.469622	1,862	679.03	679.03	679.03
Collateral			USD	USD	1.000	3138ENPQ6	FNMA FNMS 04.500 CIAL5830	0.001583	209,356	3.31	3.31	3.31
Collateral			USD	USD	1.000	3138ENPR4	FNMA FNMS 05.000 CIAL5831	0.025748	2,170	0.56	0.56	0.56
Collateral			USD	USD	1.000	3138ENZE2	FNMA FNMS 03.500 CIAL6140	50.435621	11,871	5,987.41	5,987.41	5,987.41
Collateral			USD	USD	1.000	3138EP7E8	FNMA FNMS 03.500 CIAL7192	40.139387	33	13.13	13.13	13.13
Collateral			USD	USD	1.000	3138EPAH7	FNMA FNMS 04.500 CLAL6307	33.332996	680	226.69	226.69	226.69
Collateral			USD	USD	1.000	3138EPEU4	FNMA FNMS 05.000 CIAL6446	0.001580	9,858	0.16	0.16	0.16



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Collateral			USD	USD	1.000	3138EPN91	FNMA FNMS 04.000 CLAL6715	42.711500	10	4.43	4.43	4.43
Collateral			USD	USD	1.000	3138EPPV0	FNMA FNMS 05.500 CIAL6735	1.154967	1,755	20.27	20.27	20.27
Collateral			USD	USD	1.000	3138EPQW7	FNMA FNMS 06.000 CLAL6768	43.333065	1,107	479.67	479.67	479.67
Collateral			USD	USD	1.000	3138EPVL5	FNMA FNMS 05.500 CIAL6918	1.005989	73	0.73	0.73	0.73
Collateral			USD	USD	1.000	3138EPWG5	FNMA FNMS 05.500 CIAL6946	0.234826	2,547	5.98	5.98	5.98
Collateral			USD	USD	1.000	3138EQ2E1	FNMA FNMS 03.500 CIAL7972	64.134879	565	362.44	362.44	362.44
Collateral			USD	USD	1.000	3138EQA93	FNMA FNMS 03.500 CLAL7231	67.311000	3	1.75	1.75	1.75
Collateral			USD	USD	1.000	3138EQAG7	FNMA FNMS 04.000 CLAL7206	49.912000	3	1.30	1.30	1.30
Collateral			USD	USD	1.000	3138EQHG0	FNMA FNMS 03.500 CIAL7430	59.145970	5,451	3,224.06	3,224.06	3,224.06
Collateral			USD	USD	1.000	3138EQJ86	FNMA FNMS 03.500 CLAL7486	53.612000	3	1.39	1.39	1.39
Collateral			USD	USD	1.000	3138EQU67	FNMA FNMS 04.000 CLAL7804	62.949241	700	440.40	440.40	440.40
Collateral			USD	USD	1.000	3138ER2X7	FNMA FNMS 03.000 CIAL9789	72.665532	42,622	30,971.40	30,971.40	30,971.40
Collateral			USD	USD	1.000	3138ER6E5	FNMA FNMS 02.500 CLAL9868	84.851305	1,642	1,393.62	1,393.62	1,393.62
Collateral			USD	USD	1.000	3138ERBP4	FNMA FNMS 03.000 CLAL9045	80.550485	42	33.86	33.86	33.86
Collateral			USD	USD	1.000	3138ERCW8	FNMA FNMS 05.500 CIAL9084	3.598609	984	35.43	35.43	35.43
Collateral			USD	USD	1.000	3138ERDP2	FNMA FNMS 04.500 CTAL9109	55.476852	52	28.83	28.83	28.83
Collateral			USD	USD	1.000	3138ERLX6	FNMA FNMS 02.500 CIAL9341	75.706438	166	125.77	125.77	125.77
Collateral			USD	USD	1.000	3138ERM23	FNMA FNMS 03.000 CIAL9376	70.010962	1,078	754.66	754.66	754.66
Collateral			USD	USD	1.000	3138ERMX5	FNMA FNMS 02.500 CIAL9373	71.296238	91	64.54	64.54	64.54
Collateral			USD	USD	1.000	3138ERP79	FNMA FNMS 03.000 CIAL9445	71.831668	301,201	216,357.34	216,357.34	216,357.34
Collateral			USD	USD	1.000	3138ERP Y0	FNMA FNMS 03.500 CIAL9438	75.182635	1,208	908.45	908.45	908.45
Collateral			USD	USD	1.000	3138ERTL4	FNMA FNMS 03.000 CIAL9554	71.751041	48,966	35,133.48	35,133.48	35,133.48
Collateral			USD	USD	1.000	3138ERTU4	FNMA FNMS 06.000 CLAL9562	67.599147	4,440	3,001.47	3,001.47	3,001.47
Collateral			USD	USD	1.000	3138ERVW7	FNMA FNMS 03.500 CNAL9628	32.983033	111	36.68	36.68	36.68
Collateral			USD	USD	1.000	3138ETNV4	FNMA FNMS 04.500 CIAL8503	0.782688	1,889	14.78	14.78	14.78
Collateral			USD	USD	1.000	3138ETWV4	FNMA FNMS 03.500 CLAL8759	74.052894	81,000	59,982.63	59,982.63	59,982.63
Collateral			USD	USD	1.000	3138ETYU4	FNMA FNMS 06.500 CTAL8822	28.785083	3,241	933.01	933.01	933.01
Collateral			USD	USD	1.000	3138ETZJ8	FNMA FNMS 05.000 CIAL8844	0.787706	467	3.68	3.68	3.68
Collateral			USD	USD	1.000	3138LQ2N3	FNMA FNMS 03.500 CLAO0780	46.655000	5	2.42	2.42	2.42
Collateral			USD	USD	1.000	3138LQGS7	FNMA FNMS 04.000 CLAO0208	48.335678	46,149	22,306.61	22,306.61	22,306.61
Collateral			USD	USD	1.000	3138LQN75	FNMA FNMS 03.500 CLAO0413	32.309800	26	8.39	8.39	8.39
Collateral			USD	USD	1.000	3138LQQE7	FNMA FNMS 03.500 CLAO0452	45.043489	46,706	21,037.80	21,037.80	21,037.80
Collateral			USD	USD	1.000	3138LRWT5	FNMA FNMS 03.500 CLAO1557	40.242350	52	20.89	20.89	20.89
Collateral			USD	USD	1.000	3138LSGZ7	FNMA FNMS 03.000 CLAO2015	43.358044	34	14.54	14.54	14.54
Collateral			USD	USD	1.000	3138LSHG8	FNMA FNMS 03.500 CLAO2030	50.873714	18	9.24	9.24	9.24
Collateral			USD	USD	1.000	3138LSKW9	FNMA FNMS 04.000 CLAO2108	47.406000	3	1.23	1.23	1.23



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138LSL40	FNMA FNMS 03.500 CLAO2146	35.986850	52	18.68	18.68	18.68
Collateral			USD	USD	1.000	3138LTDF2	FNMA FNMS 03.000 CIAO2801	29.519674	15,574	4,597.50	4,597.50	4,597.50
Collateral			USD	USD	1.000	3138LTJQ2	FNMA FNMS 03.000 CLAO2970	47.041497	3	1.50	1.50	1.50
Collateral			USD	USD	1.000	3138LTJX7	FNMA FNMS 03.500 CLAO2977	36.381941	44	16.05	16.05	16.05
Collateral			USD	USD	1.000	3138LTL71	FNMA FNMS 03.500 CLAO3049	36.010033	48	17.33	17.33	17.33
Collateral			USD	USD	1.000	3138LTNF1	FNMA FNMS 03.500 CLAO3089	32.018555	13	4.17	4.17	4.17
Collateral			USD	USD	1.000	3138LTTR9	FNMA FNMS 03.000 CLAO3259	53.590762	10	5.57	5.57	5.57
Collateral			USD	USD	1.000	3138LUD28	FNMA FNMS 03.500 CLAO3720	39.193000	3	1.02	1.02	1.02
Collateral			USD	USD	1.000	3138LUS22	FNMA FNMS 03.500 CLAO4136	35.949800	13	4.67	4.67	4.67
Collateral			USD	USD	1.000	3138LVEP4	FNMA FNMS 03.500 CLAO4641	42.873738	38	16.31	16.31	16.31
Collateral			USD	USD	1.000	3138LVEQ2	FNMA FNMS 03.500 CLAO4642	25.018982	39	9.75	9.75	9.75
Collateral			USD	USD	1.000	3138LVNQ2	FNMA FNMS 03.500 CLAO4898	51.500700	26	13.37	13.37	13.37
Collateral			USD	USD	1.000	3138LWSS1	FNMA FNMS 03.500 CLAO5928	37.189600	13	4.83	4.83	4.83
Collateral			USD	USD	1.000	3138LWYA3	FNMA FNMS 03.000 CLAO6104	53.443000	3	1.39	1.39	1.39
Collateral			USD	USD	1.000	3138LYD46	FNMA FNMS 03.000 CLAO7322	53.456667	39	20.81	20.81	20.81
Collateral			USD	USD	1.000	3138LYJ99	FNMA FNMS 03.000 CLAO7487	45.139167	16	7.03	7.03	7.03
Collateral			USD	USD	1.000	3138LYRN9	FNMA FNMS 03.500 CLAO7692	54.797213	9	5.00	5.00	5.00
Collateral			USD	USD	1.000	3138M0CR9	FNMA FNMS 03.500 CLAO8179	46.012111	47	21.50	21.50	21.50
Collateral			USD	USD	1.000	3138M0UA6	FNMA FNMS 03.000 CLAO8676	49.667600	13	6.45	6.45	6.45
Collateral			USD	USD	1.000	3138M0WX4	FNMA FNMS 03.500 CLAO8761	39.075598	40	15.60	15.60	15.60
Collateral			USD	USD	1.000	3138M1XC7	FNMA FNMS 03.500 CLAO9674	40.307167	31	12.56	12.56	12.56
Collateral			USD	USD	1.000	3138M2A48	FNMA FNMS 03.500 CLAO9926	39.289000	18	7.14	7.14	7.14
Collateral			USD	USD	1.000	3138M3B78	FNMA FNMS 03.500 CLAP0061	33.344000	3	0.87	0.87	0.87
Collateral			USD	USD	1.000	3138M3JG0	FNMA FNMS 03.500 CIAP0262	16.594750	42	6.89	6.89	6.89
Collateral			USD	USD	1.000	3138M4V66	FNMA FNMS 03.000 CLAP1536	52.276112	28	14.58	14.58	14.58
Collateral			USD	USD	1.000	3138M53S6	FNMA FNMS 03.000 CLAP2608	51.876675	18	9.44	9.44	9.44
Collateral			USD	USD	1.000	3138M5M71	FNMA FNMS 03.500 CLAP2181	50.913947	49	25.11	25.11	25.11
Collateral			USD	USD	1.000	3138M5M97	FNMA FNMS 03.000 CLAP2183	45.823500	5	2.38	2.38	2.38
Collateral			USD	USD	1.000	3138M5NC9	FNMA FNMS 03.000 CLAP2186	54.431182	29	15.54	15.54	15.54
Collateral			USD	USD	1.000	3138M5W70	FNMA FNMS 03.500 CLAP2469	42.602800	39	16.59	16.59	16.59
Collateral			USD	USD	1.000	3138M6GM3	FNMA FNMS 03.000 CLAP2903	45.286509	18	8.24	8.24	8.24
Collateral			USD	USD	1.000	3138M6ZY6	FNMA FNMS 03.000 CLAP3458	62.000800	13	8.05	8.05	8.05
Collateral			USD	USD	1.000	3138M7CD5	FNMA FNMS 03.500 CLAP3667	46.573231	34	15.72	15.72	15.72
Collateral			USD	USD	1.000	3138M7E50	FNMA FNMS 03.500 CLAP3755	23.226111	23	5.43	5.43	5.43
Collateral			USD	USD	1.000	3138M7FG5	FNMA FNMS 03.500 CLAP3766	31.185625	62	19.43	19.43	19.43
Collateral			USD	USD	1.000	3138M7FR1	FNMA FNMS 03.000 CLAP3775	49.175400	13	6.38	6.38	6.38



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138M7HR9	FNMA FNMS 03.500 CLAP3839	61.410938	42	25.50	25.50	25.50
Collateral			USD	USD	1.000	3138M7J89	FNMA FNMS 03.500 CRAP3886	56.393937	29,457	16,611.90	16,611.90	16,611.90
Collateral			USD	USD	1.000	3138M7KP9	FNMA FNMS 03.000 CLAP3901	58.009526	49	28.61	28.61	28.61
Collateral			USD	USD	1.000	3138M7WU5	FNMA FNMS 03.000 CLAP4258	49.428216	25	12.36	12.36	12.36
Collateral			USD	USD	1.000	3138M8AH6	FNMA FNMS 03.000 CLAP4507	52.776132	18	9.71	9.71	9.71
Collateral			USD	USD	1.000	3138M8KH5	FNMA FNMS 03.500 CLAP4795	46.961750	31	14.63	14.63	14.63
Collateral			USD	USD	1.000	3138M8KK8	FNMA FNMS 03.500 CLAP4797	42.180823	18	7.40	7.40	7.40
Collateral			USD	USD	1.000	3138M8M67	FNMA FNMS 03.500 CLAP4880	33.650571	36	12.23	12.23	12.23
Collateral			USD	USD	1.000	3138M8QP1	FNMA FNMS 03.000 CLAP4961	62.358600	13	8.09	8.09	8.09
Collateral			USD	USD	1.000	3138M8R62	FNMA FNMS 03.000 CLAP5008	51.164400	18	8.98	8.98	8.98
Collateral			USD	USD	1.000	3138M8RA3	FNMA FNMS 03.500 CLAP4980	39.633500	5	2.06	2.06	2.06
Collateral			USD	USD	1.000	3138M8RB1	FNMA FNMS 03.500 CLAP4981	30.589792	62	19.06	19.06	19.06
Collateral			USD	USD	1.000	3138M8WF6	FNMA FNMS 03.000 CLAP5145	48.522700	52	25.19	25.19	25.19
Collateral			USD	USD	1.000	3138M9VD0	FNMA FNMS 03.000 CLAP6011	64.960105	49	32.12	32.12	32.12
Collateral			USD	USD	1.000	3138MAEB0	FNMA FNMS 03.500 CLAP6429	51.291500	5	2.66	2.66	2.66
Collateral			USD	USD	1.000	3138MBMB9	FNMA FNMS 03.000 CLAP7553	53.737353	60	32.18	32.18	32.18
Collateral			USD	USD	1.000	3138MC3B8	FNMA FNMS 03.000 CLAP8893	61.683179	51	31.22	31.22	31.22
Collateral			USD	USD	1.000	3138MDD90	FNMA FNMS 03.500 CLAP9127	19.814655	11	2.15	2.15	2.15
Collateral			USD	USD	1.000	3138MDV33	FNMA FNMS 02.500 CLAP9633	51.917610	260	134.76	134.76	134.76
Collateral			USD	USD	1.000	3138MDVB5	FNMA FNMS 03.500 CLAP9609	53.827677	40	21.70	21.70	21.70
Collateral			USD	USD	1.000	3138MDZA3	FNMA FNMS 03.500 CLAP9736	39.804991	53	20.99	20.99	20.99
Collateral			USD	USD	1.000	3138MEAF7	FNMA FNMS 03.500 CLAP9905	56.967000	5	2.96	2.96	2.96
Collateral			USD	USD	1.000	3138MGRB3	FNMA FNMS 03.000 CLAQ1381	52.889793	18	9.62	9.62	9.62
Collateral			USD	USD	1.000	3138MJRW1	FNMA FNMS 03.500 CLAQ3200	45.495133	39	17.71	17.71	17.71
Collateral			USD	USD	1.000	3138MKE69	FNMA FNMS 03.500 CLAQ3756	45.583794	32	14.78	14.78	14.78
Collateral			USD	USD	1.000	3138MLGC2	FNMA FNMS 03.000 CLAQ4694	51.043050	52	26.50	26.50	26.50
Collateral			USD	USD	1.000	3138MLK86	FNMA FNMS 04.000 CLAQ4818	55.377886	2,287	1,266.70	1,266.70	1,266.70
Collateral			USD	USD	1.000	3138MLSY1	FNMA FNMS 03.000 CLAQ5034	52.247870	60	31.19	31.19	31.19
Collateral			USD	USD	1.000	3138MM6W7	FNMA FNMS 03.500 CRAQ6284	57.668458	44,127	25,447.58	25,447.58	25,447.58
Collateral			USD	USD	1.000	3138MMF80	FNMA FNMS 03.000 CLAQ5590	54.681846	34	18.45	18.45	18.45
Collateral			USD	USD	1.000	3138MN7E4	FNMA FNMS 03.000 CLAQ7192	53.671395	21	11.39	11.39	11.39
Collateral			USD	USD	1.000	3138MNET3	FNMA FNMS 03.000 CLAQ6445	54.868000	39	21.36	21.36	21.36
Collateral			USD	USD	1.000	3138MNEY2	FNMA FNMS 03.000 CLAQ6450	49.405529	17	8.17	8.17	8.17
Collateral			USD	USD	1.000	3138MPXR1	FNMA FNMS 03.000 CLAQ7887	49.110400	13	6.37	6.37	6.37
Collateral			USD	USD	1.000	3138MQNY5	FNMA FNMS 03.500 CLAQ8506	32.882458	62	20.53	20.53	20.53
Collateral			USD	USD	1.000	3138MRBN0	FNMA FNMS 03.500 CLAQ9044	33.644500	52	17.47	17.47	17.47



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138MRED9	FNMA FNMS 03.500 CRAQ9131	58.569639	36,340	21,284.32	21,284.32	21,284.32
Collateral			USD	USD	1.000	3138MRLY5	FNMA FNMS 03.500 CLAQ9342	43.917883	149,329	65,582.17	65,582.17	65,582.17
Collateral			USD	USD	1.000	3138MTG76	FNMA FNMS 04.000 CLMB0221	43.836917	31	13.65	13.65	13.65
Collateral			USD	USD	1.000	3138NWZS1	FNMA FNMS 03.000 CLAR0752	51.018656	54	27.68	27.68	27.68
Collateral			USD	USD	1.000	3138NXV46	FNMA FNMS 03.500 CLAR1534	53.831940	6	3.18	3.18	3.18
Collateral			USD	USD	1.000	3138NY2R5	FNMA FNMS 03.500 CLAR2583	54.284421	49	26.77	26.77	26.77
Collateral			USD	USD	1.000	3138NYWV3	FNMA FNMS 03.000 CLAR2459	58.393667	8	4.55	4.55	4.55
Collateral			USD	USD	1.000	3138W0WP0	FNMA FNMS 03.500 CLAR3353	47.567000	26	12.35	12.35	12.35
Collateral			USD	USD	1.000	3138W1LG0	FNMA FNMS 03.000 CLAR3926	55.415139	21	11.61	11.61	11.61
Collateral			USD	USD	1.000	3138W2XK6	FNMA FNMS 03.500 CLAR5181	60.912800	26	15.81	15.81	15.81
Collateral			USD	USD	1.000	3138W2Z73	FNMA FNMS 03.000 CLAR5265	46.803619	55	25.51	25.51	25.51
Collateral			USD	USD	1.000	3138W3QL0	FNMA FNMS 03.000 CLAR5858	58.675333	8	4.57	4.57	4.57
Collateral			USD	USD	1.000	3138W4CT6	FNMA FNMS 03.000 CLAR6381	54.339500	5	2.82	2.82	2.82
Collateral			USD	USD	1.000	3138W4TK7	FNMA FNMS 03.500 CLAR6853	46.046811	25	11.41	11.41	11.41
Collateral			USD	USD	1.000	3138W5CF3	FNMA FNMS 03.500 CLAR7269	65.896902	34	22.41	22.41	22.41
Collateral			USD	USD	1.000	3138W9A42	FNMA FNMS 03.500 CLAS0026	50.281570	40	19.89	19.89	19.89
Collateral			USD	USD	1.000	3138W9AS9	FNMA FNMS 03.000 CLAS0016	58.914969	13	7.81	7.81	7.81
Collateral			USD	USD	1.000	3138W9HJ2	FNMA FNMS 04.000 CLAS0232	34.001307	518	176.21	176.21	176.21
Collateral			USD	USD	1.000	3138W9PM6	FNMA FNMS 04.500 CLAS0427	27.195122	3,289	894.52	894.52	894.52
Collateral			USD	USD	1.000	3138W9SE1	FNMA FNMS 03.000 CLAS0516	60.581081	8	4.89	4.89	4.89
Collateral			USD	USD	1.000	3138W9T83	FNMA FNMS 05.000 CLAS0574	25.155047	714	179.56	179.56	179.56
Collateral			USD	USD	1.000	3138W9VK3	FNMA FNMS 04.500 CLAS0617	26.501000	3	0.69	0.69	0.69
Collateral			USD	USD	1.000	3138WA6Z5	FNMA FNMS 04.500 CLAS1787	53.265591	98,397	52,411.72	52,411.72	52,411.72
Collateral			USD	USD	1.000	3138WAYY7	FNMA FNMS 04.500 CLAS1626	32.152500	5	1.67	1.67	1.67
Collateral			USD	USD	1.000	3138WAZ34	FNMA FNMS 04.500 CLAS1661	53.763369	52,064	27,991.43	27,991.43	27,991.43
Collateral			USD	USD	1.000	3138WBBJ3	FNMA FNMS 04.500 CLAS1840	47.346655	49,751	23,555.49	23,555.49	23,555.49
Collateral			USD	USD	1.000	3138WBHW8	FNMA FNMS 04.500 CLAS2044	13.544000	3	0.35	0.35	0.35
Collateral			USD	USD	1.000	3138WBP82	FNMA FNMS 04.000 CLAS2246	53.660704	37,638	20,196.85	20,196.85	20,196.85
Collateral			USD	USD	1.000	3138WCF73	FNMA FNMS 03.500 CLAS2889	50.411980	8	3.93	3.93	3.93
Collateral			USD	USD	1.000	3138WCWM1	FNMA FNMS 03.000 CIAS3351	48.192296	40,880	19,701.07	19,701.07	19,701.07
Collateral			USD	USD	1.000	3138WD2D2	FNMA FNMS 03.500 CLAS4371	60.268000	29	17.21	17.21	17.21
Collateral			USD	USD	1.000	3138WDAQ4	FNMA FNMS 03.500 CLAS3614	45.926965	42	19.08	19.08	19.08
Collateral			USD	USD	1.000	3138WDAY7	FNMA FNMS 03.500 CLAS3622	77.547979	6,120	4,745.90	4,745.90	4,745.90
Collateral			USD	USD	1.000	3138WDBY6	FNMA FNMS 04.500 CLAS3654	23.826668	133	31.61	31.61	31.61
Collateral			USD	USD	1.000	3138WDJX0	FNMA FNMS 04.500 CLAS3877	50.268438	156,665	78,753.13	78,753.13	78,753.13
Collateral			USD	USD	1.000	3138WDKB6	FNMA FNMS 03.500 CTAS3889	46.345298	45,438	21,058.48	21,058.48	21,058.48



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138WDMDO	FNMA FNMS 04.000 CLAS3955	37.797636	29	10.79	10.79	10.79
Collateral			USD	USD	1.000	3138WDT35	FNMA FNMS 04.000 CLAS4169	43.151100	26	11.20	11.20	11.20
Collateral			USD	USD	1.000	3138WDZN4	FNMA FNMS 04.000 CLAS4348	52.723416	239,375	126,206.56	126,206.56	126,206.56
Collateral			USD	USD	1.000	3138WEER6	FNMA FNMS 03.500 CLAS4643	53.525641	18	9.75	9.75	9.75
Collateral			USD	USD	1.000	3138WEJ67	FNMA FNMS 03.000 CLAS4784	69.004626	41	28.27	28.27	28.27
Collateral			USD	USD	1.000	3138WF4T0	FNMA FNMS 04.500 CLAS6233	47.347411	20	9.66	9.66	9.66
Collateral			USD	USD	1.000	3138WFEQ5	FNMA FNMS 03.000 CLAS5542	68.041745	38	26.15	26.15	26.15
Collateral			USD	USD	1.000	3138WFHM1	FNMA FNMS 03.000 CLAS5635	66.947993	1,433	959.26	959.26	959.26
Collateral			USD	USD	1.000	3138WFJG2	FNMA FNMS 04.000 CLAS5662	52.406566	1,273	667.22	667.22	667.22
Collateral			USD	USD	1.000	3138WFJN7	FNMA FNMS 04.000 CLAS5668	47.292807	182	85.90	85.90	85.90
Collateral			USD	USD	1.000	3138WFKJ4	FNMA FNMS 03.500 CLAS5696	60.356800	26	15.67	15.67	15.67
Collateral			USD	USD	1.000	3138WFKM7	FNMA FNMS 03.500 CLAS5699	63.440013	64	40.92	40.92	40.92
Collateral			USD	USD	1.000	3138WFRJ7	FNMA FNMS 04.000 CLAS5888	49.975705	858	428.61	428.61	428.61
Collateral			USD	USD	1.000	3138WFRT5	FNMA FNMS 03.000 CIAS5897	60.817362	32,312	19,651.08	19,651.08	19,651.08
Collateral			USD	USD	1.000	3138WFS80	FNMA FNMS 04.000 CLAS5942	56.067826	36	20.26	20.26	20.26
Collateral			USD	USD	1.000	3138WFTA4	FNMA FNMS 03.500 CLAS5944	78.033000	3	2.03	2.03	2.03
Collateral			USD	USD	1.000	3138WFX84	FNMA FNMS 03.500 CLAS6102	61.999000	3	1.61	1.61	1.61
Collateral			USD	USD	1.000	3138WFYQ3	FNMA FNMS 03.000 CIAS6118	60.774844	11,240	6,830.79	6,830.79	6,830.79
Collateral			USD	USD	1.000	3138WGDL5	FNMA FNMS 04.000 CLAS6406	52.314200	13	6.79	6.79	6.79
Collateral			USD	USD	1.000	3138WGDN1	FNMA FNMS 03.500 CLAS6408	68.175941	44	30.08	30.08	30.08
Collateral			USD	USD	1.000	3138WGG65	FNMA FNMS 03.500 CLAS6520	70.873200	39	27.60	27.60	27.60
Collateral			USD	USD	1.000	3138WGJD7	FNMA FNMS 03.500 CIAS6559	62.725142	805	504.73	504.73	504.73
Collateral			USD	USD	1.000	3138WGMZ4	FNMA FNMS 04.000 CLAS6675	60.862800	13	7.90	7.90	7.90
Collateral			USD	USD	1.000	3138WGPG3	FNMA FNMS 03.000 CIAS6722	64.350400	13	8.35	8.35	8.35
Collateral			USD	USD	1.000	3138WGVR2	FNMA FNMS 03.500 CLAS6923	66.137132	38	25.28	25.28	25.28
Collateral			USD	USD	1.000	3138WH3W0	FNMA FNMS 02.500 CIAS8012	74.224370	4,184	3,105.27	3,105.27	3,105.27
Collateral			USD	USD	1.000	3138WHAA0	FNMA FNMS 04.500 CLAS7200	52.872309	9	4.65	4.65	4.65
Collateral			USD	USD	1.000	3138WHBP6	FNMA FNMS 03.500 CLAS7245	72.716000	3	1.89	1.89	1.89
Collateral			USD	USD	1.000	3138WHCF7	FNMA FNMS 02.500 CIAS7269	70.038381	2,004	1,403.56	1,403.56	1,403.56
Collateral			USD	USD	1.000	3138WHEY4	FNMA FNMS 03.500 CLAS7350	80.675171	57,341	46,259.58	46,259.58	46,259.58
Collateral			USD	USD	1.000	3138WHFC1	FNMA FNMS 03.000 CLAS7362	80.035845	16	13.10	13.10	13.10
Collateral			USD	USD	1.000	3138WHFR8	FNMA FNMS 03.000 CLAS7375	79.027460	11	8.96	8.96	8.96
Collateral			USD	USD	1.000	3138WHLU4	FNMA FNMS 03.000 CLAS7538	80.504000	5	4.18	4.18	4.18
Collateral			USD	USD	1.000	3138WHPB2	FNMA FNMS 02.500 CIAS7617	70.377524	89	62.96	62.96	62.96
Collateral			USD	USD	1.000	3138WHUW0	FNMA FNMS 03.000 CLAS7796	79.954500	5	4.15	4.15	4.15
Collateral			USD	USD	1.000	3138WJC71	FNMA FNMS 02.500 CIAS8193	74.378388	1,300	967.12	967.12	967.12



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138WJC89	FNMA FNMS 02.500 CIAS8194	74.736579	1,210	904.56	904.56	904.56
Collateral			USD	USD	1.000	3138WJET1	FNMA FNMS 02.500 CIAS8245	70.500214	2,112	1,488.88	1,488.88	1,488.88
Collateral			USD	USD	1.000	3138WJM96	FNMA FNMS 03.000 CLAS8483	85.330400	13	11.07	11.07	11.07
Collateral			USD	USD	1.000	3138WJRK6	FNMA FNMS 03.000 CLAS8589	83.328000	13	10.81	10.81	10.81
Collateral			USD	USD	1.000	3138WJU55	FNMA FNMS 02.500 CIAS8703	76.914934	5,295	4,072.87	4,072.87	4,072.87
Collateral			USD	USD	1.000	3138WJVA3	FNMA FNMS 02.500 CIAS8708	77.819317	334	259.65	259.65	259.65
Collateral			USD	USD	1.000	3138WJXR4	FNMA FNMS 02.000 CIAS8787	81.495252	3,083	2,512.61	2,512.61	2,512.61
Collateral			USD	USD	1.000	3138WJY28	FNMA FNMS 04.500 CLAS8828	80.023736	84,608	67,706.41	67,706.41	67,706.41
Collateral			USD	USD	1.000	3138WJYP7	FNMA FNMS 04.000 CLAS8817	88.096097	22,315	19,659.06	19,659.06	19,659.06
Collateral			USD	USD	1.000	3138WK4A0	FNMA FNMS 04.000 CLAS9816	91.687261	31,940	29,285.32	29,285.32	29,285.32
Collateral			USD	USD	1.000	3138WK4P7	FNMA FNMS 03.500 CLAS9829	88.536250	10	9.19	9.19	9.19
Collateral			USD	USD	1.000	3138WKK95	FNMA FNMS 02.500 CIAS9319	78.479652	819	643.04	643.04	643.04
Collateral			USD	USD	1.000	3138WKKM6	FNMA FNMS 03.500 CTAS9299	83.814240	5,173	4,335.95	4,335.95	4,335.95
Collateral			USD	USD	1.000	3138WKLB9	FNMA FNMS 02.500 CIAS9321	80.076228	1,942	1,555.10	1,555.10	1,555.10
Collateral			USD	USD	1.000	3138WKUL7	FNMA FNMS 04.000 CLAS9586	87.545827	195	170.43	170.43	170.43
Collateral			USD	USD	1.000	3138WMF71	FNMA FNMS 03.500 CLAT0189	57.053429	18	10.37	10.37	10.37
Collateral			USD	USD	1.000	3138WMFX4	FNMA FNMS 03.000 CLAT0181	53.245100	26	13.82	13.82	13.82
Collateral			USD	USD	1.000	3138WMR78	FNMA FNMS 03.500 CLAT0509	33.527000	3	0.87	0.87	0.87
Collateral			USD	USD	1.000	3138WMX89	FNMA FNMS 03.000 CLAT0702	61.213000	8	4.77	4.77	4.77
Collateral			USD	USD	1.000	3138WN3Y3	FNMA FNMS 03.500 CLAT1714	42.566000	39	16.57	16.57	16.57
Collateral			USD	USD	1.000	3138WPXT6	FNMA FNMS 03.000 CLAT2489	47.695000	3	1.24	1.24	1.24
Collateral			USD	USD	1.000	3138WQA28	FNMA FNMS 03.000 CLAT2724	53.603093	5	2.43	2.43	2.43
Collateral			USD	USD	1.000	3138WQHP0	FNMA FNMS 03.000 CLAT2937	53.920252	5,219	2,814.29	2,814.29	2,814.29
Collateral			USD	USD	1.000	3138WQH3	FNMA FNMS 03.000 CLAT2945	58.327914	47	27.47	27.47	27.47
Collateral			USD	USD	1.000	3138WQMQ2	FNMA FNMS 03.500 CLAT3066	46.747667	8	3.64	3.64	3.64
Collateral			USD	USD	1.000	3138WQNZ1	FNMA FNMS 03.000 CLAT3107	58.032800	26	15.06	15.06	15.06
Collateral			USD	USD	1.000	3138WRDW7	FNMA FNMS 03.000 CLAT3716	55.688000	8	4.34	4.34	4.34
Collateral			USD	USD	1.000	3138WSNK0	FNMA FNMS 03.000 CLAT4893	47.428000	3	1.23	1.23	1.23
Collateral			USD	USD	1.000	3138WSP36	FNMA FNMS 03.000 CLAT4941	52.109593	158	82.46	82.46	82.46
Collateral			USD	USD	1.000	3138WTJV9	FNMA FNMS 03.500 CLAT5675	54.996500	5	2.86	2.86	2.86
Collateral			USD	USD	1.000	3138WTRV0	FNMA FNMS 03.000 CLAT5899	56.997964	10	5.81	5.81	5.81
Collateral			USD	USD	1.000	3138WTUR5	FNMA FNMS 03.000 CLAT5991	49.571600	39	19.30	19.30	19.30
Collateral			USD	USD	1.000	3138WTUT1	FNMA FNMS 03.000 CLAT5993	57.022222	8	4.66	4.66	4.66
Collateral			USD	USD	1.000	3138WUW90	FNMA FNMS 03.000 CLAT6971	53.163765	44	23.46	23.46	23.46
Collateral			USD	USD	1.000	3138WV3Q2	FNMA FNMS 03.000 CLAT8006	56.712471	44	25.03	25.03	25.03
Collateral			USD	USD	1.000	3138WVDL2	FNMA FNMS 03.000 CLAT7306	52.332667	16	8.15	8.15	8.15



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138WVHA2	FNMA FNMS 03.000 CLAT7424	50.261214	1,275	641.05	641.05	641.05
Collateral			USD	USD	1.000	3138WWBG3	FNMA FNMS 03.000 CLAT8138	54.403600	13	7.06	7.06	7.06
Collateral			USD	USD	1.000	3138WWGX1	FNMA FNMS 03.000 CLAT8313	46.441487	21	9.83	9.83	9.83
Collateral			USD	USD	1.000	3138WXUG0	FNMA FNMS 03.500 CRAT9582	71.844736	23,342	16,770.24	16,770.24	16,770.24
Collateral			USD	USD	1.000	3138WZXX5	FNMA FNMS 03.500 CLAU0693	48.496200	13	6.29	6.29	6.29
Collateral			USD	USD	1.000	3138X0LU0	FNMA FNMS 03.500 CLAU1238	49.650800	26	12.89	12.89	12.89
Collateral			USD	USD	1.000	3138X0Y69	FNMA FNMS 03.000 CLAU1632	58.223710	10	6.09	6.09	6.09
Collateral			USD	USD	1.000	3138X0ZA9	FNMA FNMS 03.500 CLAU1636	48.563500	16	7.56	7.56	7.56
Collateral			USD	USD	1.000	3138X1ZQ2	FNMA FNMS 03.000 CLAU2550	66.052193	26	17.48	17.48	17.48
Collateral			USD	USD	1.000	3138X2VS0	FNMA FNMS 03.000 CLAU3324	59.758625	21	12.41	12.41	12.41
Collateral			USD	USD	1.000	3138X2W91	FNMA FNMS 03.000 CLAU3371	54.231191	34	18.49	18.49	18.49
Collateral			USD	USD	1.000	3138X3ET5	FNMA FNMS 03.500 CLAU3745	48.210631	29	13.84	13.84	13.84
Collateral			USD	USD	1.000	3138X3GV8	FNMA FNMS 03.000 CLAU3811	48.059182	7,900	3,796.74	3,796.74	3,796.74
Collateral			USD	USD	1.000	3138X3RH7	FNMA FNMS 03.500 CLAU4087	54.197307	36	19.64	19.64	19.64
Collateral			USD	USD	1.000	3138X3XP2	FNMA FNMS 03.500 CLAU4285	51.040800	13	6.62	6.62	6.62
Collateral			USD	USD	1.000	3138X4T34	FNMA FNMS 04.000 CLAU5069	44.158182	57	25.22	25.22	25.22
Collateral			USD	USD	1.000	3138X4WX4	FNMA FNMS 03.000 CLAU5161	55.503416	2,461	1,365.88	1,365.88	1,365.88
Collateral			USD	USD	1.000	3138X5SG3	FNMA FNMS 03.000 CLAU5918	60.851530	41	24.88	24.88	24.88
Collateral			USD	USD	1.000	3138X6FJ9	FNMA FNMS 03.500 CLAU6468	34.606487	49	17.12	17.12	17.12
Collateral			USD	USD	1.000	3138X6FQ3	FNMA FNMS 04.500 CLAU6474	22.847408	6,434	1,470.04	1,470.04	1,470.04
Collateral			USD	USD	1.000	3138X6T96	FNMA FNMS 03.000 CLAU6875	68.079568	3	1.80	1.80	1.80
Collateral			USD	USD	1.000	3138X6ZQ1	FNMA FNMS 03.500 CLAU7050	18.626600	13	2.42	2.42	2.42
Collateral			USD	USD	1.000	3138X7B44	FNMA FNMS 03.500 CLAU7258	60.610708	62	37.76	37.76	37.76
Collateral			USD	USD	1.000	3138X7DH3	FNMA FNMS 04.000 CLAU7303	53.966500	52	28.02	28.02	28.02
Collateral			USD	USD	1.000	3138X7DP5	FNMA FNMS 03.500 CLAU7309	54.112682	57	30.70	30.70	30.70
Collateral			USD	USD	1.000	3138X82A8	FNMA FNMS 04.500 CLAU8868	57.231804	51,928	29,719.40	29,719.40	29,719.40
Collateral			USD	USD	1.000	3138X9K40	FNMA FNMS 03.500 CLAU9314	58.457916	50	29.42	29.42	29.42
Collateral			USD	USD	1.000	3138X9TH2	FNMA FNMS 03.500 CLAU9551	54.385012	56	30.37	30.37	30.37
Collateral			USD	USD	1.000	3138XBX74	FNMA FNMS 04.000 CLAV0701	37.456573	76	28.51	28.51	28.51
Collateral			USD	USD	1.000	3138XC3U4	FNMA FNMS 04.500 CLAV1710	57.562333	8	4.48	4.48	4.48
Collateral			USD	USD	1.000	3138XCAR3	FNMA FNMS 03.500 CLAV0915	37.421718	47	17.51	17.51	17.51
Collateral			USD	USD	1.000	3138XDPD6	FNMA FNMS 03.500 CLAV2219	50.233125	21	10.43	10.43	10.43
Collateral			USD	USD	1.000	3138XED62	FNMA FNMS 04.500 CLAV2824	29.959879	49	14.65	14.65	14.65
Collateral			USD	USD	1.000	3138XEJD1	FNMA FNMS 04.500 CLAV2959	47.547839	385	183.02	183.02	183.02
Collateral			USD	USD	1.000	3138XFDJ1	FNMA FNMS 03.500 CLAV3704	48.383667	16	7.54	7.54	7.54
Collateral			USD	USD	1.000	3138XFTE5	FNMA FNMS 03.500 CIAV4148	37.003051	4,543	1,681.03	1,681.03	1,681.03



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138XGNJ8	FNMA FNMS 04.500 CLAV4892	30.223000	3	0.78	0.78	0.78
Collateral			USD	USD	1.000	3138XJ3K1	FNMA FNMS 03.500 CLAV7101	41.577333	8	3.24	3.24	3.24
Collateral			USD	USD	1.000	3138XKAJ3	FNMA FNMS 03.500 CLAV7208	43.698113	60	26.09	26.09	26.09
Collateral			USD	USD	1.000	3138XKJK1	FNMA FNMS 03.500 CLAV7465	37.479000	13	4.86	4.86	4.86
Collateral			USD	USD	1.000	3138XLY48	FNMA FNMS 03.500 CLAV8830	52.596667	8	4.10	4.10	4.10
Collateral			USD	USD	1.000	3138XLYQ9	FNMA FNMS 03.500 CLAV8818	46.067544	44	20.36	20.36	20.36
Collateral			USD	USD	1.000	3138XMK66	FNMA FNMS 04.500 CLAV9316	10.237000	8	0.80	0.80	0.80
Collateral			USD	USD	1.000	3138XPZJ5	FNMA FNMS 04.500 CLAW0744	21.030000	3	0.55	0.55	0.55
Collateral			USD	USD	1.000	3138XQL58	FNMA FNMS 03.000 CIAW1247	55.835991	524	292.73	292.73	292.73
Collateral			USD	USD	1.000	3138XQM65	FNMA FNMS 03.000 CIAW1280	41.420351	1,573	651.55	651.55	651.55
Collateral			USD	USD	1.000	3138XRYE3	FNMA FNMS 03.500 CLAW2508	35.316556	23	8.25	8.25	8.25
Collateral			USD	USD	1.000	3138XSUF2	FNMA FNMS 04.500 CLAW3281	31.244812	15	4.81	4.81	4.81
Collateral			USD	USD	1.000	3138XTUG8	FNMA FNMS 03.500 CLAW4182	45.484291	50	22.92	22.92	22.92
Collateral			USD	USD	1.000	3138XUG97	FNMA FNMS 03.500 CLAW4723	37.784125	21	7.85	7.85	7.85
Collateral			USD	USD	1.000	3138XUU42	FNMA FNAR XX.XXX LBAW5102	42.728091	2,894	1,236.65	1,236.65	1,236.65
Collateral			USD	USD	1.000	3138XVB74	FNMA FNMS 04.500 CLAW5461	57.703842	70	40.63	40.63	40.63
Collateral			USD	USD	1.000	3138XW3N6	FNMA FNMS 04.500 CLAW7104	7.932455	57	4.53	4.53	4.53
Collateral			USD	USD	1.000	3138XWKD9	FNMA FNMS 04.500 CLAW6591	50.757942	38	19.20	19.20	19.20
Collateral			USD	USD	1.000	3138XYF33	FNMA FNMS 03.500 CLAW8285	28.063267	39	10.93	10.93	10.93
Collateral			USD	USD	1.000	3138XYX41	FNMA FNMS 03.500 CLAW8798	11.117819	30	3.36	3.36	3.36
Collateral			USD	USD	1.000	3138Y2H89	FNMA FNMS 03.500 CLAX1154	34.418316	49	16.97	16.97	16.97
Collateral			USD	USD	1.000	3138Y3CB5	FNMA FNMS 03.500 CLAX1865	67.134000	3	1.74	1.74	1.74
Collateral			USD	USD	1.000	3138Y3LL3	FNMA FNMS 04.500 CLAX2130	46.331982	131	60.51	60.51	60.51
Collateral			USD	USD	1.000	3138Y4FC8	FNMA FNMS 03.500 CLAX2862	57.371298	15	8.80	8.80	8.80
Collateral			USD	USD	1.000	3138Y4KW8	FNMA FNMS 04.000 CLAX3008	44.278500	36	16.09	16.09	16.09
Collateral			USD	USD	1.000	3138Y4RR2	FNMA FNMS 04.000 CLAX3195	37.689300	26	9.78	9.78	9.78
Collateral			USD	USD	1.000	3138Y4UY3	FNMA FNMS 03.000 CIAX3298	55.852030	54	30.10	30.10	30.10
Collateral			USD	USD	1.000	3138Y5V37	FNMA FNMS 03.500 CIAX4233	64.195787	4,798	3,080.03	3,080.03	3,080.03
Collateral			USD	USD	1.000	3138Y6ND2	FNMA FNMS 04.000 CLAX4887	44.841714	18	8.15	8.15	8.15
Collateral			USD	USD	1.000	3138Y7EL2	FNMA FNMS 03.500 CIAX5538	65.168625	21	13.53	13.53	13.53
Collateral			USD	USD	1.000	3138Y8DG2	FNMA FNMS 03.500 CIAX6402	50.172458	2,751	1,380.02	1,380.02	1,380.02
Collateral			USD	USD	1.000	3138Y8TM2	FNMA FNMS 03.000 CLAX6855	62.089000	36	22.56	22.56	22.56
Collateral			USD	USD	1.000	3138Y9T57	FNMA FNMS 03.000 CLAX7771	63.973699	36	23.17	23.17	23.17
Collateral			USD	USD	1.000	3138YDGP8	FNMA FNMS 03.500 CLAY0205	48.189571	18	8.76	8.76	8.76
Collateral			USD	USD	1.000	3138YDJV2	FNMA FNMS 03.500 CLAY0275	63.115630	36	22.64	22.64	22.64
Collateral			USD	USD	1.000	3138YE2C0	FNMA FNMS 03.500 CLAY1670	45.939000	16	7.15	7.15	7.15



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3138YEZK6	FNMA FNMS 03.500 CLAY1645	49.131529	42	20.73	20.73	20.73
Collateral			USD	USD	1.000	3138YF2H6	FNMA FNMS 03.500 CLAY2575	31.581250	10	3.28	3.28	3.28
Collateral			USD	USD	1.000	3138YFKM5	FNMA FNMS 03.500 CLAY2099	49.889276	19	9.67	9.67	9.67
Collateral			USD	USD	1.000	3138YJP91	FNMA FNMS 03.000 CTAY4947	56.032647	3,545	1,986.45	1,986.45	1,986.45
Collateral			USD	USD	1.000	3138YKSB0	FNMA FNMS 03.500 CIAY5913	60.958353	2,649	1,614.96	1,614.96	1,614.96
Collateral			USD	USD	1.000	3138YKV75	FNMA FNMS 03.000 CLAY6037	66.740956	3,017	2,013.68	2,013.68	2,013.68
Collateral			USD	USD	1.000	3138YLPY1	FNMA FNMS 03.000 CLAY6738	53.505714	49	26.25	26.25	26.25
Collateral			USD	USD	1.000	3138YNH59	FNMA FNMS 04.000 CLAY8351	46.179000	13	5.99	5.99	5.99
Collateral			USD	USD	1.000	3138YNUW5	FNMA FNMS 03.000 CLAY8696	73.716712	43	31.43	31.43	31.43
Collateral			USD	USD	1.000	3138YNZE0	FNMA FNMS 03.500 CLAY8840	67.822129	2,737	1,856.49	1,856.49	1,856.49
Collateral			USD	USD	1.000	3138YRVZ8	FNMA FNMS 03.500 CLAZ0631	57.000343	38	21.59	21.59	21.59
Collateral			USD	USD	1.000	3138YSSF4	FNMA FNMS 03.500 CLAZ1417	41.129600	26	10.68	10.68	10.68
Collateral			USD	USD	1.000	3138YSUU8	FNMA FNMS 04.000 CLAZ1494	28.390450	2,220	630.27	630.27	630.27
Collateral			USD	USD	1.000	3138YTRT3	FNMA FNMS 03.000 CIAZ2297	47.998465	42	20.30	20.30	20.30
Collateral			USD	USD	1.000	3138YW2H9	FNMA FNMS 03.000 CLAZ5275	70.195821	15	10.81	10.81	10.81
Collateral			USD	USD	1.000	3138YW7H4	FNMA FNMS 03.000 CLAZ5395	49.375802	25	12.18	12.18	12.18
Collateral			USD	USD	1.000	3138YWRZ2	FNMA FNMS 04.000 CLAZ5003	85.580124	52	44.24	44.24	44.24
Collateral			USD	USD	1.000	3138YX3Y9	FNMA FNMS 04.000 CLAZ6214	52.500942	23	12.29	12.29	12.29
Collateral			USD	USD	1.000	3138YXQB4	FNMA FNMS 03.000 CLAZ5849	72.388765	5	3.38	3.38	3.38
Collateral			USD	USD	1.000	3138YXUK9	FNMA FNMS 03.000 CLAZ5985	61.861883	41	25.31	25.31	25.31
Collateral			USD	USD	1.000	3138YYXB4	FNMA FNMS 04.000 CLAZ6973	61.047375	21	12.68	12.68	12.68
Collateral			USD	USD	1.000	31390FCM9	FNMA FNMS 06.500 CL644576	0.136684	11,632	15.90	15.90	15.90
Collateral			USD	USD	1.000	31390FGD5	FNMA FNMS 06.500 CL644696	4.476243	267	11.97	11.97	11.97
Collateral			USD	USD	1.000	31390KXY9	FNMA FNMS 06.500 CL648795	1.837113	6,078	111.65	111.65	111.65
Collateral			USD	USD	1.000	31390MHU1	FNMA FNMS 06.500 CL650143	1.371923	1,327	18.20	18.20	18.20
Collateral			USD	USD	1.000	31391K5X1	FNMA FNMS 06.500 CL669662	0.400747	1,223	4.90	4.90	4.90
Collateral			USD	USD	1.000	3139413E4	FMAC 08.500 FGPC D08897 G	0.066112	947	0.63	0.63	0.63
Collateral			USD	USD	1.000	31402C2R2	FNMA FNMS 07.000 CT725384	0.159716	4,900	7.83	7.83	7.83
Collateral			USD	USD	1.000	31402CVZ2	FNMA FNMS 05.000 CL725232	3.660685	239	8.74	8.74	8.74
Collateral			USD	USD	1.000	31402DA59	FNMA FNMS 05.500 CI725528	0.000460	558	0.00	0.00	0.00
Collateral			USD	USD	1.000	31402DAU4	FNMA FNMS 05.500 CI725519	0.006151	4,751	0.29	0.29	0.29
Collateral			USD	USD	1.000	31402DB41	FNMA FNMS 05.000 CI725559	0.001551	1,053	0.02	0.02	0.02
Collateral			USD	USD	1.000	31402DCT5	FNMA FNMS 06.500 CT725582	1.318364	107,214	1,413.47	1,413.47	1,413.47
Collateral			USD	USD	1.000	31402DRN2	FNMA FNMS 06.000 CI725993	0.000358	51,915	0.19	0.19	0.19
Collateral			USD	USD	1.000	31402Q6E6	FNMA FNMS 06.500 CT735369	0.048512	122,228	59.30	59.30	59.30
Collateral			USD	USD	1.000	31402RCU1	FNMA FNMS 07.000 CL735483	3.399420	526	17.89	17.89	17.89



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	31402RD22	FNMA FNMS 05.500 CI735521	0.203227	389	0.79	0.79	0.79
Collateral			USD	USD	1.000	31402RLJ6	FNMA FNMS 05.500 CI735729	0.022542	15,347	3.46	3.46	3.46
Collateral			USD	USD	1.000	31402RNP0	FNMA FNMS 05.500 CI735798	0.035255	1,833	0.65	0.65	0.65
Collateral			USD	USD	1.000	31402RP29	FNMA FNMS 04.500 CI735841	0.246383	4,543	11.19	11.19	11.19
Collateral			USD	USD	1.000	31403C3A7	FNMA FNMS 05.500 CI745193	0.023475	5,442	1.28	1.28	1.28
Collateral			USD	USD	1.000	31403C3S8	FNMA FNMS 05.500 CI745209	0.000770	1,298	0.01	0.01	0.01
Collateral			USD	USD	1.000	31403C6L0	FNMA FNMS 05.000 CL745275	3.961979	7,748	306.98	306.98	306.98
Collateral			USD	USD	1.000	31403CXG1	FNMA FNMS 05.000 CI745079	1.413114	3,444	48.67	48.67	48.67
Collateral			USD	USD	1.000	31403CYQ8	FNMA FNMS 05.500 CI745119	0.359121	39,313	141.18	141.18	141.18
Collateral			USD	USD	1.000	31403CZP9	FNMA FNMS 04.500 CI745150	0.189867	195	0.37	0.37	0.37
Collateral			USD	USD	1.000	31403DAR0	FNMA FNMS 06.500 CT745316	1.992780	141,875	2,827.26	2,827.26	2,827.26
Collateral			USD	USD	1.000	31403DEC9	FNMA FNMS 05.000 CI745431	0.609056	37,050	225.65	225.65	225.65
Collateral			USD	USD	1.000	31403DG37	FNMA FNMS 05.500 CI745518	0.007371	2,506	0.18	0.18	0.18
Collateral			USD	USD	1.000	31403DR92	FNMA FNMS 05.500 CI745812	0.245267	117	0.29	0.29	0.29
Collateral			USD	USD	1.000	31403DSF7	FNMA FNMS 06.500 CL745818	2.435425	1,096	26.69	26.69	26.69
Collateral			USD	USD	1.000	31403DT82	FNMA FNMS 06.500 CL745875	2.472474	332	8.22	8.22	8.22
Collateral			USD	USD	1.000	31403DVZ9	FNMA FNMS 06.500 CL745932	2.328073	444	10.33	10.33	10.33
Collateral			USD	USD	1.000	31403DWH8	FNMA FNMS 06.500 CL745948	2.308665	159	3.67	3.67	3.67
Collateral			USD	USD	1.000	31403QR51	FNMA FNMS 04.500 CI754808	0.029636	2,233	0.66	0.66	0.66
Collateral			USD	USD	1.000	31403VPK9	FNMA FNMS 04.500 CI759226	0.010483	122,255	12.82	12.82	12.82
Collateral			USD	USD	1.000	31403X5W1	FNMA FNMS 05.500 CI761461	0.070237	75	0.05	0.05	0.05
Collateral			USD	USD	1.000	31404A4R2	FNMA FNMS 04.500 CI763232	0.016450	156	0.03	0.03	0.03
Collateral			USD	USD	1.000	31404D5D6	FNMA FNMS 05.500 CI765944	0.034723	169	0.06	0.06	0.06
Collateral			USD	USD	1.000	31404XXZ2	FNMA FNMS 07.500 CL781996	1.318930	1,370	18.07	18.07	18.07
Collateral			USD	USD	1.000	31405EN43	FNMA FNMS 05.000 CL787111	6.292012	2,332	146.73	146.73	146.73
Collateral			USD	USD	1.000	31406XMZ2	FNMA FNMS 04.500 CL823076	6.830276	197	13.47	13.47	13.47
Collateral			USD	USD	1.000	31407HED4	FNMA FNMS 05.500 CI830932	0.964886	182	1.75	1.75	1.75
Collateral			USD	USD	1.000	31408HGH2	FNMA FNMS 06.500 CL851700	3.191613	1,038	33.14	33.14	33.14
Collateral			USD	USD	1.000	31408YRJ9	FNMA FNMS 06.000 CL864589	1.816907	1,860	33.80	33.80	33.80
Collateral			USD	USD	1.000	31409FMQ8	FNMA FNMS 05.500 CI869867	0.923812	8,052	74.38	74.38	74.38
Collateral			USD	USD	1.000	31409KB22	FNMA FNAR XX.XXX HY873157	85.092982	18,253	15,532.16	15,532.16	15,532.16
Collateral			USD	USD	1.000	31409TSN9	FNMA FNMS 06.000 CI878125	2.567130	2,596	66.64	66.64	66.64
Collateral			USD	USD	1.000	31409VQJ5	FNMA FNMS 05.500 CI879857	3.397426	199	6.76	6.76	6.76
Collateral			USD	USD	1.000	3140E0LD5	FNMA FNMS 03.000 CLAZ7523	71.505024	5	3.51	3.51	3.51
Collateral			USD	USD	1.000	3140E0V36	FNMA FNMS 03.000 CIAZ7833	57.742004	59	33.93	33.93	33.93
Collateral			USD	USD	1.000	3140E1RT2	FNMA FNMS 03.000 CIAZ8597	61.939990	26	16.10	16.10	16.10



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3140E2HV6	FNMA FNMS 04.000 CLAZ9243	74.177488	36	26.72	26.72	26.72
Collateral			USD	USD	1.000	3140E2HW4	FNMA FNMS 04.000 CLAZ9244	67.168961	45	30.02	30.02	30.02
Collateral			USD	USD	1.000	3140E4LT2	FNMA FNMS 03.500 CIBA0337	62.420357	4,636	2,893.84	2,893.84	2,893.84
Collateral			USD	USD	1.000	3140E5VB7	FNMA FNMS 03.500 CLBA1509	76.336512	42	31.80	31.80	31.80
Collateral			USD	USD	1.000	3140E6YN6	FNMA FNMS 03.000 CLBA2516	55.879284	37	20.82	20.82	20.82
Collateral			USD	USD	1.000	3140E7FT2	FNMA FNMS 04.000 CLBA2877	64.100038	48	30.45	30.45	30.45
Collateral			USD	USD	1.000	3140E7FU9	FNMA FNMS 04.000 CLBA2878	59.496869	47	28.12	28.12	28.12
Collateral			USD	USD	1.000	3140E7FV7	FNMA FNMS 04.000 CLBA2879	57.352684	50	28.93	28.93	28.93
Collateral			USD	USD	1.000	3140E7HA1	FNMA FNMS 04.000 CLBA2924	67.551067	61	41.41	41.41	41.41
Collateral			USD	USD	1.000	3140E8KU1	FNMA FNMS 03.500 CLBA3906	72.959505	921	671.81	671.81	671.81
Collateral			USD	USD	1.000	3140E9JN7	FNMA FNMS 03.000 CIBA4768	56.410190	16	9.02	9.02	9.02
Collateral			USD	USD	1.000	3140EA5Z2	FNMA FNMS 03.500 CIBA6263	85.074373	2,646	2,251.48	2,251.48	2,251.48
Collateral			USD	USD	1.000	3140EBEB3	FNMA FNMS 03.000 CLBA6429	68.886615	5	3.23	3.23	3.23
Collateral			USD	USD	1.000	3140EUFD6	FNMA FNMS 03.500 CLBC0163	70.057114	26	18.02	18.02	18.02
Collateral			USD	USD	1.000	3140EW4N2	FNMA FNMS 02.500 CIBC2628	79.546336	290	230.90	230.90	230.90
Collateral			USD	USD	1.000	3140EW4Q5	FNMA FNMS 02.500 CIBC2630	76.455964	1,787	1,366.40	1,366.40	1,366.40
Collateral			USD	USD	1.000	3140EW4R3	FNMA FNMS 02.500 CIBC2631	74.973839	380	284.99	284.99	284.99
Collateral			USD	USD	1.000	3140EWZR9	FNMA FNMS 04.000 CLBC2551	97.909530	2,604	2,549.83	2,549.83	2,549.83
Collateral			USD	USD	1.000	3140EYJ93	FNMA FNMS 04.500 CLBC3887	49.496673	21	10.23	10.23	10.23
Collateral			USD	USD	1.000	3140F0GY4	FNMA FNMS 03.000 CLBC4714	81.712308	26	20.99	20.99	20.99
Collateral			USD	USD	1.000	3140F0JT2	FNMA FNMS 02.500 CIBC4773	75.401816	850	641.29	641.29	641.29
Collateral			USD	USD	1.000	3140F0JX3	FNMA FNMS 02.500 CIBC4777	74.454106	2,180	1,623.43	1,623.43	1,623.43
Collateral			USD	USD	1.000	3140F13N0	FNMA FNMS 03.500 CIBC6204	69.329994	2,744	1,902.46	1,902.46	1,902.46
Collateral			USD	USD	1.000	3140F1UF7	FNMA FNMS 03.500 CLBC5981	64.558560	436	281.45	281.45	281.45
Collateral			USD	USD	1.000	3140F45B8	FNMA FNMS 04.000 CLBC8941	79.197402	3,216	2,546.80	2,546.80	2,546.80
Collateral			USD	USD	1.000	3140F4QQ2	FNMA FNMS 04.000 CLBC8562	84.375546	5,435	4,585.74	4,585.74	4,585.74
Collateral			USD	USD	1.000	3140F7CC1	FNMA FNMS 02.500 CIBD0066	69.956150	38	26.75	26.75	26.75
Collateral			USD	USD	1.000	3140F9UQ6	FNMA FNMS 02.500 CIBD2390	73.779505	3,416	2,520.47	2,520.47	2,520.47
Collateral			USD	USD	1.000	3140F9WA9	FNMA FNMS 03.500 CLBD2440	84.503400	26	21.93	21.93	21.93
Collateral			USD	USD	1.000	3140F9WB7	FNMA FNMS 03.500 CLBD2441	82.836588	1,461	1,210.45	1,210.45	1,210.45
Collateral			USD	USD	1.000	3140F9WC5	FNMA FNMS 04.500 CLBD2442	86.299737	1,493	1,288.06	1,288.06	1,288.06
Collateral			USD	USD	1.000	3140F9WP6	FNMA FNMS 03.000 CLBD2453	84.251132	532	448.32	448.32	448.32
Collateral			USD	USD	1.000	3140FBFY1	FNMA FNMS 02.500 CLBD3782	89.536141	1,948	1,744.21	1,744.21	1,744.21
Collateral			USD	USD	1.000	3140FBLU2	FNMA FNMS 03.000 CLBD3938	83.480540	35,891	29,962.11	29,962.11	29,962.11
Collateral			USD	USD	1.000	3140FC7G7	FNMA FNMS 02.000 CIBD5394	76.735831	266	204.44	204.44	204.44
Collateral			USD	USD	1.000	3140FCJD1	FNMA FNMS 02.500 CLBD4759	87.865968	2,498	2,194.90	2,194.90	2,194.90



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3140FCQU5	FNMA FNMS 02.500 CIBD4966	70.011383	3,918	2,743.19	2,743.19	2,743.19
Collateral			USD	USD	1.000	3140FD6N1	FNMA FNMS 03.500 CIBD6276	61.962607	2,689	1,666.05	1,666.05	1,666.05
Collateral			USD	USD	1.000	3140FDW36	FNMA FNMS 02.500 CLBD6065	90.025041	133	119.64	119.64	119.64
Collateral			USD	USD	1.000	3140FECL6	FNMA FNMS 03.500 CLBD6374	74.791053	1,464	1,094.71	1,094.71	1,094.71
Collateral			USD	USD	1.000	3140FEU85	FNMA FNMS 02.500 CIBD6906	83.615818	3,000	2,508.07	2,508.07	2,508.07
Collateral			USD	USD	1.000	3140FEUM4	FNMA FNMS 06.000 CLBD6887	59.843722	715	427.59	427.59	427.59
Collateral			USD	USD	1.000	3140FF3C3	FNMA FNMS 02.500 CIBD7994	74.106214	2,322	1,720.54	1,720.54	1,720.54
Collateral			USD	USD	1.000	3140FFBS9	FNMA FNMS 04.500 CLBD7248	76.458561	45	34.20	34.20	34.20
Collateral			USD	USD	1.000	3140FFXM8	FNMA FNMS 03.500 CLBD7883	67.505100	26	17.52	17.52	17.52
Collateral			USD	USD	1.000	3140FFY70	FNMA FNMS 03.500 CLBD7933	85.931486	1,171	1,005.98	1,005.98	1,005.98
Collateral			USD	USD	1.000	3140FG5Y1	FNMA FNMS 03.000 CLBD8962	79.512526	7	5.93	5.93	5.93
Collateral			USD	USD	1.000	3140FGKN8	FNMA FNMS 02.500 CIBD8400	76.467862	678	518.22	518.22	518.22
Collateral			USD	USD	1.000	3140FHRC3	FNMA FNMS 02.500 CLBD9482	86.200128	2,343	2,019.59	2,019.59	2,019.59
Collateral			USD	USD	1.000	3140FJCC5	FNMA FNMS 03.500 CLBD9966	84.561198	3,133	2,649.34	2,649.34	2,649.34
Collateral			USD	USD	1.000	3140FKGR5	FNMA FNMS 03.500 CLBE0207	78.496238	39	30.87	30.87	30.87
Collateral			USD	USD	1.000	3140FKSV3	FNMA FNMS 03.000 CLBE0531	93.126000	3	2.42	2.42	2.42
Collateral			USD	USD	1.000	3140FMZV1	FNMA FNMS 02.500 CIBE2555	67.860669	2,029	1,377.20	1,377.20	1,377.20
Collateral			USD	USD	1.000	3140FNHG2	FNMA FNMS 03.500 CLBE2930	78.536623	491	385.62	385.62	385.62
Collateral			USD	USD	1.000	3140FPAS8	FNMA FNMS 04.000 CLBE3616	93.634850	2,183	2,044.06	2,044.06	2,044.06
Collateral			USD	USD	1.000	3140FPCH0	FNMA FNMS 04.000 CLBE3671	91.475502	129,786	118,722.77	118,722.77	118,722.77
Collateral			USD	USD	1.000	3140FPDP1	FNMA FNMS 04.500 CLBE3709	90.028630	121,899	109,744.22	109,744.22	109,744.22
Collateral			USD	USD	1.000	3140FPE47	FNMA FNMS 04.000 CLBE3754	97.359063	52,668	51,276.66	51,276.66	51,276.66
Collateral			USD	USD	1.000	3140FPHP7	FNMA FNMS 02.000 CIBE3837	82.616148	634	524.07	524.07	524.07
Collateral			USD	USD	1.000	3140FPP60	FNMA FNMS 03.500 CLBE4044	83.732130	260	217.35	217.35	217.35
Collateral			USD	USD	1.000	3140FPQB8	FNMA FNMS 04.000 CLBE4049	98.678373	286	281.76	281.76	281.76
Collateral			USD	USD	1.000	3140FPW62	FNMA FNMS 02.500 CIBE4268	85.207736	48	40.54	40.54	40.54
Collateral			USD	USD	1.000	3140FTD73	FNMA FNMS 03.000 CIBE7325	80.704090	23	18.90	18.90	18.90
Collateral			USD	USD	1.000	3140FTJ93	FNMA FNMS 03.500 CTBE7487	82.880708	36,890	30,575.10	30,575.10	30,575.10
Collateral			USD	USD	1.000	3140FUF45	FNMA FNMS 04.500 CLBE8286	87.665735	64	56.18	56.18	56.18
Collateral			USD	USD	1.000	3140FUHS0	FNMA FNMS 04.500 CLBE8340	89.313754	1,453	1,297.40	1,297.40	1,297.40
Collateral			USD	USD	1.000	3140FUJM1	FNMA FNMS 05.000 CLBE8367	104.553683	74	77.47	77.47	77.47
Collateral			USD	USD	1.000	3140FXFX5	FNMA FNMS 03.500 I4BF0181	85.780127	23,362	20,039.57	20,039.57	20,039.57
Collateral			USD	USD	1.000	3140GN2V4	FNMA FNMS 04.000 CLBH0787	83.686043	60,710	50,805.89	50,805.89	50,805.89
Collateral			USD	USD	1.000	3140GPPY8	FNMA FNMS 03.500 CLBH1338	85.379131	5,527	4,718.87	4,718.87	4,718.87
Collateral			USD	USD	1.000	3140GRKS2	FNMA FNMS 03.500 CLBH3004	86.259390	1,064	918.01	918.01	918.01
Collateral			USD	USD	1.000	3140GSPF3	FNMA FNMS 04.000 CLBH4021	92.937366	66,191	61,516.23	61,516.23	61,516.23



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3140GSPG1	FNMA FNMS 03.500 CLBH4022	91.962542	126,705	116,521.24	116,521.24
Collateral			USD	USD	1.000	3140GTSX9	FNMA FNMS 03.000 CLBH5033	91.546838	4	4.06	4.06
Collateral			USD	USD	1.000	3140GTX47	FNMA FNMS 03.500 CLBH5198	90.866582	1,142	1,037.81	1,037.81
Collateral			USD	USD	1.000	3140GYK57	FNMA FNMS 03.500 CLBH9315	89.685106	734	658.05	658.05
Collateral			USD	USD	1.000	3140GYKA6	FNMA FNMS 04.000 CLBH9288	96.662782	524	506.84	506.84
Collateral			USD	USD	1.000	3140H1VR8	FNMA FNMS 04.500 CLB0623	103.670353	55,386	57,418.90	57,418.90
Collateral			USD	USD	1.000	3140H1VZ0	FNMA FNMS 04.000 CLB0631	96.795465	318,836	308,618.90	308,618.90
Collateral			USD	USD	1.000	3140H23H9	FNMA FNMS 04.000 CLB1699	91.840121	1,251	1,149.27	1,149.27
Collateral			USD	USD	1.000	3140H2N20	FNMA FNMS 03.500 CLB1308	97.763854	2,619	2,560.13	2,560.13
Collateral			USD	USD	1.000	3140H2UX4	FNMA FNMS 03.500 CLB1497	94.053919	1,909	1,795.82	1,795.82
Collateral			USD	USD	1.000	3140H3GE0	FNMA FNMS 04.500 CLB1996	84.351503	2,687	2,266.76	2,266.76
Collateral			USD	USD	1.000	3140H3UU8	FNMA FNMS 03.500 CLB2394	82.920526	3,890	3,225.67	3,225.67
Collateral			USD	USD	1.000	3140H7K22	FNMA FNMS 04.000 CLB5712	98.848502	105,330	104,116.77	104,116.77
Collateral			USD	USD	1.000	3140H7KX4	FNMA FNMS 04.000 CLB5709	99.750408	69,316	69,143.03	69,143.03
Collateral			USD	USD	1.000	3140H7LN5	FNMA FNMS 05.000 CLB5732	91.689714	73	66.64	66.64
Collateral			USD	USD	1.000	3140H82E4	FNMA FNMS 04.000 CIB7072	99.611973	17,399	17,331.97	17,331.97
Collateral			USD	USD	1.000	3140H82L8	FNMA FNMS 04.000 CIB7078	99.498426	24,171	24,049.52	24,049.52
Collateral			USD	USD	1.000	3140H85P6	FNMA FNMS 03.500 CIB7153	99.066561	4,115	4,076.77	4,076.77
Collateral			USD	USD	1.000	3140H8CE3	FNMA FNMS 04.000 CLB6368	94.631865	63,475	60,067.12	60,067.12
Collateral			USD	USD	1.000	3140HAZZ6	FNMA FNMS 04.500 CLB8859	92.651901	4,925	4,562.90	4,562.90
Collateral			USD	USD	1.000	3140HDEF7	FNMA FNMS 04.000 CLB0133	98.004657	64,518	63,230.74	63,230.74
Collateral			USD	USD	1.000	3140HEAS1	FNMA FNMS 05.000 CLB0916	100.805460	330	333.15	333.15
Collateral			USD	USD	1.000	3140HFE88	FNMA FNMS 03.500 CLB1958	97.222669	474	460.45	460.45
Collateral			USD	USD	1.000	3140HFF79	FNMA FNMS 03.500 CLB1989	95.544508	2,921	2,790.92	2,790.92
Collateral			USD	USD	1.000	3140HFGF0	FNMA FNMS 03.500 CLB1997	96.756116	2,655	2,568.68	2,568.68
Collateral			USD	USD	1.000	3140HGY84	FNMA FNMS 05.000 CLB3434	105.106406	2,893	3,040.23	3,040.23
Collateral			USD	USD	1.000	3140HHHL2	FNMA FNMS 04.000 CLB3834	96.964888	64,862	62,892.97	62,892.97
Collateral			USD	USD	1.000	3140HJ2R1	FNMA FNMS 04.500 CLB5283	99.286947	102	101.25	101.25
Collateral			USD	USD	1.000	3140HJJZ5	FNMA FNMS 04.000 CLB4779	99.601235	892,542	888,983.19	888,983.19
Collateral			USD	USD	1.000	3140HJLJ8	FNMA FNMS 03.500 CLB4828	98.491670	584,039	575,229.59	575,229.59
Collateral			USD	USD	1.000	3140HJPT2	FNMA FNMS 05.000 CLB4933	104.408914	288	300.83	300.83
Collateral			USD	USD	1.000	3140HL3F1	FNMA FNMS 05.000 CLB7097	98.649890	361	356.14	356.14
Collateral			USD	USD	1.000	3140HLM45	FNMA FNMS 04.000 CLB6678	101.814920	97,023	98,783.52	98,783.52
Collateral			USD	USD	1.000	3140HLPV2	FNMA FNMS 05.000 CLB6735	106.070801	2,994	3,175.77	3,175.77
Collateral			USD	USD	1.000	3140HLQC3	FNMA FNMS 04.500 CLB6750	104.798096	2,832	2,968.34	2,968.34
Collateral			USD	USD	1.000	3140HLRN8	FNMA FNMS 05.000 CLB6792	106.216593	2,939	3,122.16	3,122.16



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3140HM2V5	FNMA FNMS 05.000 CLBK7987	105.766712	2,702	2,857.73	2,857.73
Collateral			USD	USD	1.000	3140HM3B8	FNMA FNMS 05.000 CLBK7993	106.087222	2,962	3,142.69	3,142.69
Collateral			USD	USD	1.000	3140HMJ62	FNMA FNMS 04.000 CLBK7484	99.144488	61,610	61,083.06	61,083.06
Collateral			USD	USD	1.000	3140HMJ70	FNMA FNMS 04.500 CLBK7485	100.558435	52,786	53,080.56	53,080.56
Collateral			USD	USD	1.000	3140HMPA6	FNMA FNMS 05.000 CLBK7616	102.780225	123	126.60	126.60
Collateral			USD	USD	1.000	3140HMUW2	FNMA FNMS 04.500 CLBK7796	100.974903	3,195	3,226.33	3,226.33
Collateral			USD	USD	1.000	3140HNX49	FNMA FNMS 04.000 CLBK8798	101.065484	18,945	19,146.62	19,146.62
Collateral			USD	USD	1.000	3140HPJ57	FNMA FNMS 05.000 CLBK9283	105.882936	2,670	2,827.01	2,827.01
Collateral			USD	USD	1.000	3140HPLM7	FNMA FNMS 05.000 CLBK9331	106.212532	2,927	3,109.07	3,109.07
Collateral			USD	USD	1.000	3140HPQG5	FNMA FNMS 03.500 CIBK9454	101.398367	672	681.58	681.58
Collateral			USD	USD	1.000	3140J53B3	FNMA FNMS 04.500 CIBM1693	25.062779	126	31.63	31.63
Collateral			USD	USD	1.000	3140J5GG8	FNMA FNMS 06.000 CLBM1098	72.590554	461	334.36	334.36
Collateral			USD	USD	1.000	3140J5JZ3	FNMA FNMS 03.000 CLBM1179	84.575268	1,596	1,350.14	1,350.14
Collateral			USD	USD	1.000	3140J5NQ8	FNMA FNMS 05.000 CIBM1298	19.755100	604	119.29	119.29
Collateral			USD	USD	1.000	3140J5V63	FNMA FNMS 03.500 CNBM1536	57.387504	66	37.72	37.72
Collateral			USD	USD	1.000	3140J6D61	FNMA FNMS 04.500 CIBM1924	1.770505	4,619	81.79	81.79
Collateral			USD	USD	1.000	3140J75S0	FNMA FNMS 04.000 CLBM3556	94.511674	483	456.56	456.56
Collateral			USD	USD	1.000	3140J7MJ1	FNMA FNMS 04.500 CIBM3060	27.019726	149	40.25	40.25
Collateral			USD	USD	1.000	3140J7XT7	FNMA FNMS 03.000 CIBM3389	87.913667	16	13.69	13.69
Collateral			USD	USD	1.000	3140J8FX6	FNMA FNMS 05.000 CTBM3781	85.702923	206	176.85	176.85
Collateral			USD	USD	1.000	3140J8JD6	FNMA FNMS 02.500 CIBM3859	87.902538	645	566.86	566.86
Collateral			USD	USD	1.000	3140J8JE4	FNMA FNMS 02.500 CIBM3860	87.220530	5,492	4,790.17	4,790.17
Collateral			USD	USD	1.000	3140J8KT9	FNMA FNMS 05.000 CTBM3905	87.949882	116	102.40	102.40
Collateral			USD	USD	1.000	3140J8TE3	FNMA FNMS 04.000 CLBM4148	94.713453	2,531	2,397.04	2,397.04
Collateral			USD	USD	1.000	3140J92J9	FNMA FNMS 06.000 CTBM5276	105.415600	15,196	16,019.40	16,019.40
Collateral			USD	USD	1.000	3140J9Q38	FNMA FNMS 03.500 CLBM4973	99.831960	72,680	72,558.25	72,558.25
Collateral			USD	USD	1.000	3140J9S44	FNMA FNMS 04.500 CLBM5038	104.976045	48,818	51,246.91	51,246.91
Collateral			USD	USD	1.000	3140J9SN2	FNMA FNMS 03.000 CLBM5024	97.024251	3,309	3,210.10	3,210.10
Collateral			USD	USD	1.000	3140JGH24	FNMA FNMS 05.000 CLBN0248	106.016777	3,962	4,199.94	4,199.94
Collateral			USD	USD	1.000	3140JHE66	FNMA FNMS 03.500 CIBN1056	99.189654	1,300	1,289.69	1,289.69
Collateral			USD	USD	1.000	3140JHQG1	FNMA FNMS 05.000 CLBN1354	106.164560	2,838	3,012.85	3,012.85
Collateral			USD	USD	1.000	3140JJEP0	FNMA FNMS 04.000 CLBN1941	99.707551	96,452	96,169.96	96,169.96
Collateral			USD	USD	1.000	3140JJLM9	FNMA FNMS 04.000 CLBN2131	101.751746	53,258	54,190.87	54,190.87
Collateral			USD	USD	1.000	3140JKQW9	FNMA FNMS 03.500 CIBN3168	101.398370	260	263.18	263.18
Collateral			USD	USD	1.000	3140JKU87	FNMA FNMS 04.500 CLBN3306	104.963850	23,209	24,361.05	24,361.05
Collateral			USD	USD	1.000	3140Q73H8	FNMA FNMS 04.000 CICA0799	85.768033	20,104	17,242.62	17,242.62



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Global Securities Lending
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Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3140Q7MR5	FNMA FNMS 04.500 CTCA0367	86.529764	5,138	4,445.60	4,445.60	4,445.60
Collateral			USD	USD	1.000	3140Q7PX9	FNMA FNMS 04.000 CICA0437	86.553874	20,038	17,344.04	17,344.04	17,344.04
Collateral			USD	USD	1.000	3140Q7VQ7	FNMA FNMS 04.500 CLCA0622	91.683419	104,295	95,620.93	95,620.93	95,620.93
Collateral			USD	USD	1.000	3140Q83N3	FNMA FNMS 04.500 CLCA1704	100.943953	4,170	4,209.77	4,209.77	4,209.77
Collateral			USD	USD	1.000	3140Q83V5	FNMA FNMS 04.500 CLCA1711	100.055381	415	415.55	415.55	415.55
Collateral			USD	USD	1.000	3140Q87H2	FNMA FNMS 05.000 CLCA1795	88.738750	77	68.49	68.49	68.49
Collateral			USD	USD	1.000	3140Q8DP7	FNMA FNMS 04.000 CLCA1009	96.387271	722,601	696,494.97	696,494.97	696,494.97
Collateral			USD	USD	1.000	3140Q8N84	FNMA FNMS 04.000 CLCA1314	93.554414	31,149	29,141.02	29,141.02	29,141.02
Collateral			USD	USD	1.000	3140Q8RM9	FNMA FNMS 04.500 CLCA1391	93.338725	100,322	93,638.86	93,638.86	93,638.86
Collateral			USD	USD	1.000	3140Q8V93	FNMA FNMS 04.000 CLCA1539	97.713361	342,108	334,284.93	334,284.93	334,284.93
Collateral			USD	USD	1.000	3140Q8YW9	FNMA FNMS 03.000 CICA1624	92.946976	52	48.23	48.23	48.23
Collateral			USD	USD	1.000	3140Q95P4	FNMA FNMS 05.000 CLCA2653	103.988799	624	648.49	648.49	648.49
Collateral			USD	USD	1.000	3140Q96U2	FNMA FNMS 02.000 CICA2682	95.079815	2,330	2,214.91	2,214.91	2,214.91
Collateral			USD	USD	1.000	3140Q9DR1	FNMA FNMS 04.500 CLCA1911	91.451765	233	212.93	212.93	212.93
Collateral			USD	USD	1.000	3140Q9GV9	FNMA FNMS 04.500 CLCA2011	103.015919	591,205	609,035.45	609,035.45	609,035.45
Collateral			USD	USD	1.000	3140Q9GW7	FNMA FNMS 04.500 CLCA2012	102.683040	536,013	550,394.51	550,394.51	550,394.51
Collateral			USD	USD	1.000	3140Q9NL3	FNMA FNMS 04.000 CLCA2194	99.514127	1,469,404	1,462,264.09	1,462,264.09	1,462,264.09
Collateral			USD	USD	1.000	3140Q9Y98	FNMA FNMS 04.500 CLCA2535	104.084401	73,978	76,999.82	76,999.82	76,999.82
Collateral			USD	USD	1.000	3140QADC1	FNMA FNMS 04.500 CLCA2798	104.754592	324,466	339,892.83	339,892.83	339,892.83
Collateral			USD	USD	1.000	3140QAE89	FNMA FNMS 05.000 CLCA2858	105.210067	72,680	76,467.08	76,467.08	76,467.08
Collateral			USD	USD	1.000	31410FSE6	FNMA FNMS 06.000 CI888017	2.004621	13,564	271.91	271.91	271.91
Collateral			USD	USD	1.000	31410FWK7	FNMA FNMS 05.500 CI888150	0.001827	1,580	0.03	0.03	0.03
Collateral			USD	USD	1.000	31410FYQ2	FNMA FNMS 05.500 CL888219	2.464319	5,153	126.99	126.99	126.99
Collateral			USD	USD	1.000	31410FYZ2	FNMA FNMS 06.500 CT888228	3.551332	20,528	729.03	729.03	729.03
Collateral			USD	USD	1.000	31410G5A7	FNMA FNMS 06.500 CL889241	1.948589	1,763	34.36	34.36	34.36
Collateral			USD	USD	1.000	31410G6A6	FNMA FNMS 05.500 CI889265	0.004192	3,582	0.15	0.15	0.15
Collateral			USD	USD	1.000	31410GEK5	FNMA FNMS 05.500 CL888538	3.547054	4,750	168.47	168.47	168.47
Collateral			USD	USD	1.000	31410GGD9	FNMA FNMS 06.500 CL888596	2.921429	7,657	223.71	223.71	223.71
Collateral			USD	USD	1.000	31410GHW6	FNMA FNMS 05.000 CL888645	3.198770	260	8.30	8.30	8.30
Collateral			USD	USD	1.000	31410GJD6	FNMA FNMS 05.500 CI888660	0.064113	10,814	6.93	6.93	6.93
Collateral			USD	USD	1.000	31410GRV7	FNMA FNMS 05.500 CI888900	1.392267	1,778	24.76	24.76	24.76
Collateral			USD	USD	1.000	31410GUR2	FNMA FNMS 06.500 CL888992	2.987809	571	17.06	17.06	17.06
Collateral			USD	USD	1.000	31410GZ48	FNMA FNMS 06.000 CL889163	5.129910	2,798	143.56	143.56	143.56
Collateral			USD	USD	1.000	31410GZ97	FNMA FNMS 06.500 CL889168	9.771776	134	13.08	13.08	13.08
Collateral			USD	USD	1.000	31410K5A8	FNMA FNMS 05.500 CI890141	0.052034	10,558	5.49	5.49	5.49
Collateral			USD	USD	1.000	31410K5C4	FNMA FNMS 05.000 CL890143	11.699338	15,764	1,844.34	1,844.34	1,844.34



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Collateral			USD	USD	1.000	31410KAT1	FNMA FNMS 05.500 CI889318	0.243386	182	0.44	0.44	0.44
Collateral			USD	USD	1.000	31410KC36	FNMA FNMS 06.000 CI889390	1.532843	6,463	99.07	99.07	99.07
Collateral			USD	USD	1.000	31410KCH5	FNMA FNMS 06.000 CL889372	6.839603	7,432	508.30	508.30	508.30
Collateral			USD	USD	1.000	31410KMZ4	FNMA FNMS 06.500 CL889676	3.298284	11,648	384.19	384.19	384.19
Collateral			USD	USD	1.000	31410KN26	FNMA FNMS 05.500 CI889709	2.494306	8,846	220.65	220.65	220.65
Collateral			USD	USD	1.000	31410KQ98	FNMA FNMS 05.500 CI889780	2.449159	40,978	1,003.62	1,003.62	1,003.62
Collateral			USD	USD	1.000	31410KTE4	FNMA FNMS 05.500 CI889849	0.276130	13,585	37.51	37.51	37.51
Collateral			USD	USD	1.000	31410KZF4	FNMA FNMS 05.500 CI890042	2.079838	27,373	569.31	569.31	569.31
Collateral			USD	USD	1.000	31410LAF9	FNMA FNMS 05.500 CI890206	0.717871	3,992	28.65	28.65	28.65
Collateral			USD	USD	1.000	31410LDC3	FNMA FNMS 06.000 CL890299	5.125212	4,092	209.73	209.73	209.73
Collateral			USD	USD	1.000	31410LED0	FNMA FNMS 05.500 CI890332	0.779623	865	6.75	6.75	6.75
Collateral			USD	USD	1.000	31410LH21	FNMA FNMS 05.500 CI890449	4.676351	1,847	86.38	86.38	86.38
Collateral			USD	USD	1.000	31410LHF2	FNMA FNMS 03.500 CI890430	27.311000	3	0.71	0.71	0.71
Collateral			USD	USD	1.000	31410LK27	FNMA FNMS 06.000 CI890513	0.581177	3,848	22.36	22.36	22.36
Collateral			USD	USD	1.000	31410LK84	FNMA FNMS 06.000 CL890519	12.349456	971	119.93	119.93	119.93
Collateral			USD	USD	1.000	31410LNC2	FNMA FNMS 04.500 CL890587	41.920581	116,548	48,857.68	48,857.68	48,857.68
Collateral			USD	USD	1.000	31410LQB1	FNMA FNMS 05.000 CI890650	0.447573	702	3.14	3.14	3.14
Collateral			USD	USD	1.000	31410LUG5	FNMA FNMS 02.500 CI890783	82.243548	43	35.24	35.24	35.24
Collateral			USD	USD	1.000	31410LVC3	FNMA FNMS 03.000 CL890811	93.142734	20,382	18,984.03	18,984.03	18,984.03
Collateral			USD	USD	1.000	31410SEW3	FNMA FNMS 06.500 CL895749	2.868031	1,553	44.54	44.54	44.54
Collateral			USD	USD	1.000	31410TYB5	FNMA FNMS 06.500 CL897206	0.885597	5,451	48.27	48.27	48.27
Collateral			USD	USD	1.000	31411AN76	FNMA FNMS 05.500 CI902314	0.834803	4,981	41.58	41.58	41.58
Collateral			USD	USD	1.000	31411FCP7	FNMA FNMS 06.500 CL906478	1.107327	3,305	36.60	36.60	36.60
Collateral			USD	USD	1.000	31411GMG4	FNMA FNMS 06.500 CL907659	7.951124	94	7.46	7.46	7.46
Collateral			USD	USD	1.000	31411KCV3	FNMA FNMS 06.500 CL910084	1.755174	3,428	60.17	60.17	60.17
Collateral			USD	USD	1.000	31411XXB6	FNMA FNMS 06.500 CL917874	1.490642	2,600	38.76	38.76	38.76
Collateral			USD	USD	1.000	31412E5J1	FNMA FNMS 06.500 NP923449	1.994250	763	15.22	15.22	15.22
Collateral			USD	USD	1.000	31412LUL2	FNMA FNMS 06.500 CL928587	1.314156	231	3.04	3.04	3.04
Collateral			USD	USD	1.000	31412M3A4	FNMA FNMS 06.500 CI929693	7.323213	315	23.06	23.06	23.06
Collateral			USD	USD	1.000	31412MFD5	FNMA FNMS 07.000 CT929064	10.209569	339	34.58	34.58	34.58
Collateral			USD	USD	1.000	31412P2Q3	FNMA FNMS 04.500 CI931483	0.028043	213,617	59.90	59.90	59.90
Collateral			USD	USD	1.000	31412P4W8	FNMA FNMS 06.500 GL931537	16.052175	5,711	916.68	916.68	916.68
Collateral			USD	USD	1.000	31412Q6K0	FNMA FNMS 04.500 CL932474	11.260151	138	15.49	15.49	15.49
Collateral			USD	USD	1.000	31412TL35	FNMA FNMS 06.500 CL934246	3.031656	3,686	111.76	111.76	111.76
Collateral			USD	USD	1.000	31412WJ98	FNMA FNMS 06.500 CL936888	1.462478	143	2.09	2.09	2.09
Collateral			USD	USD	1.000	31413CLK3	FNMA FNMS 06.500 CL941430	3.053116	8,645	263.94	263.94	263.94



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	31413DVD6	FNMA FNAR XX.XXX S1942612	2.350760	31,149	732.23	732.23	732.23
Collateral			USD	USD	1.000	31413EEQ4	FNMA FNAR XX.XXX WD943043	5.755729	4,380	252.12	252.12	252.12
Collateral			USD	USD	1.000	31413JVT8	FNMA FNMS 05.000 CL947126	8.623250	260	22.38	22.38	22.38
Collateral			USD	USD	1.000	31413JZZ0	FNMA FNMS 06.500 CL947260	1.774472	1,813	32.17	32.17	32.17
Collateral			USD	USD	1.000	31413MBA4	FNMA FNMS 06.500 CL949233	1.168478	74	0.86	0.86	0.86
Collateral			USD	USD	1.000	31413MQQ3	FNMA FNMS 05.500 CI949663	2.091061	2,219	46.41	46.41	46.41
Collateral			USD	USD	1.000	31413NX26	FNMA FNMS 06.500 CL950797	1.380397	260	3.59	3.59	3.59
Collateral			USD	USD	1.000	31413T2Y7	FNMA FNMS 06.500 CL955391	2.439201	824	20.10	20.10	20.10
Collateral			USD	USD	1.000	31414AQZ8	FNMA FNMS 05.500 CI960472	2.404919	11,358	273.16	273.16	273.16
Collateral			USD	USD	1.000	31414H6X0	FNMA FNMS 06.500 CL967186	3.846399	19,603	753.99	753.99	753.99
Collateral			USD	USD	1.000	31414MNP7	FNMA FNMS 06.500 CL970298	14.991270	597	89.50	89.50	89.50
Collateral			USD	USD	1.000	31414QXR3	FNMA FNMS 05.000 CL973288	3.146111	6,373	200.52	200.52	200.52
Collateral			USD	USD	1.000	31414SLU5	FNMA FNMS 05.500 CI974739	3.476744	2,903	100.94	100.94	100.94
Collateral			USD	USD	1.000	31414TL82	FNMA FNMS 06.000 CL975651	3.515185	753	26.46	26.46	26.46
Collateral			USD	USD	1.000	31414U2B3	FNMA FNMS 06.500 CL976970	13.752346	131	17.96	17.96	17.96
Collateral			USD	USD	1.000	31414UW87	FNMA FNMS 06.500 CL976871	10.814360	454	49.12	49.12	49.12
Collateral			USD	USD	1.000	31414VA71	FNMA FNMS 05.500 CI977130	1.964538	1,381	27.13	27.13	27.13
Collateral			USD	USD	1.000	31415Q2C9	FNMA FNMS 06.500 CI986471	5.476509	281	15.41	15.41	15.41
Collateral			USD	USD	1.000	31415R6S8	FNMA FNMS 06.500 CL987481	3.363323	479	16.10	16.10	16.10
Collateral			USD	USD	1.000	31416BNK0	FNMA FNMS 04.500 CL995094	6.006000	29	1.71	1.71	1.71
Collateral			USD	USD	1.000	31416BQA9	FNMA FNMS 06.500 CL995149	3.579080	909	32.52	32.52	32.52
Collateral			USD	USD	1.000	31416BRB6	FNMA FNMS 05.500 CI995182	0.115982	12,600	14.61	14.61	14.61
Collateral			USD	USD	1.000	31416BTT5	FNMA FNMS 05.500 CI995262	2.644435	34,877	922.30	922.30	922.30
Collateral			USD	USD	1.000	31416BTW8	FNMA FNMS 05.500 CI995265	2.644133	78	2.06	2.06	2.06
Collateral			USD	USD	1.000	31416BUH9	FNMA FNMS 05.500 CI995284	0.000025	103	0.00	0.00	0.00
Collateral			USD	USD	1.000	31416BY44	FNMA FNMS 05.500 CI995431	2.116235	22,337	472.70	472.70	472.70
Collateral			USD	USD	1.000	31416BYX0	FNMA FNMS 05.500 CI995426	0.043514	1,910	0.83	0.83	0.83
Collateral			USD	USD	1.000	31416CBS4	FNMA FNMS 05.500 CI995649	0.021115	1,039	0.22	0.22	0.22
Collateral			USD	USD	1.000	31416CJ72	FNMA FNMS 06.000 CI995886	0.163109	18,819	30.70	30.70	30.70
Collateral			USD	USD	1.000	31416CK21	FNMA FNMS 06.000 CI995913	0.023815	3,894	0.93	0.93	0.93
Collateral			USD	USD	1.000	31416CKH8	FNMA FNMS 05.000 CL995896	3.472364	584	20.28	20.28	20.28
Collateral			USD	USD	1.000	31416CMJ2	FNMA FNMS 05.500 CI995961	4.270784	40,222	1,717.81	1,717.81	1,717.81
Collateral			USD	USD	1.000	31416RRB1	FNMA FNMS 04.500 CLAA7681	5.629852	7,918	445.78	445.78	445.78
Collateral			USD	USD	1.000	31416RZB2	FNMA FNMS 04.500 CLAA7937	4.527572	5	0.21	0.21	0.21
Collateral			USD	USD	1.000	31416TNS4	FNMA FNMS 04.500 CNAA9400	0.947568	2,343	22.21	22.21	22.21
Collateral			USD	USD	1.000	31416VJ39	FNMA FNMS 06.000 CLAB0281	4.267167	881	37.61	37.61	37.61



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Reporting Currency: USD

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Collateral			USD	USD	1.000	31416VLV4	FNMA FNMS 04.500 CIAB0339	0.134714	32,315	43.53	43.53	43.53
Collateral			USD	USD	1.000	31416VMF8	FNMA FNMS 05.000 CIAB0357	0.259514	174,868	453.81	453.81	453.81
Collateral			USD	USD	1.000	31416VSB1	FNMA FNMS 06.500 CLAB0513	3.405069	923	31.43	31.43	31.43
Collateral			USD	USD	1.000	31416WHY1	FNMA FNMS 05.000 CLAB1146	20.836371	179	37.30	37.30	37.30
Collateral			USD	USD	1.000	31416WU34	FNMA FNMS 04.000 CLAB1501	15.104282	227	34.34	34.34	34.34
Collateral			USD	USD	1.000	31416WUW0	FNMA FNMS 03.500 CIAB1496	9.337889	23	2.18	2.18	2.18
Collateral			USD	USD	1.000	31416XEM8	FNMA FNMS 03.500 CIAB1939	17.029286	18	3.09	3.09	3.09
Collateral			USD	USD	1.000	31416XJR2	FNMA FNMS 03.500 CLAB2071	30.720500	26	7.97	7.97	7.97
Collateral			USD	USD	1.000	31416XKD1	FNMA FNMS 04.000 CLAB2091	35.412153	371	131.21	131.21	131.21
Collateral			USD	USD	1.000	31416XX96	FNMA FNMS 04.500 CTAB2503	17.536233	375	65.79	65.79	65.79
Collateral			USD	USD	1.000	31416YU97	FNMA FNMS 04.000 CLAB3307	18.505309	143	26.42	26.42	26.42
Collateral			USD	USD	1.000	31416YVG0	FNMA FNMS 04.500 CLAB3314	12.982000	3	0.34	0.34	0.34
Collateral			USD	USD	1.000	31416YYN2	FNMA FNMS 04.000 CLAB3416	19.551383	1,735	339.20	339.20	339.20
Collateral			USD	USD	1.000	31417A6A2	FNMA FNMS 03.000 CNAB4464	9.384718	17	1.64	1.64	1.64
Collateral			USD	USD	1.000	31417AEN5	FNMA FNMS 03.500 CLAB3740	40.377673	55	22.16	22.16	22.16
Collateral			USD	USD	1.000	31417ALU1	FNMA FNMS 03.500 CLAB3938	28.846286	18	5.24	5.24	5.24
Collateral			USD	USD	1.000	31417ANK1	FNMA FNMS 04.000 CLAB3993	25.032263	69	17.18	17.18	17.18
Collateral			USD	USD	1.000	31417AR43	FNMA FNMS 03.500 CLAB4106	32.565957	60	19.44	19.44	19.44
Collateral			USD	USD	1.000	31417ASB6	FNMA FNMS 03.500 CLAB4113	25.951611	47	12.13	12.13	12.13
Collateral			USD	USD	1.000	31417AX61	FNMA FNMS 03.500 CLAB4300	35.750366	51	18.37	18.37	18.37
Collateral			USD	USD	1.000	31417AX79	FNMA FNMS 03.500 CLAB4301	35.022739	60	20.91	20.91	20.91
Collateral			USD	USD	1.000	31417AXX2	FNMA FNMS 03.500 CLAB4293	35.537272	28	9.96	9.96	9.96
Collateral			USD	USD	1.000	31417AXZ7	FNMA FNMS 03.500 CLAB4295	30.347749	3	0.89	0.89	0.89
Collateral			USD	USD	1.000	31417B6K8	FNMA FNMS 03.500 CLAB5373	46.244444	23	10.80	10.80	10.80
Collateral			USD	USD	1.000	31417BHV2	FNMA FNMS 03.000 CLAB4743	46.388150	57	26.52	26.52	26.52
Collateral			USD	USD	1.000	31417BLH8	FNMA FNMS 03.500 CLAB4827	35.737400	13	4.64	4.64	4.64
Collateral			USD	USD	1.000	31417BLK1	FNMA FNMS 03.500 CLAB4829	38.971602	47	18.45	18.45	18.45
Collateral			USD	USD	1.000	31417BSR9	FNMA FNMS 03.000 CLAB5027	42.160400	13	5.47	5.47	5.47
Collateral			USD	USD	1.000	31417BVQ7	FNMA FNMS 04.000 CLAB5122	69.002983	8,393	5,791.36	5,791.36	5,791.36
Collateral			USD	USD	1.000	31417BZM2	FNMA FNMS 03.000 CLAB5247	51.980800	13	6.75	6.75	6.75
Collateral			USD	USD	1.000	31417CB87	FNMA FNMS 03.000 CLAB5462	47.277700	26	12.27	12.27	12.27
Collateral			USD	USD	1.000	31417CCE3	FNMA FNMS 03.500 CLAB5468	34.525400	26	8.96	8.96	8.96
Collateral			USD	USD	1.000	31417CET8	FNMA FNMS 03.500 CLAB5545	40.254125	21	8.36	8.36	8.36
Collateral			USD	USD	1.000	31417CLK9	FNMA FNMS 03.000 CLAB5729	48.676772	12	5.79	5.79	5.79
Collateral			USD	USD	1.000	31417CLV5	FNMA FNMS 03.500 CLAB5739	36.213033	58	20.90	20.90	20.90
Collateral			USD	USD	1.000	31417CLZ6	FNMA FNMS 03.500 CLAB5743	37.878083	31	11.80	11.80	11.80



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Collateral			USD	USD	1.000	31417CNJ0	FNMA FNMS 03.500 CLAB5792	39.022006	43	16.94	16.94	16.94
Collateral			USD	USD	1.000	31417CNK7	FNMA FNMS 03.500 CLAB5793	37.228404	40	15.02	15.02	15.02
Collateral			USD	USD	1.000	31417CXQ3	FNMA FNMS 03.500 CLAB6086	43.275852	35	15.36	15.36	15.36
Collateral			USD	USD	1.000	31417DDA8	FNMA FNMS 03.000 CLAB6396	55.073852	3	1.43	1.43	1.43
Collateral			USD	USD	1.000	31417DKX0	FNMA FNMS 03.500 CLAB6609	45.104714	18	8.20	8.20	8.20
Collateral			USD	USD	1.000	31417DLN1	FNMA FNMS 03.500 CLAB6632	44.779000	29	12.79	12.79	12.79
Collateral			USD	USD	1.000	31417DM34	FNMA FNMS 03.000 CLAB6677	42.559500	5	2.21	2.21	2.21
Collateral			USD	USD	1.000	31417DN58	FNMA FNMS 03.500 CLAB6711	78.103500	21	16.22	16.22	16.22
Collateral			USD	USD	1.000	31417DR39	FNMA FNMS 03.000 CTAB6805	47.013256	1,428	671.18	671.18	671.18
Collateral			USD	USD	1.000	31417EBS9	FNMA FNMS 02.500 CIAB7248	37.951449	53,367	20,253.47	20,253.47	20,253.47
Collateral			USD	USD	1.000	31417EDJ7	FNMA FNMS 03.500 CLAB7304	55.905358	35,302	19,735.65	19,735.65	19,735.65
Collateral			USD	USD	1.000	31417EDW8	FNMA FNMS 03.500 CLAB7316	52.915750	10	5.49	5.49	5.49
Collateral			USD	USD	1.000	31417EF97	FNMA FNMS 02.500 CLAB7391	57.090169	45	25.49	25.49	25.49
Collateral			USD	USD	1.000	31417EFE6	FNMA FNMS 03.000 CLAB7364	50.467182	29	14.41	14.41	14.41
Collateral			USD	USD	1.000	31417EKT7	FNMA FNMS 03.000 CLAB7505	57.620000	3	1.50	1.50	1.50
Collateral			USD	USD	1.000	31417EM24	FNMA FNMS 03.000 CLAB7576	54.072500	5	2.81	2.81	2.81
Collateral			USD	USD	1.000	31417ESX0	FNMA FNMS 03.000 CLAB7733	57.839667	39	22.52	22.52	22.52
Collateral			USD	USD	1.000	31417EZA2	FNMA FNMS 03.000 CLAB7936	58.462430	19	11.39	11.39	11.39
Collateral			USD	USD	1.000	31417F3F3	FNMA FNMS 03.000 CLAB8897	57.226273	971	555.77	555.77	555.77
Collateral			USD	USD	1.000	31417FV39	FNMA FNMS 03.500 CLAB8733	34.297400	13	4.45	4.45	4.45
Collateral			USD	USD	1.000	31417FYL6	FNMA FNMS 03.500 CLAB8814	35.938533	30	10.90	10.90	10.90
Collateral			USD	USD	1.000	31417GF43	FNMA FNMS 03.000 CLAB9186	54.246300	26	14.08	14.08	14.08
Collateral			USD	USD	1.000	31417GGC4	FNMA FNMS 03.500 CLAB9194	54.341667	31	16.93	16.93	16.93
Collateral			USD	USD	1.000	31417GT55	FNMA FNMS 03.500 CLAB9571	54.014450	18	9.90	9.90	9.90
Collateral			USD	USD	1.000	31417GVH6	FNMA FNMS 04.000 CRAB9615	44.516545	143	63.55	63.55	63.55
Collateral			USD	USD	1.000	31417MH71	FNMA FNMS 04.500 CLAC2953	9.845686	579	56.99	56.99	56.99
Collateral			USD	USD	1.000	31417Y2J5	FNMA FNMS 04.500 CTMA0776	17.965161	532	95.49	95.49	95.49
Collateral			USD	USD	1.000	31417Y2K2	FNMA FNMS 05.000 CTMA0777	22.472984	108	24.37	24.37	24.37
Collateral			USD	USD	1.000	31417YAY3	FNMA FNMS 04.500 CTMA0022	3.961599	2,644	104.73	104.73	104.73
Collateral			USD	USD	1.000	31417YB55	FNMA FNMS 06.000 CNMA0059	0.135680	4,802	6.52	6.52	6.52
Collateral			USD	USD	1.000	31417YBR7	FNMA FNMS 04.500 CNMA0047	0.209518	4,941	10.35	10.35	10.35
Collateral			USD	USD	1.000	31417YD79	FNMA FNMS 04.500 CNMA0125	0.504732	4,418	22.30	22.30	22.30
Collateral			USD	USD	1.000	31417YFR3	FNMA FNMS 04.500 CNMA0175	0.777496	1,328	10.32	10.32	10.32
Collateral			USD	USD	1.000	31417YJL2	FNMA FNMS 04.500 CNMA0266	0.871883	2,596	22.63	22.63	22.63
Collateral			USD	USD	1.000	31417YKH9	FNMA FNMS 05.000 CTMA0295	11.831186	1,843	218.04	218.04	218.04
Collateral			USD	USD	1.000	31417YRU3	FNMA FNMS 05.500 CLMA0498	18.779285	992	186.31	186.31	186.31



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Collateral			USD	USD	1.000	31417YRW9	FNMA FNMS 05.000 CLMA0500	22.279554	862	192.00	192.00	192.00
Collateral			USD	USD	1.000	31417YSU2	FNMA FNMS 05.000 CTMA0530	14.592118	2,113	308.30	308.30	308.30
Collateral			USD	USD	1.000	31417YUH8	FNMA FNMS 04.000 CLMA0583	16.878564	262	44.25	44.25	44.25
Collateral			USD	USD	1.000	31417YW60	FNMA FNMS 04.500 CTMA0668	19.930210	327,060	65,183.79	65,183.79	65,183.79
Collateral			USD	USD	1.000	31417YY84	FNMA FNMS 04.500 CTMA0734	18.025272	690	124.28	124.28	124.28
Collateral			USD	USD	1.000	31417YZW0	FNMA FNMS 04.000 CTMA0756	19.635295	207,658	40,774.31	40,774.31	40,774.31
Collateral			USD	USD	1.000	31418A6X1	FNMA FNMS 03.500 CLMA1785	43.695500	10	4.54	4.54	4.54
Collateral			USD	USD	1.000	31418AAH1	FNMA FNMS 04.000 CLMA0907	25.401333	16	3.96	3.96	3.96
Collateral			USD	USD	1.000	31418AB98	FNMA FNMS 02.500 CNMA0963	9.654118	7,787	751.78	751.78	751.78
Collateral			USD	USD	1.000	31418AD96	FNMA FNMS 03.500 CLMA1027	36.481800	13	4.73	4.73	4.73
Collateral			USD	USD	1.000	31418ADH8	FNMA FNMS 03.500 CLMA1003	37.670200	13	4.89	4.89	4.89
Collateral			USD	USD	1.000	31418AF45	FNMA FNMS 03.500 CLMA1086	38.681826	60	23.09	23.09	23.09
Collateral			USD	USD	1.000	31418AHK7	FNMA FNMS 03.500 CLMA1133	38.426500	5	1.99	1.99	1.99
Collateral			USD	USD	1.000	31418AKR8	FNMA FNMS 03.500 CNMA1203	10.025936	371	37.18	37.18	37.18
Collateral			USD	USD	1.000	31418ALK2	FNMA FNMS 03.000 CQMA1229	57.455707	628	360.92	360.92	360.92
Collateral			USD	USD	1.000	31418ALR7	FNMA FNMS 03.000 CLMA1235	52.926778	23	12.36	12.36	12.36
Collateral			USD	USD	1.000	31418AMW5	FNMA FNMS 03.000 CLMA1272	53.620091	52	27.89	27.89	27.89
Collateral			USD	USD	1.000	31418ATY4	FNMA FNMS 03.500 CLMA1466	43.856000	5	2.28	2.28	2.28
Collateral			USD	USD	1.000	31418AV39	FNMA FNMS 03.000 CQMA1533	71.173416	649	461.87	461.87	461.87
Collateral			USD	USD	1.000	31418B6H4	FNMA FNMS 03.500 CLMA2671	70.992952	55	38.70	38.70	38.70
Collateral			USD	USD	1.000	31418BHH2	FNMA FNMS 03.500 CNMA2031	31.864626	26	8.43	8.43	8.43
Collateral			USD	USD	1.000	31418BLK0	FNMA FNMS 04.500 CLMA2129	40.309000	8	3.14	3.14	3.14
Collateral			USD	USD	1.000	31418BQB5	FNMA FNMS 03.500 CQMA2249	78.775021	973	766.79	766.79	766.79
Collateral			USD	USD	1.000	31418BT55	FNMA FNMS 04.000 CLMA2371	54.748000	5	2.84	2.84	2.84
Collateral			USD	USD	1.000	31418BZD1	FNMA FNMS 04.000 CLMA2539	60.555500	5	3.14	3.14	3.14
Collateral			USD	USD	1.000	31418C4B7	FNMA FNMS 03.500 CIMA3517	99.194594	128,627	127,591.41	127,591.41	127,591.41
Collateral			USD	USD	1.000	31418C4K7	FNMA FNMS 04.500 CTMA3525	103.715438	3,145	3,262.29	3,262.29	3,262.29
Collateral			USD	USD	1.000	31418C4Z4	FNMA FNMS 04.500 CTMA3539	104.286447	4,428	4,617.57	4,617.57	4,617.57
Collateral			USD	USD	1.000	31418C5A8	FNMA FNMS 03.500 CIMA3540	100.469865	287,552	288,903.33	288,903.33	288,903.33
Collateral			USD	USD	1.000	31418C5H3	FNMA FNMS 03.000 CIMA3547	98.839524	6,914	6,833.73	6,833.73	6,833.73
Collateral			USD	USD	1.000	31418C6A7	FNMA FNMS 04.500 CLMA3564	103.800400	126,224	131,021.22	131,021.22	131,021.22
Collateral			USD	USD	1.000	31418CA87	FNMA FNMS 02.500 CLMA2730	81.527006	256	208.76	208.76	208.76
Collateral			USD	USD	1.000	31418CCA0	FNMA FNMS 02.500 CLMA2764	82.205892	161	132.70	132.70	132.70
Collateral			USD	USD	1.000	31418CCM4	FNMA FNMS 02.500 CIMA2775	73.209679	3,364	2,462.82	2,462.82	2,462.82
Collateral			USD	USD	1.000	31418CDH4	FNMA FNMS 02.500 CIMA2803	75.655721	3,279	2,480.46	2,480.46	2,480.46
Collateral			USD	USD	1.000	31418CDM3	FNMA FNMS 03.500 CLMA2807	75.106762	26	19.17	19.17	19.17



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	31418CM84	FNMA FNMS 03.000 CLMA3082	91.176000	16	14.20	14.20	14.20
Collateral			USD	USD	1.000	31418CNG5	FNMA FNMS 03.000 CIMA3090	82.401833	84,652	69,754.71	69,754.71	69,754.71
Collateral			USD	USD	1.000	31418CNY6	FNMA FNMS 03.000 CLMA3106	90.475071	36	32.88	32.88	32.88
Collateral			USD	USD	1.000	31418CP57	FNMA FNMS 03.000 CLMA3143	91.579375	21	19.02	19.02	19.02
Collateral			USD	USD	1.000	31418CQB3	FNMA FNMS 04.000 CLMA3149	88.869250	21	18.45	18.45	18.45
Collateral			USD	USD	1.000	31418CU77	FNMA FNMS 03.500 CLMA3305	95.094639	350,423	333,233.77	333,233.77	333,233.77
Collateral			USD	USD	1.000	31418CV27	FNMA FNMS 03.500 CLMA3332	96.044370	584,039	560,936.41	560,936.41	560,936.41
Collateral			USD	USD	1.000	31418CWR1	FNMA FNMS 04.000 CNMA3355	90.742178	3,367	3,055.20	3,055.20	3,055.20
Collateral			USD	USD	1.000	31418CWU4	FNMA FNMS 04.500 CLMA3358	96.364863	265	255.14	255.14	255.14
Collateral			USD	USD	1.000	31418CXC3	FNMA FNMS 05.000 CLMA3374	91.579921	191	175.15	175.15	175.15
Collateral			USD	USD	1.000	31418CXQ2	FNMA FNMS 05.000 CLMA3386	95.982886	1,060	1,017.03	1,017.03	1,017.03
Collateral			USD	USD	1.000	31418CYU2	FNMA FNMS 05.000 CLMA3422	100.110953	66	65.72	65.72	65.72
Collateral			USD	USD	1.000	31418CZ49	FNMA FNMS 03.500 CIMA3462	97.140288	79	76.82	76.82	76.82
Collateral			USD	USD	1.000	31418CZ80	FNMA FNMS 03.500 CLMA3466	98.242918	306,435	301,051.01	301,051.01	301,051.01
Collateral			USD	USD	1.000	31418CZC1	FNMA FNMS 03.500 CIMA3438	95.740367	3,165	3,030.18	3,030.18	3,030.18
Collateral			USD	USD	1.000	31418CZH0	FNMA FNMS 04.000 CLMA3443	99.464783	1,599	1,590.33	1,590.33	1,590.33
Collateral			USD	USD	1.000	31418CZJ6	FNMA FNMS 04.500 CLMA3444	100.245503	922	924.75	924.75	924.75
Collateral			USD	USD	1.000	31418MBM3	FNMA FNMS 05.000 CIAD0043	2.429459	4,729	114.89	114.89	114.89
Collateral			USD	USD	1.000	31418MEY4	FNMA FNAR XX.XXX XYAD0150	24.330502	9,734	2,368.33	2,368.33	2,368.33
Collateral			USD	USD	1.000	31418MLK6	FNMA FNMS 06.500 CTAD0329	7.314656	2,596	189.87	189.87	189.87
Collateral			USD	USD	1.000	31418MLV2	FNMA FNMS 05.000 CIAD0339	3.183005	1,420	45.19	45.19	45.19
Collateral			USD	USD	1.000	31418MQ70	FNMA FNMS 05.500 CIAD0477	0.024647	81	0.02	0.02	0.02
Collateral			USD	USD	1.000	31418MRN4	FNMA FNMS 05.000 CIAD0492	1.431819	35,780	512.30	512.30	512.30
Collateral			USD	USD	1.000	31418PS71	FNMA FNMS 04.500 CLAD2341	13.688600	26	3.55	3.55	3.55
Collateral			USD	USD	1.000	31418U4U5	FNMA FNMS 05.000 CLAD7134	17.058770	1,298	221.40	221.40	221.40
Collateral			USD	USD	1.000	31418U4W1	FNMA FNMS 05.000 CLAD7136	10.197675	104	10.59	10.59	10.59
Collateral			USD	USD	1.000	31418U5P5	FNMA FNMS 04.500 CIAD7153	16.317355	130,414	21,280.03	21,280.03	21,280.03
Collateral			USD	USD	1.000	31418XGC6	FNMA FNMS 05.000 CLAD9194	17.284566	491	84.80	84.80	84.80
Collateral			USD	USD	1.000	31418XXT0	FNMA FNMS 03.500 CLAD9689	15.470600	39	6.02	6.02	6.02
Collateral			USD	USD	1.000	31419A4L8	FNMA FNMS 04.500 CLAE0826	18.268000	57	10.43	10.43	10.43
Collateral			USD	USD	1.000	31419A6M4	FNMA FNMS 05.500 CIAE0875	5.823502	4,999	291.14	291.14	291.14
Collateral			USD	USD	1.000	31419AC96	FNMA FNMS 05.500 CIAE0095	0.044693	3,213	1.44	1.44	1.44
Collateral			USD	USD	1.000	31419AG35	FNMA FNMS 04.500 CLAE0217	11.341092	1,157	131.20	131.20	131.20
Collateral			USD	USD	1.000	31419AK30	FNMA FNMS 04.500 CLAE0313	14.154317	3,475	491.84	491.84	491.84
Collateral			USD	USD	1.000	31419AKZ9	FNMA FNMS 03.500 CLAE0311	23.798905	55	12.97	12.97	12.97
Collateral			USD	USD	1.000	31419AM46	FNMA FNMS 05.500 CIAE0378	0.430265	1,238	5.33	5.33	5.33



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	31419AQV2	FNMA FNMS 05.500 CIAE0467	4.581393	3,365	154.16	154.16	154.16
Collateral			USD	USD	1.000	31419ARB5	FNMA FNMS 05.000 CLAE0481	15.318977	4,002	613.09	613.09	613.09
Collateral			USD	USD	1.000	31419AYA9	FNMA FNMS 04.000 CIAE0704	15.107810	90,850	13,725.52	13,725.52	13,725.52
Collateral			USD	USD	1.000	31419AYX9	FNMA FNMS 04.500 CLAE0725	25.964056	199	51.56	51.56	51.56
Collateral			USD	USD	1.000	31419CY72	FNMA FNMS 04.500 CIAE2533	23.792066	5,361	1,275.51	1,275.51	1,275.51
Collateral			USD	USD	1.000	31419EX95	FNMA FNMS 05.000 CLAE4303	20.119091	88,040	17,712.92	17,712.92	17,712.92
Collateral			USD	USD	1.000	31419EYD5	FNMA FNMS 03.500 CLAE4307	15.457938	62	9.56	9.56	9.56
Collateral			USD	USD	1.000	31419GQ56	FNMA FNMS 03.500 CLAE5875	23.817333	8	1.85	1.85	1.85
Collateral			USD	USD	1.000	31419GSB1	FNMA FNMS 04.000 CIAE5913	18.312052	12,551	2,298.38	2,298.38	2,298.38
Collateral			USD	USD	1.000	31419HCP5	FNMA FNMS 05.000 CLAE6377	26.457441	14,024	3,710.46	3,710.46	3,710.46
Collateral			USD	USD	1.000	31419JPJ1	FNMA FNMS 04.000 CLAE7624	34.249608	70,186	24,038.56	24,038.56	24,038.56
Collateral			USD	USD	1.000	31419JSC3	FNMA FNMS 03.500 CLAE7714	26.501800	39	10.32	10.32	10.32
Collateral			USD	USD	1.000	31419L4P5	FNMA FNMS 03.500 CLAE9829	26.921076	42	11.20	11.20	11.20
Collateral			USD	USD	1.000	31419LZU0	FNMA FNMS 03.500 CLAE9754	39.965227	36	14.41	14.41	14.41
Collateral			USD	USD	1.000	36176CBT1	GNMA GNMI SF 761750 X	9.492792	324	30.80	30.80	30.80
Collateral			USD	USD	1.000	36176DHP1	GNMA GNMI SF 762838 X	17.527402	252	44.18	44.18	44.18
Collateral			USD	USD	1.000	36176ENF4	GNMA GNMI SF 763890 X	63.764505	211	134.42	134.42	134.42
Collateral			USD	USD	1.000	36176EZG9	GNMA GNMI SF 764243 X	17.370798	3,678	638.92	638.92	638.92
Collateral			USD	USD	1.000	36176H5G5	GNMA GNMI SF 767047 X	74.091701	1,207	894.10	894.10	894.10
Collateral			USD	USD	1.000	36176JCC2	GNMA GNMI SF 767167 X	17.074578	1,292	220.57	220.57	220.57
Collateral			USD	USD	1.000	36176KED5	GNMA GNMI SF 768132 X	12.134540	389	47.25	47.25	47.25
Collateral			USD	USD	1.000	36176MUY7	GNMA GNMI SF 770399 X	13.790800	454	62.65	62.65	62.65
Collateral			USD	USD	1.000	36176N2C4	GNMA GNMI SF 771471 X	9.881333	389	38.47	38.47	38.47
Collateral			USD	USD	1.000	36176U5P6	GNMA GNMI SF 776954 X	59.820002	157	93.62	93.62	93.62
Collateral			USD	USD	1.000	36176VW90	GNMA GNMI SF 777672 X	55.789105	285	159.00	159.00	159.00
Collateral			USD	USD	1.000	36176W3A7	GNMA GNMI SF 778693 X	19.304330	1,557	300.65	300.65	300.65
Collateral			USD	USD	1.000	36176X2L2	GNMA GNMI SF 779579 X	20.467721	9,082	1,858.97	1,858.97	1,858.97
Collateral			USD	USD	1.000	36176XE96	GNMA GNMI SF 778960 X	40.522811	11,242	4,555.61	4,555.61	4,555.61
Collateral			USD	USD	1.000	36177P3Q6	GNMA GNMI SF 795306 X	46.797182	7,047	3,297.73	3,297.73	3,297.73
Collateral			USD	USD	1.000	36177RDQ1	GNMA GNMI SF 796410 X	41.800829	640	267.36	267.36	267.36
Collateral			USD	USD	1.000	36178BWT8	GNMA GNMI SF AA4258 X	65.481570	222	145.12	145.12	145.12
Collateral			USD	USD	1.000	36178CDS9	GNMA GNMI SF AA4613 X	40.922178	368	150.69	150.69	150.69
Collateral			USD	USD	1.000	36178D7M7	GNMA GNMI SF AA6300 X	53.833594	1,231	662.54	662.54	662.54
Collateral			USD	USD	1.000	36178DRT0	GNMA GNMI SF AA5898 X	46.738178	189	88.56	88.56	88.56
Collateral			USD	USD	1.000	36178DU90	GNMA GNMI SF AA6008 X	46.753911	524	244.76	244.76	244.76
Collateral			USD	USD	1.000	36178DXU0	GNMA GNMI SF AA6091 X	50.789572	4,369	2,218.80	2,218.80	2,218.80



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Global Securities Lending
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Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36178EDG1	GNMA GNMI SF AA6403 X	52.063832	480	250.02	250.02	250.02
Collateral			USD	USD	1.000	36178EDQ9	GNMA GNMI SF AA6411 X	48.065896	1,221	587.03	587.03	587.03
Collateral			USD	USD	1.000	36178GSD7	GNMA GNMI SF AA8616 X	39.212645	560	219.44	219.44	219.44
Collateral			USD	USD	1.000	36178NFM6	GNMA GNMI SF AB2872 X	52.617358	252	132.65	132.65	132.65
Collateral			USD	USD	1.000	36178VJL6	GNMA GNMI SF AB8367 X	55.081482	674	371.05	371.05	371.05
Collateral			USD	USD	1.000	36178WGL7	GNMA GNMI SF AB9203 X	40.695400	388	157.79	157.79	157.79
Collateral			USD	USD	1.000	36178WS67	GNMA GNII SF AB9541 C	37.365840	117	43.73	43.73	43.73
Collateral			USD	USD	1.000	36179DED8	GNMA GNMI SF AC3732 X	52.102044	229	119.28	119.28	119.28
Collateral			USD	USD	1.000	36179DEE6	GNMA GNMI SF AC3733 X	47.086655	733	344.99	344.99	344.99
Collateral			USD	USD	1.000	36179DJ76	GNMA GNII SF AC3886 C	30.703094	81	24.88	24.88	24.88
Collateral			USD	USD	1.000	36179F7D1	GNMA GNMI SF AC6292 X	75.030161	350	262.81	262.81	262.81
Collateral			USD	USD	1.000	36179FW35	GNMA GNMI SF AC6066 X	51.641575	158	81.63	81.63	81.63
Collateral			USD	USD	1.000	36179FW92	GNMA GNMI SF AC6072 X	41.051830	213	87.65	87.65	87.65
Collateral			USD	USD	1.000	36179HVF5	GNMA GNMI SF AC7814 X	65.573727	1,775	1,163.84	1,163.84	1,163.84
Collateral			USD	USD	1.000	36179MA34	GNMA GNII SF MA0026 M	13.021066	349	45.50	45.50	45.50
Collateral			USD	USD	1.000	36179MCZ1	GNMA GNII SF MA0088 M	30.273116	1,454	440.05	440.05	440.05
Collateral			USD	USD	1.000	36179ME48	GNMA GNII SF MA0155 M	23.339743	1,324	308.98	308.98	308.98
Collateral			USD	USD	1.000	36179ME63	GNMA GNII SF MA0157 M	14.692500	1,402	205.94	205.94	205.94
Collateral			USD	USD	1.000	36179ME71	GNMA GNII SF MA0158 M	14.965324	713	106.77	106.77	106.77
Collateral			USD	USD	1.000	36179MK82	GNMA GNII SF MA0319 M	24.490318	2,430	595.03	595.03	595.03
Collateral			USD	USD	1.000	36179MLA6	GNMA GNII SF MA0321 M	16.847796	2,596	437.32	437.32	437.32
Collateral			USD	USD	1.000	36179MLC2	GNMA GNII SF MA0323 M	15.195140	2,286	347.35	347.35	347.35
Collateral			USD	USD	1.000	36179MNL0	GNMA GNII SF MA0395 M	17.487518	11,366	1,987.61	1,987.61	1,987.61
Collateral			USD	USD	1.000	36179MQU7	GNMA GNII SF MA0467 M	15.414429	1,246	192.06	192.06	192.06
Collateral			USD	USD	1.000	36179N5W4	GNMA GNII SF MA1761 M	26.752630	18,819	5,034.59	5,034.59	5,034.59
Collateral			USD	USD	1.000	36179NGA0	GNMA GNII SF MA1093 M	28.915999	1,091	315.43	315.43	315.43
Collateral			USD	USD	1.000	36179NH92	GNMA GNII SF MA1156 M	46.980000	3	1.22	1.22	1.22
Collateral			USD	USD	1.000	36179NJA7	GNMA GNII SF MA1157 M	39.460675	1,103	435.32	435.32	435.32
Collateral			USD	USD	1.000	36179NLE6	GNMA GNII SF MA1225 M	26.075644	134,718	35,128.66	35,128.66	35,128.66
Collateral			USD	USD	1.000	36179NLG1	GNMA GNII SF MA1227 M	22.074695	332	73.34	73.34	73.34
Collateral			USD	USD	1.000	36179NLJ5	GNMA GNII SF MA1229 M	23.815250	79	18.88	18.88	18.88
Collateral			USD	USD	1.000	36179NM96	GNMA GNII SF MA1284 M	50.227531	3,011	1,512.37	1,512.37	1,512.37
Collateral			USD	USD	1.000	36179NMN5	GNMA GNII SF MA1265 M	37.290040	195	72.60	72.60	72.60
Collateral			USD	USD	1.000	36179NQB7	GNMA GNII SF MA1350 M	34.698199	257	89.20	89.20	89.20
Collateral			USD	USD	1.000	36179NTE8	GNMA GNII SF MA1449 M	27.049182	3,256	880.83	880.83	880.83
Collateral			USD	USD	1.000	36179NTF5	GNMA GNII SF MA1450 M	25.509836	13,498	3,443.26	3,443.26	3,443.26



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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			Settl Curr	Settl Curr								
Collateral			USD	USD	1.000	36179Q6N6	GNMA GNII SF MA2677 M	52.188906	1,298	677.34	677.34	677.34
Collateral			USD	USD	1.000	36179Q6P1	GNMA GNII SF MA2678 M	43.106607	8,049	3,469.80	3,469.80	3,469.80
Collateral			USD	USD	1.000	36179Q6Q9	GNMA GNII SF MA2679 M	41.813084	2,524	1,055.47	1,055.47	1,055.47
Collateral			USD	USD	1.000	36179QBG5	GNMA GNII SF MA1839 M	28.675428	134,043	38,437.52	38,437.52	38,437.52
Collateral			USD	USD	1.000	36179QBK6	GNMA GNII SF MA1842 M	26.929247	3,148	847.80	847.80	847.80
Collateral			USD	USD	1.000	36179QBL4	GNMA GNII SF MA1843 M	28.493809	2,478	706.01	706.01	706.01
Collateral			USD	USD	1.000	36179QGD7	GNMA GNII SF MA1996 M	28.733396	1,947	559.38	559.38	559.38
Collateral			USD	USD	1.000	36179QGF2	GNMA GNII SF MA1998 M	25.900040	2,141	554.64	554.64	554.64
Collateral			USD	USD	1.000	36179QJT9	GNMA GNII SF MA2074 M	29.410589	15,574	4,580.51	4,580.51	4,580.51
Collateral			USD	USD	1.000	36179QL66	GNMA GNII SF MA2149 M	29.806311	2,855	851.06	851.06	851.06
Collateral			USD	USD	1.000	36179QNK3	GNMA GNII SF MA2194 M	40.777960	271	110.63	110.63	110.63
Collateral			USD	USD	1.000	36179QPH8	GNMA GNII SF MA2224 M	29.820623	1,947	580.55	580.55	580.55
Collateral			USD	USD	1.000	36179QPL9	GNMA GNII SF MA2227 M	29.592612	844	249.65	249.65	249.65
Collateral			USD	USD	1.000	36179QT50	GNMA GNII SF MA2372 M	31.357403	12,265	3,845.93	3,845.93	3,845.93
Collateral			USD	USD	1.000	36179QT68	GNMA GNII SF MA2373 M	25.162224	17,414	4,381.68	4,381.68	4,381.68
Collateral			USD	USD	1.000	36179QWF4	GNMA GNII SF MA2446 M	33.285624	2,596	864.00	864.00	864.00
Collateral			USD	USD	1.000	36179QYT2	GNMA GNII SF MA2522 M	34.659125	140,169	48,581.46	48,581.46	48,581.46
Collateral			USD	USD	1.000	36179R4E6	GNMA GNII SF MA3521 M	58.905768	9,625	5,669.66	5,669.66	5,669.66
Collateral			USD	USD	1.000	36179R7J2	GNMA GNII SF MA3597 M	62.924240	1,589	999.61	999.61	999.61
Collateral			USD	USD	1.000	36179R7K9	GNMA GNII SF MA3598 M	51.341733	2,195	1,127.11	1,127.11	1,127.11
Collateral			USD	USD	1.000	36179RB40	GNMA GNII SF MA2759 M	29.141146	1,012	294.96	294.96	294.96
Collateral			USD	USD	1.000	36179RBW8	GNMA GNII SF MA2753 M	54.482199	6,035	3,288.04	3,288.04	3,288.04
Collateral			USD	USD	1.000	36179RBX6	GNMA GNII SF MA2754 M	44.739374	3,251	1,454.26	1,454.26	1,454.26
Collateral			USD	USD	1.000	36179RBY4	GNMA GNII SF MA2755 M	40.897426	178	72.67	72.67	72.67
Collateral			USD	USD	1.000	36179RF87	GNMA GNII SF MA2891 M	58.328250	1,557	908.43	908.43	908.43
Collateral			USD	USD	1.000	36179RJJ9	GNMA GNII SF MA2965 M	41.649952	11,398	4,747.33	4,747.33	4,747.33
Collateral			USD	USD	1.000	36179RLP2	GNMA GNII SF MA3034 M	52.154382	22,221	11,589.17	11,589.17	11,589.17
Collateral			USD	USD	1.000	36179RLT4	GNMA GNII SF MA3038 M	32.785013	2,560	839.31	839.31	839.31
Collateral			USD	USD	1.000	36179RNV7	GNMA GNII SF MA3104 M	62.789579	2,466	1,548.35	1,548.35	1,548.35
Collateral			USD	USD	1.000	36179RNZ8	GNMA GNII SF MA3108 M	35.477772	175	62.23	62.23	62.23
Collateral			USD	USD	1.000	36179RQ28	GNMA GNII SF MA3173 M	53.747057	1,069	574.44	574.44	574.44
Collateral			USD	USD	1.000	36179RQ36	GNMA GNII SF MA3174 M	42.597241	64,893	27,642.71	27,642.71	27,642.71
Collateral			USD	USD	1.000	36179RQ69	GNMA GNII SF MA3177 M	32.822100	1,040	341.32	341.32	341.32
Collateral			USD	USD	1.000	36179RQZ5	GNMA GNII SF MA3172 M	60.144523	1,038	624.48	624.48	624.48
Collateral			USD	USD	1.000	36179RVG1	GNMA GNII SF MA3315 M	45.774119	2,947	1,348.87	1,348.87	1,348.87
Collateral			USD	USD	1.000	36179RXC8	GNMA GNII SF MA3375 M	65.153145	519	338.24	338.24	338.24



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36179RXE4	GNMA GNII SF MA3377 M	46.803508	7,557	3,536.98	3,536.98	3,536.98
Collateral			USD	USD	1.000 36179RXF1	GNMA GNII SF MA3378 M	36.049057	244	87.78	87.78	87.78
Collateral			USD	USD	1.000 36179RYZ6	GNMA GNII SF MA3428 M	57.577981	176	101.53	101.53	101.53
Collateral			USD	USD	1.000 36179S2N6	GNMA GNII SF MA4381 M	81.612399	1,490	1,215.98	1,215.98	1,215.98
Collateral			USD	USD	1.000 36179S5N3	GNMA GNII SF MA4453 M	62.138114	24	14.91	14.91	14.91
Collateral			USD	USD	1.000 36179SB89	GNMA GNII SF MA3663 M	65.458138	5,394	3,530.76	3,530.76	3,530.76
Collateral			USD	USD	1.000 36179SB97	GNMA GNII SF MA3664 M	54.035642	9,298	5,024.23	5,024.23	5,024.23
Collateral			USD	USD	1.000 36179SCC9	GNMA GNII SF MA3667 M	42.359092	5,457	2,311.36	2,311.36	2,311.36
Collateral			USD	USD	1.000 36179SCD7	GNMA GNII SF MA3668 M	46.357553	3,537	1,639.50	1,639.50	1,639.50
Collateral			USD	USD	1.000 36179SEH6	GNMA GNII SF MA3736 M	68.390854	129,786	88,762.03	88,762.03	88,762.03
Collateral			USD	USD	1.000 36179SEK9	GNMA GNII SF MA3738 M	36.101633	1,038	374.84	374.84	374.84
Collateral			USD	USD	1.000 36179SGK7	GNMA GNII SF MA3802 M	73.811948	301	222.25	222.25	222.25
Collateral			USD	USD	1.000 36179SGM3	GNMA GNII SF MA3804 M	55.927415	2,328	1,302.20	1,302.20	1,302.20
Collateral			USD	USD	1.000 36179SGN1	GNMA GNII SF MA3805 M	42.605657	2,471	1,052.84	1,052.84	1,052.84
Collateral			USD	USD	1.000 36179SJV0	GNMA GNII SF MA3876 M	48.696866	3,483	1,696.20	1,696.20	1,696.20
Collateral			USD	USD	1.000 36179SLS4	GNMA GNII SF MA3937 M	72.338666	4,522	3,270.98	3,270.98	3,270.98
Collateral			USD	USD	1.000 36179SLU9	GNMA GNII SF MA3939 M	50.097977	2,741	1,373.23	1,373.23	1,373.23
Collateral			USD	USD	1.000 36179SSP3	GNMA GNII SF MA4126 M	80.271540	654	525.07	525.07	525.07
Collateral			USD	USD	1.000 36179SSS7	GNMA GNII SF MA4129 M	53.117710	1,576	836.93	836.93	836.93
Collateral			USD	USD	1.000 36179SUZ8	GNMA GNII SF MA4200 M	48.884766	2,604	1,273.13	1,273.13	1,273.13
Collateral			USD	USD	1.000 36179SWX1	GNMA GNII SF MA4262 M	79.566605	506	402.74	402.74	402.74
Collateral			USD	USD	1.000 36179SYS0	GNMA GNII SF MA4321 M	80.762456	2,928	2,364.71	2,364.71	2,364.71
Collateral			USD	USD	1.000 36179T4N2	GNMA GNII SF MA5329 M	98.302965	2,036	2,001.22	2,001.22	2,001.22
Collateral			USD	USD	1.000 36179T4P7	GNMA GNII SF MA5330 M	100.901411	129,786	130,956.32	130,956.32	130,956.32
Collateral			USD	USD	1.000 36179T7K5	GNMA GNII SF MA5398 M	101.400396	129,786	131,603.93	131,603.93	131,603.93
Collateral			USD	USD	1.000 36179TAK1	GNMA GNII SF MA4510 M	86.607452	137,054	118,699.36	118,699.36	118,699.36
Collateral			USD	USD	1.000 36179TC45	GNMA GNII SF MA4591 M	58.553063	7,449	4,361.45	4,361.45	4,361.45
Collateral			USD	USD	1.000 36179TCW3	GNMA GNII SF MA4585 M	87.120659	4,802	4,183.62	4,183.62	4,183.62
Collateral			USD	USD	1.000 36179TCY9	GNMA GNII SF MA4587 M	81.646644	690,440	563,721.35	563,721.35	563,721.35
Collateral			USD	USD	1.000 36179TCZ6	GNMA GNII SF MA4588 M	69.649124	3,402	2,369.32	2,369.32	2,369.32
Collateral			USD	USD	1.000 36179TEZ4	GNMA GNII SF MA4652 M	90.435214	1,298	1,173.73	1,173.73	1,173.73
Collateral			USD	USD	1.000 36179TG58	GNMA GNII SF MA4720 M	87.261373	25,957	22,650.68	22,650.68	22,650.68
Collateral			USD	USD	1.000 36179TJ48	GNMA GNII SF MA4783 M	63.860422	4,373	2,792.89	2,792.89	2,792.89
Collateral			USD	USD	1.000 36179TJX4	GNMA GNII SF MA4778 M	92.693875	103,829	96,243.24	96,243.24	96,243.24
Collateral			USD	USD	1.000 36179TJY2	GNMA GNII SF MA4779 M	88.873378	54,510	48,445.14	48,445.14	48,445.14
Collateral			USD	USD	1.000 36179TLS2	GNMA GNII SF MA4837 M	93.610311	51,915	48,597.38	48,597.38	48,597.38



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36179TNR2	GNMA GNII SF MA4900 M	94.172253	311,487	293,334.68	293,334.68	293,334.68
Collateral			USD	USD	1.000	36179TNT8	GNMA GNII SF MA4902 M	87.444805	284	248.45	248.45	248.45
Collateral			USD	USD	1.000	36179TQP3	GNMA GNII SF MA4962 M	95.237293	311,487	296,652.14	296,652.14	296,652.14
Collateral			USD	USD	1.000	36179TSG1	GNMA GNII SF MA5019 M	95.759160	129,786	124,282.37	124,282.37	124,282.37
Collateral			USD	USD	1.000	36179TV51	GNMA GNII SF MA5136 M	96.663880	2,219	2,145.07	2,145.07	2,145.07
Collateral			USD	USD	1.000	36179TV69	GNMA GNII SF MA5137 M	98.769436	337,445	333,292.18	333,292.18	333,292.18
Collateral			USD	USD	1.000	36179TV93	GNMA GNII SF MA5140 M	92.018195	1,195	1,099.71	1,099.71	1,099.71
Collateral			USD	USD	1.000	36179TZ65	GNMA GNII SF MA5265 M	101.551933	1,766	1,793.57	1,793.57	1,793.57
Collateral			USD	USD	1.000	36179UCB6	GNMA GNII SF MA5466 M	101.862977	260,880	265,740.38	265,740.38	265,740.38
Collateral			USD	USD	1.000	36179UD82	GNMA GNII SF MA5527 M	100.277517	509,560	510,974.52	510,974.52	510,974.52
Collateral			USD	USD	1.000	36179UD90	GNMA GNII SF MA5528 M	102.177891	3,894	3,978.39	3,978.39	3,978.39
Collateral			USD	USD	1.000	36179UGB2	GNMA GNII SF MA5594 M	100.546768	129,786	130,496.04	130,496.04	130,496.04
Collateral			USD	USD	1.000	36179UGD8	GNMA GNII SF MA5596 M	103.611717	77,872	80,684.35	80,684.35	80,684.35
Collateral			USD	USD	1.000	36179UH62	GNMA GNII SF MA5653 M	104.728865	533	558.48	558.48	558.48
Collateral			USD	USD	1.000	3617A0J98	GNMA GNMI SF AO0288 X	74.221503	337	249.94	249.94	249.94
Collateral			USD	USD	1.000	3617A0JA5	GNMA GNMI SF AO0257 X	67.105181	293	196.51	196.51	196.51
Collateral			USD	USD	1.000	3617A0R40	GNMA GNMI SF AO0507 X	74.629274	5,191	3,874.35	3,874.35	3,874.35
Collateral			USD	USD	1.000	3617A0RS7	GNMA GNMI SF AO0497 X	70.718463	2,958	2,091.79	2,091.79	2,091.79
Collateral			USD	USD	1.000	3617A0S98	GNMA GNMI SF AO0544 X	56.702724	107	60.62	60.62	60.62
Collateral			USD	USD	1.000	3617A2VW9	GNMA GNMI SF AO2429 X	74.686080	130	96.93	96.93	96.93
Collateral			USD	USD	1.000	3617A37C8	GNMA GNMI SF AO3591 X	60.404723	1,486	897.58	897.58	897.58
Collateral			USD	USD	1.000	3617A7EJ6	GNMA GNII SF AO6437 C	72.629960	4,773	3,466.59	3,466.59	3,466.59
Collateral			USD	USD	1.000	3617AAC51	GNMA GNMI SF AO9092 X	36.595418	211	77.16	77.16	77.16
Collateral			USD	USD	1.000	3617AANE0	GNMA GNMI SF AO9389 X	50.040834	265	132.36	132.36	132.36
Collateral			USD	USD	1.000	3617AAPN8	GNMA GNMI SF AO9429 X	63.433851	2,143	1,359.12	1,359.12	1,359.12
Collateral			USD	USD	1.000	3617AAQC1	GNMA GNMI SF AO9451 X	39.324702	6,341	2,493.67	2,493.67	2,493.67
Collateral			USD	USD	1.000	3617ACG95	GNMA GNMI SF BA0224 X	47.694429	5,644	2,691.72	2,691.72	2,691.72
Collateral			USD	USD	1.000	3617ACHA1	GNMA GNMI SF BA0225 X	68.532374	3,929	2,692.70	2,692.70	2,692.70
Collateral			USD	USD	1.000	3617ACHV5	GNMA GNMI SF BA0244 X	89.353910	855	764.21	764.21	764.21
Collateral			USD	USD	1.000	3617AJDN2	GNMA GNMI SF BA5509 X	30.766204	12,443	3,828.24	3,828.24	3,828.24
Collateral			USD	USD	1.000	3617AJM51	GNMA GNMI SF BA5780 X	79.730977	5,057	4,031.63	4,031.63	4,031.63
Collateral			USD	USD	1.000	3617AJN76	GNMA GNMI SF BA5814 X	77.478597	12,533	9,710.56	9,710.56	9,710.56
Collateral			USD	USD	1.000	3617AN3G9	GNMA GNMI SF BA9799 X	89.733850	2,899	2,601.31	2,601.31	2,601.31
Collateral			USD	USD	1.000	3617ASQJ7	GNMA GNMI SF BB2257 X	73.792332	5,146	3,797.43	3,797.43	3,797.43
Collateral			USD	USD	1.000	3617AT2J1	GNMA GNMI SF BB3477 X	84.180569	1,800	1,515.57	1,515.57	1,515.57
Collateral			USD	USD	1.000	3617AT3Y7	GNMA GNMI SF BB3515 X	93.015512	707	657.32	657.32	657.32



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3617AU6T2	GNMA GNMI SF BB4482 X	76.702133	17,678	13,559.20	13,559.20	13,559.20
Collateral			USD	USD	1.000	3617AUEK2	GNMA GNMI SF BB3738 X	72.710093	2,462	1,790.47	1,790.47	1,790.47
Collateral			USD	USD	1.000	3617AUTN0	GNMA GNMI SF BB4157 X	103.947726	1,442	1,499.34	1,499.34	1,499.34
Collateral			USD	USD	1.000	3617AYA51	GNMA GNMI SF BB7228 X	64.577644	8,430	5,444.17	5,444.17	5,444.17
Collateral			USD	USD	1.000	3617AYAY8	GNMA GNMI SF BB7223 X	60.562172	7,162	4,337.64	4,337.64	4,337.64
Collateral			USD	USD	1.000	3617AYBE1	GNMA GNMI SF BB7237 X	45.548438	2,685	1,222.81	1,222.81	1,222.81
Collateral			USD	USD	1.000	3617B5EL4	GNMA GNMI SF BC1939 X	78.907834	652	514.23	514.23	514.23
Collateral			USD	USD	1.000	3617B5HR8	GNMA GNMI SF BC2040 X	73.671381	3,618	2,665.52	2,665.52	2,665.52
Collateral			USD	USD	1.000	3617B6KW1	GNMA GNMI SF BC3009 X	96.724378	462	446.91	446.91	446.91
Collateral			USD	USD	1.000	3617B7ER7	GNMA GNMI SF BC3744 X	89.549254	4,304	3,854.46	3,854.46	3,854.46
Collateral			USD	USD	1.000	3617B7FP0	GNMA GNMI SF BC3774 X	102.497740	2,628	2,693.54	2,693.54	2,693.54
Collateral			USD	USD	1.000	3617BA6Q1	GNMA GNMI SF BC7179 X	76.887874	6,350	4,882.24	4,882.24	4,882.24
Collateral			USD	USD	1.000	3617BDD79	GNMA GNMI SF BC9126 X	64.579409	3,846	2,483.49	2,483.49	2,483.49
Collateral			USD	USD	1.000	3617BDEJ2	GNMA GNMI SF BC9137 X	67.101121	3,014	2,022.20	2,022.20	2,022.20
Collateral			USD	USD	1.000	3617BKXE6	GNMA GNMI SF BD4277 X	102.568310	2,737	2,807.03	2,807.03	2,807.03
Collateral			USD	USD	1.000	3617BLAQ2	GNMA GNMI SF BD4515 X	70.990467	965	685.02	685.02	685.02
Collateral			USD	USD	1.000	3617BMTL1	GNMA GNMI SF BD5955 X	103.676976	2,731	2,830.94	2,830.94	2,830.94
Collateral			USD	USD	1.000	3617BN3Y9	GNMA GNMI SF BD7115 X	80.948295	5,088	4,118.69	4,118.69	4,118.69
Collateral			USD	USD	1.000	3617BPKW9	GNMA GNMI SF BD7509 X	102.757602	3,391	3,484.22	3,484.22	3,484.22
Collateral			USD	USD	1.000	3617BR4K9	GNMA GNMI SF BD9826 X	100.754592	72	72.90	72.90	72.90
Collateral			USD	USD	1.000	3617BR6M3	GNMA GNMI SF BD9876 X	44.754160	7,191	3,218.47	3,218.47	3,218.47
Collateral			USD	USD	1.000	3617BR6X9	GNMA GNMI SF BD9886 X	64.992781	144	93.47	93.47	93.47
Collateral			USD	USD	1.000	3617BVMQ7	GNMA GNMI SF BE2167 X	70.011614	1,172	820.42	820.42	820.42
Collateral			USD	USD	1.000	3617BVMZ7	GNMA GNMI SF BE2176 X	94.148170	2,720	2,560.49	2,560.49	2,560.49
Collateral			USD	USD	1.000	3617BXGD9	GNMA GNMI SF BE3796 X	101.710982	1,296	1,317.90	1,317.90	1,317.90
Collateral			USD	USD	1.000	3617BYSU6	GNMA GNMI SF BE5031 X	99.016015	952	942.99	942.99	942.99
Collateral			USD	USD	1.000	3617BYTX9	GNMA GNMI SF BE5066 X	102.895644	463	476.77	476.77	476.77
Collateral			USD	USD	1.000	3617G04A5	GNMA GNMI SF BE6217 X	94.259649	163	154.05	154.05	154.05
Collateral			USD	USD	1.000	3617G1UT3	GNMA GNMI SF BE6894 X	76.787737	518	397.78	397.78	397.78
Collateral			USD	USD	1.000	3617G22V7	GNMA GNMI SF BE7988 X	82.072706	10,863	8,915.73	8,915.73	8,915.73
Collateral			USD	USD	1.000	3617G2XE1	GNMA GNMI SF BE7877 X	91.828099	967	887.84	887.84	887.84
Collateral			USD	USD	1.000	3617G2YS9	GNMA GNMI SF BE7921 X	91.016494	594	540.43	540.43	540.43
Collateral			USD	USD	1.000	3617G2Z58	GNMA GNMI SF BE7964 X	54.106372	3,833	2,073.86	2,073.86	2,073.86
Collateral			USD	USD	1.000	3617G7NH4	GNMA GNMI SF BF1292 X	96.441236	3,012	2,905.29	2,905.29	2,905.29
Collateral			USD	USD	1.000	3617G9UV1	GNMA GNMI SF BF3296 X	90.623143	1,210	1,096.27	1,096.27	1,096.27
Collateral			USD	USD	1.000	3617GQJ95	GNMA GNMI SF BG5688 X	98.031244	675	662.14	662.14	662.14



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3617GUY73	GNMA GNII SF BG9734 C	106.337867	3,345	3,557.00	3,557.00	3,557.00
Collateral			USD	USD	1.000	3617H5MX3	GNMA GNMI SF BH7574 X	105.979530	1,570	1,663.96	1,663.96	1,663.96
Collateral			USD	USD	1.000	3617HFST4	GNMA GNMI SF BI5930 X	106.188334	519	550.70	550.70	550.70
Collateral			USD	USD	1.000	3617HNUQ0	GNMA GNII SF BJ1491 C	106.065867	3,410	3,616.82	3,616.82	3,616.82
Collateral			USD	USD	1.000	3617HQFK3	GNMA GNMI SF BJ2870 X	106.390099	3,742	3,981.31	3,981.31	3,981.31
Collateral			USD	USD	1.000	3617HXBX4	GNMA GNII SF BJ9054 C	105.489267	8,434	8,896.50	8,896.50	8,896.50
Collateral			USD	USD	1.000	3617J8RQ5	GNMA GNII SF BK7695 C	105.489367	4,588	4,839.79	4,839.79	4,839.79
Collateral			USD	USD	1.000	36180BZW4	GNMA GNMI SF AD0757 X	36.950871	236	87.11	87.11	87.11
Collateral			USD	USD	1.000	36180C3Z0	GNMA GNMI SF AD1716 X	50.329472	71	35.64	35.64	35.64
Collateral			USD	USD	1.000	36180CYV5	GNMA GNMI SF AD1624 X	45.718295	24	11.16	11.16	11.16
Collateral			USD	USD	1.000	36180D5W3	GNMA GNMI SF AD2661 X	33.095075	240	79.30	79.30	79.30
Collateral			USD	USD	1.000	36180DL54	GNMA GNMI SF AD2148 X	39.281342	4,499	1,767.15	1,767.15	1,767.15
Collateral			USD	USD	1.000	36180DPH4	GNMA GNMI SF AD2224 X	33.023198	731	241.37	241.37	241.37
Collateral			USD	USD	1.000	36180DRP4	GNMA GNMI SF AD2294 X	47.412067	8,203	3,889.28	3,889.28	3,889.28
Collateral			USD	USD	1.000	36180DV20	GNMA GNMI SF AD2433 X	61.010192	6,667	4,067.78	4,067.78	4,067.78
Collateral			USD	USD	1.000	36180DV38	GNMA GNMI SF AD2434 X	50.471844	3,594	1,813.74	1,813.74	1,813.74
Collateral			USD	USD	1.000	36180DV46	GNMA GNMI SF AD2435 X	42.228597	723	305.40	305.40	305.40
Collateral			USD	USD	1.000	36180DV53	GNMA GNMI SF AD2436 X	40.538989	3,724	1,509.55	1,509.55	1,509.55
Collateral			USD	USD	1.000	36180DVD6	GNMA GNMI SF AD2412 X	24.341253	1,090	265.42	265.42	265.42
Collateral			USD	USD	1.000	36180DVF1	GNMA GNMI SF AD2414 X	47.670364	1,298	618.70	618.70	618.70
Collateral			USD	USD	1.000	36180DWU7	GNMA GNMI SF AD2459 X	42.140136	11,744	4,948.91	4,948.91	4,948.91
Collateral			USD	USD	1.000	36180E4B8	GNMA GNMI SF AD3518 X	49.060519	805	394.78	394.78	394.78
Collateral			USD	USD	1.000	36180E5B7	GNMA GNMI SF AD3542 X	44.525449	313	139.40	139.40	139.40
Collateral			USD	USD	1.000	36180FE65	GNMA GNMI SF AD3757 X	71.200339	29	20.72	20.72	20.72
Collateral			USD	USD	1.000	36180HB23	GNMA GNMI SF AD5457 X	49.623540	724	359.18	359.18	359.18
Collateral			USD	USD	1.000	36180HSP4	GNMA GNMI SF AD5926 X	38.277969	16	6.05	6.05	6.05
Collateral			USD	USD	1.000	36180HTF5	GNMA GNMI SF AD5950 X	62.225796	694	431.86	431.86	431.86
Collateral			USD	USD	1.000	36180JGA6	GNMA GNMI SF AD6493 X	48.053151	284	136.49	136.49	136.49
Collateral			USD	USD	1.000	36180KB59	GNMA GNMI SF AD7260 X	40.753439	152	61.98	61.98	61.98
Collateral			USD	USD	1.000	36180MXR3	GNMA GNMI SF AD8788 X	58.249785	5,598	3,260.62	3,260.62	3,260.62
Collateral			USD	USD	1.000	36180NAQ8	GNMA GNMI SF AD9015 X	41.507608	444	184.45	184.45	184.45
Collateral			USD	USD	1.000	36180NDS1	GNMA GNMI SF AD9113 X	38.718920	10,282	3,980.97	3,980.97	3,980.97
Collateral			USD	USD	1.000	36180UF38	GNMA GNMI SF AE1986 X	52.972681	328	173.64	173.64	173.64
Collateral			USD	USD	1.000	36180VU88	GNMA GNMI SF AE3307 X	91.055145	78	71.28	71.28	71.28
Collateral			USD	USD	1.000	36180VUX3	GNMA GNMI SF AE3298 X	91.205225	39	35.16	35.16	35.16
Collateral			USD	USD	1.000	36180XDT7	GNMA GNMI SF AE4614 X	39.624429	1,952	773.46	773.46	773.46



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36181AYT3	GNMA GNMI SF AE7022 X	42.201120	65	27.39	27.39	27.39
Collateral			USD	USD	1.000	36181AYX4	GNMA GNMI SF AE7026 X	41.387592	292	120.87	120.87	120.87
Collateral			USD	USD	1.000	36181BAJ9	GNMA GNMI SF AE7209 X	46.675800	65	30.29	30.29	30.29
Collateral			USD	USD	1.000	36181CZ27	GNMA GNMI SF AE8861 X	76.859157	3,697	2,841.67	2,841.67	2,841.67
Collateral			USD	USD	1.000	36181CZZ4	GNMA GNMI SF AE8860 X	70.989680	3,638	2,582.43	2,582.43	2,582.43
Collateral			USD	USD	1.000	36181D6D3	GNMA GNMI SF AE9868 X	34.121211	795	271.36	271.36	271.36
Collateral			USD	USD	1.000	36181D6Z4	GNMA GNMI SF AE9888 X	53.115390	2,207	1,172.16	1,172.16	1,172.16
Collateral			USD	USD	1.000	36181FEA5	GNMA GNMI SF AF0129 X	52.566439	1,406	738.91	738.91	738.91
Collateral			USD	USD	1.000	36182DYR0	GNMA GNMI SF AG8820 X	48.473161	4,746	2,300.48	2,300.48	2,300.48
Collateral			USD	USD	1.000	36182KMD8	GNMA GNMI SF AH3056 X	60.271588	4,148	2,500.26	2,500.26	2,500.26
Collateral			USD	USD	1.000	36182LDS3	GNMA GNMI SF AH3713 X	32.668433	1,698	554.58	554.58	554.58
Collateral			USD	USD	1.000	36182R5W0	GNMA GNMI SF AH8961 X	53.305691	95	50.64	50.64	50.64
Collateral			USD	USD	1.000	36182XNB3	GNMA GNMI SF AJ3086 X	52.974253	271	143.61	143.61	143.61
Collateral			USD	USD	1.000	36183CM37	GNMA GNMI SF AJ6678 X	60.594878	2,896	1,755.08	1,755.08	1,755.08
Collateral			USD	USD	1.000	36183CU38	GNMA GNMI SF AJ6902 X	58.962890	362	213.43	213.43	213.43
Collateral			USD	USD	1.000	36183HVVH5	GNMA GNMI SF AK0616 X	34.796214	1,281	445.72	445.72	445.72
Collateral			USD	USD	1.000	36183J2N0	GNMA GNMI SF AK1681 X	56.049249	166	93.09	93.09	93.09
Collateral			USD	USD	1.000	36183JDZ1	GNMA GNII SF AK1020 C	19.628411	2,628	515.89	515.89	515.89
Collateral			USD	USD	1.000	36183NFA5	GNMA GNMI SF AK4661 X	84.805524	145	123.30	123.30	123.30
Collateral			USD	USD	1.000	36183QUL7	GNMA GNMI SF AK6887 X	67.158920	264	176.98	176.98	176.98
Collateral			USD	USD	1.000	36183XRY8	GNMA GNMI SF AL2303 X	56.184227	212	118.83	118.83	118.83
Collateral			USD	USD	1.000	36183YPQ5	GNMA GNMI SF AL3131 X	61.277382	4,598	2,817.82	2,817.82	2,817.82
Collateral			USD	USD	1.000	36184B5L7	GNMA GNMI SF AL5351 X	85.726097	3,704	3,175.04	3,175.04	3,175.04
Collateral			USD	USD	1.000	36184CPU3	GNMA GNMI SF AL5835 X	68.190025	3,058	2,085.35	2,085.35	2,085.35
Collateral			USD	USD	1.000	36184KHY6	GNMA GNMI SF AM0247 X	59.278977	1,115	661.06	661.06	661.06
Collateral			USD	USD	1.000	36184NB26	GNMA GNMI SF AM2757 X	52.041408	1,709	889.62	889.62	889.62
Collateral			USD	USD	1.000	36184Q2N3	GNMA GNII SF AM4381 C	69.454780	3,195	2,218.99	2,218.99	2,218.99
Collateral			USD	USD	1.000	36184XDB2	GNMA GNMI SF AM6398 X	67.639160	1,438	972.47	972.47	972.47
Collateral			USD	USD	1.000	36185B6D3	GNMA GNMI SF AM8968 X	67.058361	563	377.83	377.83	377.83
Collateral			USD	USD	1.000	36185BDG8	GNMA GNMI SF AM8203 X	60.887917	1,253	762.87	762.87	762.87
Collateral			USD	USD	1.000	36185BR57	GNMA GNMI SF AM8608 X	41.893213	9,465	3,965.13	3,965.13	3,965.13
Collateral			USD	USD	1.000	36185BR73	GNMA GNMI SF AM8610 X	34.843378	8,047	2,803.76	2,803.76	2,803.76
Collateral			USD	USD	1.000	36185BSU1	GNMA GNMI SF AM8631 X	66.018494	120	79.41	79.41	79.41
Collateral			USD	USD	1.000	36185BTF3	GNMA GNMI SF AM8650 X	88.446234	2,688	2,377.34	2,377.34	2,377.34
Collateral			USD	USD	1.000	36185CAK0	GNMA GNMI SF AM9010 X	62.591171	145	90.64	90.64	90.64
Collateral			USD	USD	1.000	36185GDL6	GNMA GNMI SF AN1007 X	42.936719	3,445	1,479.17	1,479.17	1,479.17



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36185SNQ8	GNMA GNMI SF AN3099 X	38.991357	115	44.73	44.73	44.73
Collateral			USD	USD	1.000 36186PNV2	GNMA GNMI SF AN6704 X	70.183720	65	45.54	45.54	45.54
Collateral			USD	USD	1.000 36188KJN4	GNMA GNMI SF AP0269 X	64.774563	5,467	3,541.36	3,541.36	3,541.36
Collateral			USD	USD	1.000 36188KJS3	GNMA GNMI SF AP0273 X	71.890770	260	186.61	186.61	186.61
Collateral			USD	USD	1.000 36188KK28	GNMA GNMI SF AP0313 X	64.491091	3,868	2,494.53	2,494.53	2,494.53
Collateral			USD	USD	1.000 36188S3N4	GNMA GNMI SF AP5305 X	40.107412	11,066	4,438.18	4,438.18	4,438.18
Collateral			USD	USD	1.000 36189EBF2	GNMA GNII SF AP6338 C	71.359050	1,298	926.14	926.14	926.14
Collateral			USD	USD	1.000 36189ERC2	GNMA GNMI SF AP6783 X	73.970129	2,711	2,005.49	2,005.49	2,005.49
Collateral			USD	USD	1.000 36189ESB3	GNMA GNMI SF AP6814 X	65.976559	7,073	4,666.78	4,666.78	4,666.78
Collateral			USD	USD	1.000 36189MT65	GNMA GNMI SF AQ0573 X	71.150780	545	387.69	387.69	387.69
Collateral			USD	USD	1.000 36189MTA6	GNMA GNMI SF AQ0545 X	57.182948	208	118.99	118.99	118.99
Collateral			USD	USD	1.000 36189MTY4	GNMA GNMI SF AQ0567 X	62.755122	409	256.47	256.47	256.47
Collateral			USD	USD	1.000 36189MTZ1	GNMA GNMI SF AQ0568 X	59.230047	93	55.17	55.17	55.17
Collateral			USD	USD	1.000 36192SX54	GNMA GNMI SF AR0700 X	51.556355	3,860	1,990.00	1,990.00	1,990.00
Collateral			USD	USD	1.000 36193UB45	GNMA GNMI SF AS8159 X	79.450636	2,408	1,912.99	1,912.99	1,912.99
Collateral			USD	USD	1.000 36194UNR0	GNMA GNMI SF AU6700 X	43.267347	6,227	2,694.45	2,694.45	2,694.45
Collateral			USD	USD	1.000 36194XPB7	GNMA GNMI SF AU9418 X	64.621357	389	251.26	251.26	251.26
Collateral			USD	USD	1.000 36195FHU2	GNMA GNMI SF AV4743 X	80.447767	2,661	2,140.95	2,140.95	2,140.95
Collateral			USD	USD	1.000 36195J5B9	GNMA GNMI SF AV8042 X	89.321702	4,089	3,651.98	3,651.98	3,651.98
Collateral			USD	USD	1.000 36195P3U5	GNMA GNMI SF AW1711 X	87.297856	911	795.08	795.08	795.08
Collateral			USD	USD	1.000 36195RCS6	GNMA GNMI SF AW2781 X	90.277273	332	300.13	300.13	300.13
Collateral			USD	USD	1.000 36195UWR9	GNMA GNII SF AW6056 C	90.097266	4,328	3,899.59	3,899.59	3,899.59
Collateral			USD	USD	1.000 36195YXB5	GNMA GNMI SF AW9674 X	68.458558	6,960	4,764.51	4,764.51	4,764.51
Collateral			USD	USD	1.000 36196D2K4	GNMA GNMI SF AX2578 X	91.488153	264	241.34	241.34	241.34
Collateral			USD	USD	1.000 36196HSP6	GNMA GNMI SF AX5926 X	83.534706	1,972	1,646.95	1,646.95	1,646.95
Collateral			USD	USD	1.000 36196JMM9	GNMA GNMI SF AX6568 X	99.961298	467	466.48	466.48	466.48
Collateral			USD	USD	1.000 36196PR95	GNMA GNMI SF AY0512 X	70.867325	861	610.01	610.01	610.01
Collateral			USD	USD	1.000 36196UYJ4	GNMA GNMI SF AY5213 X	78.914063	3,494	2,757.40	2,757.40	2,757.40
Collateral			USD	USD	1.000 36197ELX2	GNMA GNMI SF AZ2142 X	77.133436	1,359	1,048.49	1,048.49	1,048.49
Collateral			USD	USD	1.000 36197ETS5	GNMA GNMI SF AZ2361 X	64.127341	2,056	1,318.20	1,318.20	1,318.20
Collateral			USD	USD	1.000 36197F2T9	GNMA GNMI SF AZ3486 X	89.105577	779	693.88	693.88	693.88
Collateral			USD	USD	1.000 36197F2U6	GNMA GNMI SF AZ3487 X	99.029983	779	771.16	771.16	771.16
Collateral			USD	USD	1.000 36197FGU1	GNMA GNMI SF AZ2911 X	51.806529	7,292	3,777.50	3,777.50	3,777.50
Collateral			USD	USD	1.000 36197FJC8	GNMA GNMI SF AZ2959 X	57.924192	5,755	3,333.47	3,333.47	3,333.47
Collateral			USD	USD	1.000 36198KL41	GNMA GNMI SF AI0347 X	66.186275	3,495	2,312.89	2,312.89	2,312.89
Collateral			USD	USD	1.000 36198PSB7	GNMA GNMI SF AI3214 X	45.002316	1,563	703.23	703.23	703.23



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36198RXN1	GNMA GNMI SF AI5185 X	54.618352	234	127.95	127.95	127.95
Collateral			USD	USD	1.000	36200A3H0	GNMA GNMI SF 595800 X	16.246540	65	10.54	10.54	10.54
Collateral			USD	USD	1.000	36200AFV6	GNMA GNMI SF 595180 X	6.695140	690	46.22	46.22	46.22
Collateral			USD	USD	1.000	36200AJT7	GNMA GNMI SF 595274 X	5.148372	5,694	293.14	293.14	293.14
Collateral			USD	USD	1.000	36200BZ26	GNMA GNMI SF 596661 X	1.784640	65	1.16	1.16	1.16
Collateral			USD	USD	1.000	36200C2L8	GNMA GNMI SF 597579 X	7.660063	2,191	167.83	167.83	167.83
Collateral			USD	USD	1.000	36200D2U6	GNMA GNMI SF 598487 X	2.309080	260	5.99	5.99	5.99
Collateral			USD	USD	1.000	36200FD70	GNMA GNMI SF 599626 X	7.904648	1,901	150.30	150.30	150.30
Collateral			USD	USD	1.000	36200FDF2	GNMA GNMI SF 599602 X	10.832114	2,372	256.92	256.92	256.92
Collateral			USD	USD	1.000	36200H4A9	GNMA GNMI SF 602117 X	1.094435	1,791	19.60	19.60	19.60
Collateral			USD	USD	1.000	36200JAM2	GNMA GNMI SF 602212 X	2.571292	3,400	87.43	87.43	87.43
Collateral			USD	USD	1.000	36200JGB0	GNMA GNMI SF 602394 X	6.012394	3,245	195.12	195.12	195.12
Collateral			USD	USD	1.000	36200JRD4	GNMA GNMI SF 602684 X	11.969560	65	7.77	7.77	7.77
Collateral			USD	USD	1.000	36200JUK4	GNMA GNMI SF 602786 X	2.258116	21,249	479.84	479.84	479.84
Collateral			USD	USD	1.000	36200JV64	GNMA GNMI SF 602837 X	3.400033	2,596	88.26	88.26	88.26
Collateral			USD	USD	1.000	36200KA72	GNMA GNMI SF 603130 X	2.257833	78	1.76	1.76	1.76
Collateral			USD	USD	1.000	36200KAB3	GNMA GNMI SF 603102 X	6.444143	2,365	152.39	152.39	152.39
Collateral			USD	USD	1.000	36200KHR1	GNMA GNMI SF 603340 X	2.106673	103,988	2,190.68	2,190.68	2,190.68
Collateral			USD	USD	1.000	36200KW86	GNMA GNMI SF 603771 X	1.880393	2,595	48.81	48.81	48.81
Collateral			USD	USD	1.000	36200MJH7	GNMA GNMI SF 604264 X	15.522661	3,675	570.47	570.47	570.47
Collateral			USD	USD	1.000	36200MTD5	GNMA GNMI SF 604548 X	6.011915	5,204	312.87	312.87	312.87
Collateral			USD	USD	1.000	36200NBM2	GNMA GNMI SF 604944 X	8.069000	65	5.24	5.24	5.24
Collateral			USD	USD	1.000	36200NTR2	GNMA GNMI SF 605460 X	7.520060	130	9.76	9.76	9.76
Collateral			USD	USD	1.000	36200Q3K8	GNMA GNMI SF 569702 X	0.720437	190	1.37	1.37	1.37
Collateral			USD	USD	1.000	36200RWB4	GNMA GNMI SF 570442 X	2.582875	104	2.68	2.68	2.68
Collateral			USD	USD	1.000	36200RX80	GNMA GNMI SF 570503 X	0.326323	719	2.35	2.35	2.35
Collateral			USD	USD	1.000	36200VNS8	GNMA GNMI SF 573801 X	1.079053	19,643	211.95	211.95	211.95
Collateral			USD	USD	1.000	36200YNR4	GNMA GNMI SF 576500 X	1.297860	130	1.68	1.68	1.68
Collateral			USD	USD	1.000	36200YPD3	GNMA GNMI SF 576520 X	2.990680	65	1.94	1.94	1.94
Collateral			USD	USD	1.000	36201AKJ6	GNMA GNMI SF 577297 X	2.445940	130	3.17	3.17	3.17
Collateral			USD	USD	1.000	36201AV70	GNMA GNMI SF 577638 X	1.620907	195	3.16	3.16	3.16
Collateral			USD	USD	1.000	36201CJW5	GNMA GNMI SF 579077 X	1.715656	1,531	26.27	26.27	26.27
Collateral			USD	USD	1.000	36201CNV2	GNMA GNMI SF 579204 X	2.939310	260	7.63	7.63	7.63
Collateral			USD	USD	1.000	36201FSJ7	GNMA GNMI SF 582021 X	1.193130	10,304	122.94	122.94	122.94
Collateral			USD	USD	1.000	36201HYQ0	GNMA GNMI SF 584019 X	1.974208	3,707	73.19	73.19	73.19
Collateral			USD	USD	1.000	36201J5U9	GNMA GNMI SF 585059 X	0.524200	65	0.34	0.34	0.34



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36201JFC8	GNMA GNMI SF 584363 X	1.166360	65	0.76	0.76	0.76
Collateral			USD	USD	1.000 36201KAQ9	GNMA GNMI SF 585115 X	2.470429	3,149	77.79	77.79	77.79
Collateral			USD	USD	1.000 36201KAU0	GNMA GNMI SF 585119 X	1.953440	65	1.27	1.27	1.27
Collateral			USD	USD	1.000 36201LLY8	GNMA GNMI SF 586343 X	2.157465	83	1.79	1.79	1.79
Collateral			USD	USD	1.000 36201MHD7	GNMA GNMI SF 587128 X	1.346500	67	0.91	0.91	0.91
Collateral			USD	USD	1.000 36201MNY4	GNMA GNMI SF 587307 X	1.607272	1,298	20.86	20.86	20.86
Collateral			USD	USD	1.000 36201MP63	GNMA GNMI SF 587345 X	4.950566	2,135	105.70	105.70	105.70
Collateral			USD	USD	1.000 36201MS60	GNMA GNMI SF 587441 X	3.797695	56,239	2,135.79	2,135.79	2,135.79
Collateral			USD	USD	1.000 36201MSW3	GNMA GNMI SF 587433 X	2.299571	181,535	4,174.52	4,174.52	4,174.52
Collateral			USD	USD	1.000 36201S6B0	GNMA GNMI SF 592266 X	0.448760	65	0.29	0.29	0.29
Collateral			USD	USD	1.000 36201S6Q7	GNMA GNMI SF 592279 X	4.034052	13,067	527.14	527.14	527.14
Collateral			USD	USD	1.000 36201V2Y7	GNMA GNMI SF 594891 X	3.075683	1,360	41.83	41.83	41.83
Collateral			USD	USD	1.000 36201VCH3	GNMA GNMI SF 594172 X	8.264720	65	5.36	5.36	5.36
Collateral			USD	USD	1.000 36201VUU4	GNMA GNMI SF 594695 X	6.845821	20,701	1,417.13	1,417.13	1,417.13
Collateral			USD	USD	1.000 36201X5X2	GNMA GNMI SF 606662 X	3.072640	65	1.99	1.99	1.99
Collateral			USD	USD	1.000 36201XN46	GNMA GNMI SF 606211 X	13.293129	1,526	202.89	202.89	202.89
Collateral			USD	USD	1.000 36201YRY4	GNMA GNMI SF 607203 X	1.896680	65	1.23	1.23	1.23
Collateral			USD	USD	1.000 36202AB30	GNMA GNII SF 000058 M	0.122334	2,414	2.95	2.95	2.95
Collateral			USD	USD	1.000 36202B5P6	GNMA GNII SF 001754 M	0.154967	156	0.24	0.24	0.24
Collateral			USD	USD	1.000 36202B7B5	GNMA GNII SF 001790 M	0.089691	210	0.19	0.19	0.19
Collateral			USD	USD	1.000 36202BHZ1	GNMA GNII SF 001148 M	0.171108	159	0.27	0.27	0.27
Collateral			USD	USD	1.000 36202BMR3	GNMA GNII SF 001268 M	0.113022	579	0.65	0.65	0.65
Collateral			USD	USD	1.000 36202BMV4	GNMA GNII SF 001272 M	0.011138	545	0.06	0.06	0.06
Collateral			USD	USD	1.000 36202BP58	GNMA GNII SF 001344 M	0.023067	78	0.02	0.02	0.02
Collateral			USD	USD	1.000 36202BPK5	GNMA GNII SF 001326 M	0.027090	260	0.07	0.07	0.07
Collateral			USD	USD	1.000 36202BRT4	GNMA GNII SF 001398 M	0.019303	389	0.08	0.08	0.08
Collateral			USD	USD	1.000 36202BWP6	GNMA GNII SF 001554 M	0.152420	130	0.20	0.20	0.20
Collateral			USD	USD	1.000 36202BXZ3	GNMA GNII SF 001596 M	0.029360	260	0.08	0.08	0.08
Collateral			USD	USD	1.000 36202C4N0	GNMA GNII SF 002629 M	1.194466	909	10.85	10.85	10.85
Collateral			USD	USD	1.000 36202C5T6	GNMA GNII SF 002658 M	0.651076	1,542	10.04	10.04	10.04
Collateral			USD	USD	1.000 36202C6G3	GNMA GNII SF 002671 M	0.939662	447	4.20	4.20	4.20
Collateral			USD	USD	1.000 36202C6Y4	GNMA GNII SF 002687 M	1.027690	947	9.74	9.74	9.74
Collateral			USD	USD	1.000 36202CCG6	GNMA GNII SF 001871 M	0.064501	2,315	1.49	1.49	1.49
Collateral			USD	USD	1.000 36202CDZ3	GNMA GNII SF 001920 M	0.942125	104	0.98	0.98	0.98
Collateral			USD	USD	1.000 36202CEM1	GNMA GNII SF 001940 M	0.080879	3,765	3.05	3.05	3.05
Collateral			USD	USD	1.000 36202CGM9	GNMA GNII SF 002004 M	0.386200	273	1.05	1.05	1.05



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36202CHP1	GNMA GNII SF 002038 M	0.057951	3,634	2.11	2.11	2.11
Collateral			USD	USD	1.000 36202CLU5	GNMA GNII SF 002139 M	0.364190	260	0.95	0.95	0.95
Collateral			USD	USD	1.000 36202CLY7	GNMA GNII SF 002143 M	0.238885	2,596	6.20	6.20	6.20
Collateral			USD	USD	1.000 36202CUD3	GNMA GNII SF 002380 M	0.111762	7,750	8.66	8.66	8.66
Collateral			USD	USD	1.000 36202CX65	GNMA GNII SF 002501 M	0.254897	2,231	5.69	5.69	5.69
Collateral			USD	USD	1.000 36202CXD0	GNMA GNII SF 002476 M	0.252972	565	1.43	1.43	1.43
Collateral			USD	USD	1.000 36202CXY4	GNMA GNII SF 002495 M	0.635562	1,298	8.25	8.25	8.25
Collateral			USD	USD	1.000 36202CY72	GNMA GNII SF 002534 M	0.644959	1,088	7.02	7.02	7.02
Collateral			USD	USD	1.000 36202D2F7	GNMA GNII SF 003474 M	3.475572	22,323	775.86	775.86	775.86
Collateral			USD	USD	1.000 36202D2V2	GNMA GNII SF 003488 M	4.949233	221	10.93	10.93	10.93
Collateral			USD	USD	1.000 36202D5C1	GNMA GNII SF 003543 M	5.032780	1,111	55.91	55.91	55.91
Collateral			USD	USD	1.000 36202D5Q0	GNMA GNII SF 003555 M	6.072840	65	3.94	3.94	3.94
Collateral			USD	USD	1.000 36202D5S6	GNMA GNII SF 003557 M	5.231327	4,023	210.48	210.48	210.48
Collateral			USD	USD	1.000 36202D6V8	GNMA GNII SF 003584 M	3.982176	1,570	62.52	62.52	62.52
Collateral			USD	USD	1.000 36202DAN1	GNMA GNII SF 002713 M	1.068775	208	2.22	2.22	2.22
Collateral			USD	USD	1.000 36202DAS0	GNMA GNII SF 002717 M	0.527143	2,103	11.08	11.08	11.08
Collateral			USD	USD	1.000 36202DEL1	GNMA GNII SF 002839 M	0.346852	131	0.45	0.45	0.45
Collateral			USD	USD	1.000 36202DFZ9	GNMA GNII SF 002884 M	0.387945	143	0.55	0.55	0.55
Collateral			USD	USD	1.000 36202DGS4	GNMA GNII SF 002909 M	0.333833	260	0.87	0.87	0.87
Collateral			USD	USD	1.000 36202DJS1	GNMA GNII SF 002973 M	0.224798	1,139	2.56	2.56	2.56
Collateral			USD	USD	1.000 36202DJU6	GNMA GNII SF 002975 M	0.049762	10,006	4.98	4.98	4.98
Collateral			USD	USD	1.000 36202DLD1	GNMA GNII SF 003024 M	1.356070	708	9.60	9.60	9.60
Collateral			USD	USD	1.000 36202DM65	GNMA GNII SF 003081 M	0.650786	268	1.75	1.75	1.75
Collateral			USD	USD	1.000 36202DNK3	GNMA GNII SF 003094 M	1.004767	78	0.78	0.78	0.78
Collateral			USD	USD	1.000 36202DQM6	GNMA GNII SF 003160 M	1.294321	39,109	506.19	506.19	506.19
Collateral			USD	USD	1.000 36202DQZ7	GNMA GNII SF 003172 M	1.367880	51,915	710.13	710.13	710.13
Collateral			USD	USD	1.000 36202DRG8	GNMA GNII SF 003187 M	1.330553	46,965	624.89	624.89	624.89
Collateral			USD	USD	1.000 36202DRV5	GNMA GNII SF 003200 M	1.531618	13,088	200.45	200.45	200.45
Collateral			USD	USD	1.000 36202DS36	GNMA GNII SF 003238 M	1.278106	3,374	43.13	43.13	43.13
Collateral			USD	USD	1.000 36202DSU6	GNMA GNII SF 003231 M	0.767021	3,539	27.15	27.15	27.15
Collateral			USD	USD	1.000 36202DTE1	GNMA GNII SF 003249 M	1.420648	38,936	553.14	553.14	553.14
Collateral			USD	USD	1.000 36202DVL2	GNMA GNII SF 003319 M	2.556036	65	1.66	1.66	1.66
Collateral			USD	USD	1.000 36202DY54	GNMA GNII SF 003432 M	4.249607	660	28.05	28.05	28.05
Collateral			USD	USD	1.000 36202DZF1	GNMA GNII SF 003442 M	5.942436	933	55.45	55.45	55.45
Collateral			USD	USD	1.000 36202E6E4	GNMA GNII SF 004469 M	11.202083	532	59.61	59.61	59.61
Collateral			USD	USD	1.000 36202E7F0	GNMA GNII SF 004494 M	17.328893	4,363	756.12	756.12	756.12



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36202EF20	GNMA GNII SF 003785 M	6.265260	13,162	824.66	824.66	824.66
Collateral			USD	USD	1.000 36202EKB4	GNMA GNII SF 003890 M	3.113101	1,650	51.37	51.37	51.37
Collateral			USD	USD	1.000 36202EL98	GNMA GNII SF 003952 M	3.179054	1,070	34.02	34.02	34.02
Collateral			USD	USD	1.000 36202ELL1	GNMA GNII SF 003931 M	3.821927	2,828	108.07	108.07	108.07
Collateral			USD	USD	1.000 36202EM30	GNMA GNII SF 003978 M	4.558725	104	4.73	4.73	4.73
Collateral			USD	USD	1.000 36202ENB1	GNMA GNII SF 003986 M	4.115413	2,212	91.01	91.01	91.01
Collateral			USD	USD	1.000 36202EP29	GNMA GNII SF 004041 M	3.694224	324	11.99	11.99	11.99
Collateral			USD	USD	1.000 36202EP86	GNMA GNII SF 004047 M	3.669484	80	2.95	2.95	2.95
Collateral			USD	USD	1.000 36202EQ51	GNMA GNII SF 004076 M	12.166281	1,262	153.49	153.49	153.49
Collateral			USD	USD	1.000 36202EQD4	GNMA GNII SF 004052 M	2.338983	6,582	153.95	153.95	153.95
Collateral			USD	USD	1.000 36202EQM4	GNMA GNII SF 004060 M	3.495528	2,208	77.18	77.18	77.18
Collateral			USD	USD	1.000 36202EQQ5	GNMA GNII SF 004063 M	4.529352	1,501	67.97	67.97	67.97
Collateral			USD	USD	1.000 36202ET33	GNMA GNII SF 004170 M	4.319584	1,322	57.09	57.09	57.09
Collateral			USD	USD	1.000 36202ETA7	GNMA GNII SF 004145 M	4.487253	552	24.75	24.75	24.75
Collateral			USD	USD	1.000 36202ETE9	GNMA GNII SF 004149 M	2.811979	1,286	36.17	36.17	36.17
Collateral			USD	USD	1.000 36202ETZ2	GNMA GNII SF 004168 M	5.189623	1,973	102.39	102.39	102.39
Collateral			USD	USD	1.000 36202EUU1	GNMA GNII SF 004195 M	4.042936	1,547	62.55	62.55	62.55
Collateral			USD	USD	1.000 36202EVP1	GNMA GNII SF 004222 M	3.367569	15,250	513.57	513.57	513.57
Collateral			USD	USD	1.000 36202EW54	GNMA GNII SF 004268 M	3.423154	7,939	271.76	271.76	271.76
Collateral			USD	USD	1.000 36202EYM5	GNMA GNII SF 004316 M	4.238077	2,489	105.49	105.49	105.49
Collateral			USD	USD	1.000 36202EZH5	GNMA GNII SF 004344 M	4.469290	2,141	95.68	95.68	95.68
Collateral			USD	USD	1.000 36202EZK8	GNMA GNII SF 004346 M	5.735475	104	5.96	5.96	5.96
Collateral			USD	USD	1.000 36202F2A3	GNMA GNII SF 005269 M	12.868129	1,860	239.39	239.39	239.39
Collateral			USD	USD	1.000 36202F4T0	GNMA GNII SF 005334 M	16.049252	1,107	177.70	177.70	177.70
Collateral			USD	USD	1.000 36202FAV8	GNMA GNII SF 004520 M	10.324482	727	75.04	75.04	75.04
Collateral			USD	USD	1.000 36202FAX4	GNMA GNII SF 004522 M	10.840201	1,295	140.37	140.37	140.37
Collateral			USD	USD	1.000 36202FB47	GNMA GNII SF 004559 M	11.333536	973	110.32	110.32	110.32
Collateral			USD	USD	1.000 36202FBL9	GNMA GNII SF 004543 M	10.581562	11,091	1,173.64	1,173.64	1,173.64
Collateral			USD	USD	1.000 36202FCN4	GNMA GNII SF 004577 M	15.502544	1,104	171.09	171.09	171.09
Collateral			USD	USD	1.000 36202FCP9	GNMA GNII SF 004578 M	12.804862	75	9.64	9.64	9.64
Collateral			USD	USD	1.000 36202FDB9	GNMA GNII SF 004598 M	16.295727	29	4.65	4.65	4.65
Collateral			USD	USD	1.000 36202FDC7	GNMA GNII SF 004599 M	13.175448	10,570	1,392.71	1,392.71	1,392.71
Collateral			USD	USD	1.000 36202FDW3	GNMA GNII SF 004617 M	16.520846	34	5.57	5.57	5.57
Collateral			USD	USD	1.000 36202FEH5	GNMA GNII SF 004636 M	15.949182	29	4.55	4.55	4.55
Collateral			USD	USD	1.000 36202FEL6	GNMA GNII SF 004639 M	9.580810	260	24.93	24.93	24.93
Collateral			USD	USD	1.000 36202FG34	GNMA GNII SF 004718 M	7.454228	2,278	169.82	169.82	169.82



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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36202FGD2	GNMA GNII SF 004696 M	15.909439	52,214	8,306.97	8,306.97	8,306.97
Collateral			USD	USD	1.000 36202FH58	GNMA GNII SF 004752 M	7.147371	155	11.04	11.04	11.04
Collateral			USD	USD	1.000 36202FHX7	GNMA GNII SF 004746 M	15.903414	75	11.97	11.97	11.97
Collateral			USD	USD	1.000 36202FJQ0	GNMA GNII SF 004771 M	16.149597	129,924	20,982.20	20,982.20	20,982.20
Collateral			USD	USD	1.000 36202FKM7	GNMA GNII SF 004800 M	21.055407	2,128	448.16	448.16	448.16
Collateral			USD	USD	1.000 36202FKN5	GNMA GNII SF 004801 M	17.355092	14,287	2,479.50	2,479.50	2,479.50
Collateral			USD	USD	1.000 36202FLP9	GNMA GNII SF 004834 M	18.306256	112	20.43	20.43	20.43
Collateral			USD	USD	1.000 36202FLS3	GNMA GNII SF 004837 M	10.422497	983	102.41	102.41	102.41
Collateral			USD	USD	1.000 36202FM78	GNMA GNII SF 004882 M	22.425360	11,329	2,540.49	2,540.49	2,540.49
Collateral			USD	USD	1.000 36202FMC7	GNMA GNII SF 004855 M	15.075550	1,038	156.53	156.53	156.53
Collateral			USD	USD	1.000 36202FPM2	GNMA GNII SF 004928 M	9.422883	944	88.96	88.96	88.96
Collateral			USD	USD	1.000 36202FQ74	GNMA GNII SF 004978 M	16.921094	2,596	439.23	439.23	439.23
Collateral			USD	USD	1.000 36202FRM0	GNMA GNII SF 004992 M	16.229089	5,790	939.72	939.72	939.72
Collateral			USD	USD	1.000 36202FT22	GNMA GNII SF 005069 M	4.394164	283	12.45	12.45	12.45
Collateral			USD	USD	1.000 36202FTM8	GNMA GNII SF 005056 M	13.404523	3,738	501.04	501.04	501.04
Collateral			USD	USD	1.000 36202FTZ9	GNMA GNII SF 005068 M	18.797164	131	24.53	24.53	24.53
Collateral			USD	USD	1.000 36202FUJ3	GNMA GNII SF 005085 M	13.206827	1,524	201.25	201.25	201.25
Collateral			USD	USD	1.000 36202FVG8	GNMA GNII SF 005115 M	17.574323	779	136.85	136.85	136.85
Collateral			USD	USD	1.000 36202FVH6	GNMA GNII SF 005116 M	14.580652	545	79.48	79.48	79.48
Collateral			USD	USD	1.000 36202FYC4	GNMA GNII SF 005207 M	11.824218	1,210	143.06	143.06	143.06
Collateral			USD	USD	1.000 36202FZD1	GNMA GNII SF 005240 M	12.986822	2,247	291.80	291.80	291.80
Collateral			USD	USD	1.000 36202SBH0	GNMA GNMI SF 607640 X	0.488160	65	0.32	0.32	0.32
Collateral			USD	USD	1.000 36202SWU8	GNMA GNMI SF 608259 X	4.663760	65	3.03	3.03	3.03
Collateral			USD	USD	1.000 36202UA78	GNMA GNMI SF 609430 X	2.030400	65	1.32	1.32	1.32
Collateral			USD	USD	1.000 36202W4Y2	GNMA GNMI SF 612039 X	1.461048	324	4.74	4.74	4.74
Collateral			USD	USD	1.000 36203APK6	GNMA GNMI SF 343426 X	1.726030	2,596	44.80	44.80	44.80
Collateral			USD	USD	1.000 36203AV29	GNMA GNMI SF 343633 X	0.447275	371	1.66	1.66	1.66
Collateral			USD	USD	1.000 36203CJQ6	GNMA GNMI SF 345071 X	1.735836	390	6.76	6.76	6.76
Collateral			USD	USD	1.000 36203DGT1	GNMA GNMI SF 345910 X	0.363886	5,199	18.92	18.92	18.92
Collateral			USD	USD	1.000 36203GKS1	GNMA GNMI SF 348705 X	0.085693	1,217	1.04	1.04	1.04
Collateral			USD	USD	1.000 36203HPE5	GNMA GNMI SF 349721 X	0.567382	243	1.38	1.38	1.38
Collateral			USD	USD	1.000 36203KK52	GNMA GNMI SF 351416 X	0.182261	475	0.87	0.87	0.87
Collateral			USD	USD	1.000 36203LBN1	GNMA GNMI SF 352045 X	0.379298	2,799	10.62	10.62	10.62
Collateral			USD	USD	1.000 36203LBT8	GNMA GNMI SF 352050 X	0.074326	470	0.35	0.35	0.35
Collateral			USD	USD	1.000 36203LD74	GNMA GNMI SF 352126 X	0.275142	457	1.26	1.26	1.26
Collateral			USD	USD	1.000 36203LDP4	GNMA GNMI SF 352110 X	0.196195	481	0.94	0.94	0.94



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Collateral			USD	USD	1.000 36203LEK4	GNMA GNMI SF 352138 X	0.131501	7,582	9.97	9.97	9.97
Collateral			USD	USD	1.000 36203MAB6	GNMA GNMI SF 352902 X	0.357979	146	0.52	0.52	0.52
Collateral			USD	USD	1.000 36203MCB4	GNMA GNMI SF 352966 X	0.139463	76	0.11	0.11	0.11
Collateral			USD	USD	1.000 36203N4B1	GNMA GNMI SF 354618 X	0.143393	436	0.63	0.63	0.63
Collateral			USD	USD	1.000 36203N4U9	GNMA GNMI SF 354635 X	0.210039	291	0.61	0.61	0.61
Collateral			USD	USD	1.000 36203N6K9	GNMA GNMI SF 354674 X	0.263962	96	0.25	0.25	0.25
Collateral			USD	USD	1.000 36203N6W3	GNMA GNMI SF 354685 X	0.616291	180	1.11	1.11	1.11
Collateral			USD	USD	1.000 36203P3S0	GNMA GNMI SF 355509 X	0.363748	5,451	19.83	19.83	19.83
Collateral			USD	USD	1.000 36203PD83	GNMA GNMI SF 354827 X	0.273332	567	1.55	1.55	1.55
Collateral			USD	USD	1.000 36203R3S6	GNMA GNMI SF 357309 X	0.288214	477	1.37	1.37	1.37
Collateral			USD	USD	1.000 36203RQD4	GNMA GNMI SF 356952 X	0.204925	364	0.75	0.75	0.75
Collateral			USD	USD	1.000 36203S4K0	GNMA GNMI SF 358226 X	0.276059	105	0.29	0.29	0.29
Collateral			USD	USD	1.000 36203SSM0	GNMA GNMI SF 357924 X	0.367762	124	0.46	0.46	0.46
Collateral			USD	USD	1.000 36203UZ54	GNMA GNMI SF 359964 X	0.631375	1,263	7.97	7.97	7.97
Collateral			USD	USD	1.000 36203VD72	GNMA GNMI SF 360226 X	0.163778	4,972	8.14	8.14	8.14
Collateral			USD	USD	1.000 36203VZE3	GNMA GNMI SF 360841 X	0.546602	1,301	7.11	7.11	7.11
Collateral			USD	USD	1.000 36203XW85	GNMA GNMI SF 362571 X	1.374167	243	3.34	3.34	3.34
Collateral			USD	USD	1.000 36203XYJ9	GNMA GNMI SF 362613 X	0.422677	1,275	5.39	5.39	5.39
Collateral			USD	USD	1.000 36204BRL9	GNMA GNMI SF 365091 X	0.653289	19,917	130.11	130.11	130.11
Collateral			USD	USD	1.000 36204DMP1	GNMA GNMI SF 366766 X	0.358796	17,472	62.69	62.69	62.69
Collateral			USD	USD	1.000 36204DNZ8	GNMA GNMI SF 366808 X	0.467299	426	1.99	1.99	1.99
Collateral			USD	USD	1.000 36204EZU4	GNMA GNMI SF 368055 X	0.851710	1,364	11.61	11.61	11.61
Collateral			USD	USD	1.000 36204H6E5	GNMA GNMI SF 370869 X	0.188785	10,197	19.25	19.25	19.25
Collateral			USD	USD	1.000 36204JL61	GNMA GNMI SF 371249 X	0.332290	124	0.41	0.41	0.41
Collateral			USD	USD	1.000 36204KN58	GNMA GNMI SF 372212 X	1.047181	5,109	53.50	53.50	53.50
Collateral			USD	USD	1.000 36204MBX6	GNMA GNMI SF 373654 X	1.497561	1,081	16.19	16.19	16.19
Collateral			USD	USD	1.000 36204MBY4	GNMA GNMI SF 373655 X	0.278033	486	1.35	1.35	1.35
Collateral			USD	USD	1.000 36204NST5	GNMA GNMI SF 375030 X	0.438615	5,477	24.02	24.02	24.02
Collateral			USD	USD	1.000 36204R5Q7	GNMA GNMI SF 378055 X	0.723090	830	6.00	6.00	6.00
Collateral			USD	USD	1.000 36204UPH8	GNMA GNMI SF 380324 X	0.066934	1,056	0.71	0.71	0.71
Collateral			USD	USD	1.000 36204YBU6	GNMA GNMI SF 383551 X	0.590487	3,759	22.20	22.20	22.20
Collateral			USD	USD	1.000 36205BE32	GNMA GNMI SF 385454 X	2.518694	660	16.62	16.62	16.62
Collateral			USD	USD	1.000 36205BN32	GNMA GNMI SF 385710 X	0.271094	434	1.18	1.18	1.18
Collateral			USD	USD	1.000 36205F4W0	GNMA GNMI SF 389737 X	2.802160	65	1.82	1.82	1.82
Collateral			USD	USD	1.000 36205F5Z2	GNMA GNMI SF 389764 X	1.869720	65	1.21	1.21	1.21
Collateral			USD	USD	1.000 36205GAS0	GNMA GNMI SF 389817 X	0.362663	131	0.48	0.48	0.48



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36205N4B9	GNMA GNMI SF 396018 X	0.364581	402	1.47	1.47	1.47
Collateral			USD	USD	1.000	36205NJP2	GNMA GNMI SF 395470 X	0.346079	298	1.03	1.03	1.03
Collateral			USD	USD	1.000	36205SD36	GNMA GNMI SF 398922 X	0.338347	111	0.38	0.38	0.38
Collateral			USD	USD	1.000	36205UAG5	GNMA GNMI SF 400607 X	7.237072	3,058	221.31	221.31	221.31
Collateral			USD	USD	1.000	36205YJ45	GNMA GNMI SF 404483 X	0.254205	154	0.39	0.39	0.39
Collateral			USD	USD	1.000	36206BQ46	GNMA GNMI SF 406475 X	0.621100	250	1.55	1.55	1.55
Collateral			USD	USD	1.000	36206DP84	GNMA GNMI SF 408247 X	0.338841	1,325	4.49	4.49	4.49
Collateral			USD	USD	1.000	36206F5Q1	GNMA GNMI SF 410455 X	0.163770	565	0.92	0.92	0.92
Collateral			USD	USD	1.000	36206JCT9	GNMA GNMI SF 412382 X	1.177287	531	6.25	6.25	6.25
Collateral			USD	USD	1.000	36206JJ47	GNMA GNMI SF 412583 X	0.488573	2,633	12.86	12.86	12.86
Collateral			USD	USD	1.000	36206MAP2	GNMA GNMI SF 415014 X	0.308314	1,298	4.00	4.00	4.00
Collateral			USD	USD	1.000	36206MY43	GNMA GNMI SF 415731 X	4.071808	1,726	70.29	70.29	70.29
Collateral			USD	USD	1.000	36206NEE1	GNMA GNMI SF 416033 X	1.146947	241	2.76	2.76	2.76
Collateral			USD	USD	1.000	36206PPK0	GNMA GNMI SF 417226 X	0.226871	250	0.57	0.57	0.57
Collateral			USD	USD	1.000	36206PQ52	GNMA GNMI SF 417276 X	0.213277	493	1.05	1.05	1.05
Collateral			USD	USD	1.000	36206SNT7	GNMA GNMI SF 419902 X	1.219571	1,867	22.77	22.77	22.77
Collateral			USD	USD	1.000	36206TJD5	GNMA GNMI SF 420660 X	0.160417	1,334	2.14	2.14	2.14
Collateral			USD	USD	1.000	36206V4P9	GNMA GNMI SF 423030 X	1.507657	578	8.71	8.71	8.71
Collateral			USD	USD	1.000	36206VGW1	GNMA GNMI SF 422413 X	0.561589	317	1.78	1.78	1.78
Collateral			USD	USD	1.000	36206YZV6	GNMA GNMI SF 425656 X	2.496802	79	1.97	1.97	1.97
Collateral			USD	USD	1.000	36207BU32	GNMA GNMI SF 427302 X	1.177694	251	2.96	2.96	2.96
Collateral			USD	USD	1.000	36207CSA7	GNMA GNMI SF 428113 X	8.227053	195	16.02	16.02	16.02
Collateral			USD	USD	1.000	36207GDE6	GNMA GNMI SF 431301 X	1.682498	192	3.23	3.23	3.23
Collateral			USD	USD	1.000	36207GLJ6	GNMA GNMI SF 431529 X	0.319321	2,427	7.75	7.75	7.75
Collateral			USD	USD	1.000	36207GWB1	GNMA GNMI SF 431842 X	1.666480	65	1.08	1.08	1.08
Collateral			USD	USD	1.000	36207JPC1	GNMA GNMI SF 433419 X	0.459338	737	3.38	3.38	3.38
Collateral			USD	USD	1.000	36207JWJ8	GNMA GNMI SF 433649 X	0.407068	434	1.77	1.77	1.77
Collateral			USD	USD	1.000	36207KCF5	GNMA GNMI SF 433970 X	0.803056	140	1.13	1.13	1.13
Collateral			USD	USD	1.000	36207LGZ5	GNMA GNMI SF 435016 X	0.678946	1,033	7.02	7.02	7.02
Collateral			USD	USD	1.000	36207QFB8	GNMA GNMI SF 438562 X	15.558062	95	14.73	14.73	14.73
Collateral			USD	USD	1.000	36207QXM4	GNMA GNMI SF 439084 X	6.482701	1,970	127.72	127.72	127.72
Collateral			USD	USD	1.000	36207UAT5	GNMA GNMI SF 442018 X	0.234242	934	2.19	2.19	2.19
Collateral			USD	USD	1.000	36208CF51	GNMA GNMI SF 446688 X	0.639942	496	3.17	3.17	3.17
Collateral			USD	USD	1.000	36208CHB6	GNMA GNMI SF 446726 X	0.711642	281	2.00	2.00	2.00
Collateral			USD	USD	1.000	36208FUF5	GNMA GNMI SF 449782 X	0.681842	589	4.02	4.02	4.02
Collateral			USD	USD	1.000	36208LZK6	GNMA GNMI SF 454446 X	0.680495	1,384	9.42	9.42	9.42



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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Collateral			USD	USD	1.000 36208NW66	GNMA GNMI SF 456169 X	1.848077	316	5.84	5.84	5.84
Collateral			USD	USD	1.000 36208QRW8	GNMA GNMI SF 457801 X	0.951218	243	2.31	2.31	2.31
Collateral			USD	USD	1.000 36208QZX7	GNMA GNMI SF 458058 X	1.267134	491	6.22	6.22	6.22
Collateral			USD	USD	1.000 36208RXL3	GNMA GNMI SF 458883 X	0.031015	491	0.15	0.15	0.15
Collateral			USD	USD	1.000 36208RYX6	GNMA GNMI SF 458926 X	0.361870	561	2.03	2.03	2.03
Collateral			USD	USD	1.000 36208UD95	GNMA GNMI SF 461028 X	0.874140	368	3.22	3.22	3.22
Collateral			USD	USD	1.000 36208V6R1	GNMA GNMI SF 462680 X	0.302007	574	1.73	1.73	1.73
Collateral			USD	USD	1.000 36208WIFY4	GNMA GNMI SF 462883 X	0.572604	367	2.10	2.10	2.10
Collateral			USD	USD	1.000 36208WTM5	GNMA GNMI SF 463256 X	9.049000	65	5.87	5.87	5.87
Collateral			USD	USD	1.000 36209AEM8	GNMA GNMI SF 465540 X	0.828740	389	3.23	3.23	3.23
Collateral			USD	USD	1.000 36209BDY1	GNMA GNMI SF 466419 X	0.265441	270	0.72	0.72	0.72
Collateral			USD	USD	1.000 36209BUM8	GNMA GNMI SF 466888 X	0.581722	475	2.76	2.76	2.76
Collateral			USD	USD	1.000 36209DEC4	GNMA GNMI SF 468231 X	1.179200	801	9.45	9.45	9.45
Collateral			USD	USD	1.000 36209E3B6	GNMA GNMI SF 469794 X	0.397840	296	1.18	1.18	1.18
Collateral			USD	USD	1.000 36209N2G6	GNMA GNMI SF 476975 X	1.408000	130	1.83	1.83	1.83
Collateral			USD	USD	1.000 36209T7J2	GNMA GNMI SF 481597 X	2.283028	7,787	177.78	177.78	177.78
Collateral			USD	USD	1.000 36209TRC5	GNMA GNMI SF 481183 X	2.321684	2,654	61.62	61.62	61.62
Collateral			USD	USD	1.000 36209Y5R5	GNMA GNMI SF 486056 X	0.624528	374	2.33	2.33	2.33
Collateral			USD	USD	1.000 3620A2KZ8	GNMA GNMI SF 716812 X	11.167933	195	21.74	21.74	21.74
Collateral			USD	USD	1.000 3620A2VA1	GNMA GNMI SF 717109 X	13.279808	52	6.90	6.90	6.90
Collateral			USD	USD	1.000 3620A2XC5	GNMA GNMI SF 717175 X	14.123663	7,759	1,095.80	1,095.80	1,095.80
Collateral			USD	USD	1.000 3620A5H77	GNMA GNMI SF 719454 X	31.326716	247	77.25	77.25	77.25
Collateral			USD	USD	1.000 3620A6BZ9	GNMA GNMI SF 720156 X	10.814247	389	42.11	42.11	42.11
Collateral			USD	USD	1.000 3620A6DA2	GNMA GNMI SF 720197 X	31.819273	2,596	825.94	825.94	825.94
Collateral			USD	USD	1.000 3620A6YT8	GNMA GNMI SF 720822 X	6.904147	37	2.52	2.52	2.52
Collateral			USD	USD	1.000 3620A8M75	GNMA GNMI SF 722282 X	16.775474	454	76.20	76.20	76.20
Collateral			USD	USD	1.000 3620A8MF7	GNMA GNMI SF 722258 X	5.822672	324	18.89	18.89	18.89
Collateral			USD	USD	1.000 3620A9S69	GNMA GNMI SF 723341 X	17.511350	312	54.66	54.66	54.66
Collateral			USD	USD	1.000 3620A9VX6	GNMA GNMI SF 723430 X	10.082407	389	39.26	39.26	39.26
Collateral			USD	USD	1.000 3620A9YX3	GNMA GNMI SF 723526 X	24.802815	13,978	3,466.89	3,466.89	3,466.89
Collateral			USD	USD	1.000 3620A9ZH7	GNMA GNMI SF 723544 X	6.074925	4,658	282.99	282.99	282.99
Collateral			USD	USD	1.000 3620AALN6	GNMA GNMI SF 724033 X	6.554172	207	13.56	13.56	13.56
Collateral			USD	USD	1.000 3620AAST6	GNMA GNMI SF 724230 X	18.927593	7,528	1,424.80	1,424.80	1,424.80
Collateral			USD	USD	1.000 3620AC3H5	GNMA GNMI SF 726300 X	49.157011	1,428	701.79	701.79	701.79
Collateral			USD	USD	1.000 3620AC4S0	GNMA GNMI SF 726333 X	25.144530	677	170.27	170.27	170.27
Collateral			USD	USD	1.000 3620AC6L3	GNMA GNMI SF 726375 X	23.125585	169	39.02	39.02	39.02



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Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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Collateral			USD	USD	1.000 3620ACRE6	GNMA GNMI SF 725985 X	12.321437	10	1.29	1.29	1.29
Collateral			USD	USD	1.000 3620AEP38	GNMA GNMI SF 727742 X	28.946108	97	28.02	28.02	28.02
Collateral			USD	USD	1.000 3620AFDY0	GNMA GNMI SF 728319 X	28.939067	1,557	450.71	450.71	450.71
Collateral			USD	USD	1.000 3620AFPL5	GNMA GNMI SF 728627 X	12.504857	779	97.38	97.38	97.38
Collateral			USD	USD	1.000 3620AGH40	GNMA GNMI SF 729351 X	8.087420	779	62.98	62.98	62.98
Collateral			USD	USD	1.000 3620AKWX0	GNMA GNMI SF 732462 X	15.813160	130	20.52	20.52	20.52
Collateral			USD	USD	1.000 3620AKXN1	GNMA GNMI SF 732485 X	22.130373	1,038	229.78	229.78	229.78
Collateral			USD	USD	1.000 3620AKYL4	GNMA GNMI SF 732515 X	19.065424	415	79.06	79.06	79.06
Collateral			USD	USD	1.000 3620ALQE7	GNMA GNMI SF 733153 X	17.281987	389	67.29	67.29	67.29
Collateral			USD	USD	1.000 3620AMF98	GNMA GNMI SF 733792 X	8.243556	9,601	791.45	791.45	791.45
Collateral			USD	USD	1.000 3620APWX9	GNMA GNMI SF 736062 X	10.743200	65	6.97	6.97	6.97
Collateral			USD	USD	1.000 3620AQMJ9	GNMA GNMI SF 736661 X	20.417788	8,875	1,812.04	1,812.04	1,812.04
Collateral			USD	USD	1.000 3620AQYK3	GNMA GNMI SF 737014 X	12.021192	324	39.00	39.00	39.00
Collateral			USD	USD	1.000 3620AR3K5	GNMA GNMI SF 738002 X	30.281702	2,323	703.50	703.50	703.50
Collateral			USD	USD	1.000 3620AR3L3	GNMA GNMI SF 738003 X	22.652154	7,683	1,740.45	1,740.45	1,740.45
Collateral			USD	USD	1.000 3620AR4C2	GNMA GNMI SF 738019 X	13.319412	788	105.02	105.02	105.02
Collateral			USD	USD	1.000 3620ARAN1	GNMA GNMI SF 737213 X	13.417133	2,436	326.89	326.89	326.89
Collateral			USD	USD	1.000 3620ARCL3	GNMA GNMI SF 737275 X	8.794078	25	2.22	2.22	2.22
Collateral			USD	USD	1.000 3620ARCW9	GNMA GNMI SF 737285 X	29.672083	536	159.12	159.12	159.12
Collateral			USD	USD	1.000 3620ARFR7	GNMA GNMI SF 737376 X	11.441616	324	37.12	37.12	37.12
Collateral			USD	USD	1.000 3620ARLM1	GNMA GNMI SF 737532 X	31.011217	5,495	1,704.11	1,704.11	1,704.11
Collateral			USD	USD	1.000 3620ARUT6	GNMA GNMI SF 737794 X	37.509934	1,298	486.83	486.83	486.83
Collateral			USD	USD	1.000 3620ARX30	GNMA GNMI SF 737898 X	37.472728	9,082	3,403.44	3,403.44	3,403.44
Collateral			USD	USD	1.000 3620ARX71	GNMA GNMI SF 737902 X	37.879299	3,634	1,376.54	1,376.54	1,376.54
Collateral			USD	USD	1.000 3620ARX97	GNMA GNMI SF 737904 X	34.437254	4,538	1,562.83	1,562.83	1,562.83
Collateral			USD	USD	1.000 3620ASAH2	GNMA GNMI SF 738108 X	22.166821	16,109	3,570.88	3,570.88	3,570.88
Collateral			USD	USD	1.000 3620ATFX0	GNMA GNMI SF 739182 X	4.429300	130	5.75	5.75	5.75
Collateral			USD	USD	1.000 3620ATXC6	GNMA GNMI SF 739675 X	54.195678	1,725	935.14	935.14	935.14
Collateral			USD	USD	1.000 3620AUSX3	GNMA GNMI SF 740434 X	3.654880	65	2.37	2.37	2.37
Collateral			USD	USD	1.000 3620AWGK0	GNMA GNMI SF 741902 X	13.323986	441	58.77	58.77	58.77
Collateral			USD	USD	1.000 3620AY6G6	GNMA GNMI SF 744371 X	32.437943	182	58.94	58.94	58.94
Collateral			USD	USD	1.000 3620AYTR7	GNMA GNMI SF 744060 X	5.227265	661	34.55	34.55	34.55
Collateral			USD	USD	1.000 3620C1RN8	GNMA GNMI SF 745793 X	12.480892	1,420	177.21	177.21	177.21
Collateral			USD	USD	1.000 3620C1SU1	GNMA GNMI SF 745831 X	26.771033	389	104.24	104.24	104.24
Collateral			USD	USD	1.000 3620C3BR2	GNMA GNMI SF 747148 X	27.799498	690	191.87	191.87	191.87
Collateral			USD	USD	1.000 3620C4Q86	GNMA GNMI SF 748479 X	17.691415	14,897	2,635.47	2,635.47	2,635.47



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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 3620C4RQ5	GNMA GNMI SF 748495 X	15.592613	389	60.71	60.71	60.71
Collateral			USD	USD	1.000 3620C4VH0	GNMA GNMI SF 748616 X	3.047767	296	9.03	9.03	9.03
Collateral			USD	USD	1.000 36210APX9	GNMA GNMI SF 486538 X	1.755343	261	4.59	4.59	4.59
Collateral			USD	USD	1.000 36210APZ4	GNMA GNMI SF 486540 X	0.255599	286	0.73	0.73	0.73
Collateral			USD	USD	1.000 36210ARV1	GNMA GNMI SF 486600 X	0.129275	70	0.09	0.09	0.09
Collateral			USD	USD	1.000 36210B4H5	GNMA GNMI SF 487824 X	8.735658	402	35.15	35.15	35.15
Collateral			USD	USD	1.000 36210BDM4	GNMA GNMI SF 487108 X	1.008482	1,934	19.50	19.50	19.50
Collateral			USD	USD	1.000 36210BYS8	GNMA GNMI SF 487721 X	9.030043	1,038	93.76	93.76	93.76
Collateral			USD	USD	1.000 36210EMT3	GNMA GNMI SF 490070 X	4.226360	65	2.74	2.74	2.74
Collateral			USD	USD	1.000 36210KV69	GNMA GNMI SF 494837 X	0.393174	663	2.61	2.61	2.61
Collateral			USD	USD	1.000 36210VGN5	GNMA GNMI SF 503405 X	0.383473	389	1.49	1.49	1.49
Collateral			USD	USD	1.000 36211DGJ3	GNMA GNMI SF 509701 X	0.481158	466	2.24	2.24	2.24
Collateral			USD	USD	1.000 36211EMP0	GNMA GNMI SF 510766 X	5.733338	9,436	541.01	541.01	541.01
Collateral			USD	USD	1.000 36211JSH1	GNMA GNII SF 514520 C	11.307012	9,382	1,060.79	1,060.79	1,060.79
Collateral			USD	USD	1.000 36212HEX4	GNMA GNMI SF 533950 X	1.619760	65	1.05	1.05	1.05
Collateral			USD	USD	1.000 36212QDX5	GNMA GNMI SF 540218 X	3.033248	2,733	82.91	82.91	82.91
Collateral			USD	USD	1.000 36213AB45	GNMA GNMI SF 548259 X	9.600964	1,820	174.73	174.73	174.73
Collateral			USD	USD	1.000 36213CXM7	GNMA GNMI SF 550684 X	3.584227	1,616	57.92	57.92	57.92
Collateral			USD	USD	1.000 36213CYX2	GNMA GNMI SF 550726 X	7.426250	2,073	153.95	153.95	153.95
Collateral			USD	USD	1.000 36213EL95	GNMA GNMI SF 552152 X	3.558960	65	2.31	2.31	2.31
Collateral			USD	USD	1.000 36213FBZ5	GNMA GNMI SF 552756 X	1.349880	65	0.88	0.88	0.88
Collateral			USD	USD	1.000 36213FMB6	GNMA GNMI SF 553054 X	6.354934	18,622	1,183.44	1,183.44	1,183.44
Collateral			USD	USD	1.000 36213FMC4	GNMA GNMI SF 553055 X	2.134712	70,776	1,510.86	1,510.86	1,510.86
Collateral			USD	USD	1.000 36213FMD2	GNMA GNMI SF 553056 X	2.511220	26,143	656.50	656.50	656.50
Collateral			USD	USD	1.000 36213FQX4	GNMA GNMI SF 553170 X	4.219085	766	32.31	32.31	32.31
Collateral			USD	USD	1.000 36213MW87	GNMA GNMI SF 558771 X	3.715720	65	2.41	2.41	2.41
Collateral			USD	USD	1.000 36213RUL9	GNMA GNMI SF 562287 X	5.448480	65	3.54	3.54	3.54
Collateral			USD	USD	1.000 36213UYS3	GNMA GNMI SF 565121 X	5.711611	29,327	1,675.07	1,675.07	1,675.07
Collateral			USD	USD	1.000 36213WKF2	GNMA GNMI SF 566494 X	11.816386	1,929	227.93	227.93	227.93
Collateral			USD	USD	1.000 36218TE79	GNMA GNMI SF 231558 X	0.244777	527	1.29	1.29	1.29
Collateral			USD	USD	1.000 362199Y39	GNMA GNMI SF 271730 X	0.023200	1,415	0.33	0.33	0.33
Collateral			USD	USD	1.000 36219EW71	GNMA GNMI SF 247370 X	1.766908	2,881	50.91	50.91	50.91
Collateral			USD	USD	1.000 36219MQN5	GNMA GNMI SF 253461 X	0.173280	65	0.11	0.11	0.11
Collateral			USD	USD	1.000 3622073T7	GNMA GNMI SF 299710 X	0.084691	973	0.82	0.82	0.82
Collateral			USD	USD	1.000 36220DHW2	GNMA GNMI SF 274845 X	0.067660	947	0.64	0.64	0.64
Collateral			USD	USD	1.000 36220HT34	GNMA GNMI SF 278770 X	0.090600	65	0.06	0.06	0.06



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36220HTH3	GNMA GNMI SF 278752 X	0.080136	610	0.49	0.49	0.49
Collateral			USD	USD	1.000	36220TA38	GNMA GNMI SF 287226 X	0.050920	65	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220WR33	GNMA GNMI SF 290406 X	0.010944	2,648	0.29	0.29	0.29
Collateral			USD	USD	1.000	36220XK79	GNMA GNMI SF 291118 X	0.036590	1,246	0.46	0.46	0.46
Collateral			USD	USD	1.000	36223DF50	GNMA GNMI SF 304488 X	0.143319	415	0.60	0.60	0.60
Collateral			USD	USD	1.000	36223GES4	GNMA GNMI SF 307145 X	0.144857	91	0.13	0.13	0.13
Collateral			USD	USD	1.000	36223RAL9	GNMA GNMI SF 315111 X	0.029519	1,269	0.37	0.37	0.37
Collateral			USD	USD	1.000	36224DT96	GNMA GNMI SF 325576 X	0.082027	365	0.30	0.30	0.30
Collateral			USD	USD	1.000	36224GRB6	GNMA GNMI SF 328182 X	0.079074	1,259	1.00	1.00	1.00
Collateral			USD	USD	1.000	36224JJS2	GNMA GNMI SF 329773 X	0.089543	1,726	1.55	1.55	1.55
Collateral			USD	USD	1.000	36224JL26	GNMA GNMI SF 329845 X	0.253396	194	0.49	0.49	0.49
Collateral			USD	USD	1.000	36224KEY1	GNMA GNMI SF 330551 X	0.245434	517	1.27	1.27	1.27
Collateral			USD	USD	1.000	36224LSF5	GNMA GNMI SF 331818 X	0.116840	130	0.15	0.15	0.15
Collateral			USD	USD	1.000	36224QLH7	GNMA GNMI SF 335228 X	0.325793	1,184	3.86	3.86	3.86
Collateral			USD	USD	1.000	36224RW83	GNMA GNMI SF 336471 X	0.051845	241	0.12	0.12	0.12
Collateral			USD	USD	1.000	36224USL2	GNMA GNMI SF 339023 X	0.818803	330	2.70	2.70	2.70
Collateral			USD	USD	1.000	36225A7H7	GNMA GNMI SP 780896 X	0.570022	237	1.35	1.35	1.35
Collateral			USD	USD	1.000	36225A7K0	GNMA GNMI SP 780898 X	0.599479	80	0.48	0.48	0.48
Collateral			USD	USD	1.000	36225ADJ6	GNMA GNMI SP 780105 X	0.390533	175	0.68	0.68	0.68
Collateral			USD	USD	1.000	36225ADS6	GNMA GNMI SP 780113 X	0.447715	1,273	5.70	5.70	5.70
Collateral			USD	USD	1.000	36225AKY5	GNMA GNMI SP 780311 X	0.096586	1,172	1.13	1.13	1.13
Collateral			USD	USD	1.000	36225ANB2	GNMA GNMI SP 780386 X	0.286381	55	0.16	0.16	0.16
Collateral			USD	USD	1.000	36225AQR4	GNMA GNMI SP 780464 X	0.418150	382	1.60	1.60	1.60
Collateral			USD	USD	1.000	36225AQV5	GNMA GNMI SP 780468 X	0.430360	245	1.05	1.05	1.05
Collateral			USD	USD	1.000	36225AZF0	GNMA GNMI SP 780742 X	0.612812	489	3.00	3.00	3.00
Collateral			USD	USD	1.000	36225B2V9	GNMA GNMI SP 781688 X	3.527560	65	2.29	2.29	2.29
Collateral			USD	USD	1.000	36225B6M5	GNMA GNMI SP 781776 X	4.377200	65	2.84	2.84	2.84
Collateral			USD	USD	1.000	36225BA81	GNMA GNMI SP 780931 X	0.815723	555	4.52	4.52	4.52
Collateral			USD	USD	1.000	36225BAP3	GNMA GNMI SP 780914 X	1.212210	519	6.29	6.29	6.29
Collateral			USD	USD	1.000	36225BB49	GNMA GNMI SP 780959 X	0.000663	13,467	0.09	0.09	0.09
Collateral			USD	USD	1.000	36225BBJ6	GNMA GNMI SP 780941 X	1.235410	2,190	27.05	27.05	27.05
Collateral			USD	USD	1.000	36225BDE5	GNMA GNMI SP 781001 X	0.676965	597	4.04	4.04	4.04
Collateral			USD	USD	1.000	36225BDT2	GNMA GNMI SP 781014 X	1.384276	4,365	60.43	60.43	60.43
Collateral			USD	USD	1.000	36225BE61	GNMA GNMI SP 781057 X	1.598935	21,630	345.85	345.85	345.85
Collateral			USD	USD	1.000	36225BKS6	GNMA GNMI SP 781205 X	0.272202	523	1.42	1.42	1.42
Collateral			USD	USD	1.000	36225BN87	GNMA GNMI SP 781315 X	0.675196	2,761	18.64	18.64	18.64



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Collateral			USD	USD	1.000	36225BWZ7	GNMA GNMI SP 781564 X	2.157120	65	1.40	1.40	1.40
Collateral			USD	USD	1.000	36225BXQ6	GNMA GNMI SP 781587 X	1.687983	909	15.34	15.34	15.34
Collateral			USD	USD	1.000	36225BZY7	GNMA GNMI SP 781659 X	4.213620	130	5.47	5.47	5.47
Collateral			USD	USD	1.000	3622A24Y5	GNMA GNMI SP 784439 X	87.511383	156	136.29	136.29	136.29
Collateral			USD	USD	1.000	3622A25T5	GNMA GNMI SP 784458 X	96.782501	35	33.39	33.39	33.39
Collateral			USD	USD	1.000	3622A2A28	GNMA GNMI SP 783625 X	43.799846	517	226.31	226.31	226.31
Collateral			USD	USD	1.000	3622A2AJ1	GNMA GNMI SP 783609 X	18.417328	1,557	286.84	286.84	286.84
Collateral			USD	USD	1.000	3622A2AK8	GNMA GNMI SP 783610 X	17.913213	986	176.69	176.69	176.69
Collateral			USD	USD	1.000	3622A2AX0	GNMA GNMI SP 783622 X	17.319687	1,434	248.34	248.34	248.34
Collateral			USD	USD	1.000	3622A2BY7	GNMA GNMI SP 783655 X	18.664077	1,062	198.12	198.12	198.12
Collateral			USD	USD	1.000	3622A2DZ2	GNMA GNMI SP 783720 X	20.081665	249	50.07	50.07	50.07
Collateral			USD	USD	1.000	3622A2E40	GNMA GNII SP 783755 M	43.989807	714	314.01	314.01	314.01
Collateral			USD	USD	1.000	3622A2ES7	GNMA GNMI SP 783745 X	74.402950	731	543.95	543.95	543.95
Collateral			USD	USD	1.000	3622A2FW7	GNMA GNMI SP 783781 X	68.669937	204	140.09	140.09	140.09
Collateral			USD	USD	1.000	3622A2GF3	GNMA GNMI SP 783798 X	22.603920	65	14.67	14.67	14.67
Collateral			USD	USD	1.000	3622A2QY1	GNMA GNMI SP 784071 X	54.340448	152	82.41	82.41	82.41
Collateral			USD	USD	1.000	3622A2TE2	GNMA GNMI SP 784149 X	57.265995	355	203.04	203.04	203.04
Collateral			USD	USD	1.000	3622A2WB4	GNMA GNMI SP 784242 X	65.583615	358	235.11	235.11	235.11
Collateral			USD	USD	1.000	3622A2YL0	GNMA GNMI SP 784315 X	67.970683	14,650	9,957.76	9,957.76	9,957.76
Collateral			USD	USD	1.000	36230KZJ3	GNMA GNMI SF 751645 X	22.841356	1,298	296.45	296.45	296.45
Collateral			USD	USD	1.000	36230MVF1	GNMA GNMI SF 753314 X	41.581191	2,206	917.43	917.43	917.43
Collateral			USD	USD	1.000	36230NVG7	GNMA GNMI SF 754215 X	12.792511	60	7.62	7.62	7.62
Collateral			USD	USD	1.000	36230QJE9	GNMA GNMI SF 755661 X	50.691611	1,371	694.83	694.83	694.83
Collateral			USD	USD	1.000	36230RZB5	GNMA GNMI SF 757038 X	44.165326	2,278	1,006.28	1,006.28	1,006.28
Collateral			USD	USD	1.000	36230T3N0	GNMA GNMI SF 758905 X	76.799679	236	181.54	181.54	181.54
Collateral			USD	USD	1.000	36230UEK1	GNMA GNMI SF 759138 X	20.811237	305	63.54	63.54	63.54
Collateral			USD	USD	1.000	36230UF95	GNMA GNMI SF 759192 X	13.121631	2,596	340.60	340.60	340.60
Collateral			USD	USD	1.000	36241KAB4	GNMA GNMI SP 781802 X	6.699950	2,913	195.14	195.14	195.14
Collateral			USD	USD	1.000	36241KAG3	GNMA GNMI SP 781807 X	7.283855	161	11.72	11.72	11.72
Collateral			USD	USD	1.000	36241KBH0	GNMA GNMI SP 781840 X	7.389846	903	66.71	66.71	66.71
Collateral			USD	USD	1.000	36241KBP2	GNMA GNMI SP 781846 X	4.333317	5,999	259.94	259.94	259.94
Collateral			USD	USD	1.000	36241KHV3	GNMA GNMI SP 782044 X	8.667824	593	51.39	51.39	51.39
Collateral			USD	USD	1.000	36241KJ90	GNMA GNMI SP 782088 X	5.170200	65	3.36	3.36	3.36
Collateral			USD	USD	1.000	36241KJQ2	GNMA GNMI SP 782071 X	11.266594	117	13.15	13.15	13.15
Collateral			USD	USD	1.000	36241KKB3	GNMA GNMI SP 782090 X	5.463046	844	46.09	46.09	46.09
Collateral			USD	USD	1.000	36241KTJ7	GNMA GNMI SP 782353 X	3.277859	3,593	117.78	117.78	117.78



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Collateral			USD	USD	1.000 36241KUC0	GNMA GNMI SP 782379 X	2.197301	5,009	110.06	110.06	110.06
Collateral			USD	USD	1.000 36241KV39	GNMA GNMI SP 782434 X	5.851807	480	28.09	28.09	28.09
Collateral			USD	USD	1.000 36241KV54	GNMA GNMI SP 782436 X	3.699609	3,584	132.59	132.59	132.59
Collateral			USD	USD	1.000 36241KWJ3	GNMA GNMI SP 782449 X	2.613380	6,905	180.45	180.45	180.45
Collateral			USD	USD	1.000 36241KWW4	GNMA GNMI SP 782461 X	23.941680	260	62.15	62.15	62.15
Collateral			USD	USD	1.000 36241KYF9	GNMA GNMI SP 782510 X	4.029478	919	37.03	37.03	37.03
Collateral			USD	USD	1.000 36241KYK8	GNMA GNMI SP 782514 X	20.141411	144,931	29,191.12	29,191.12	29,191.12
Collateral			USD	USD	1.000 36241KZY7	GNMA GNMI SP 782559 X	3.703789	1,807	66.94	66.94	66.94
Collateral			USD	USD	1.000 36241L3T1	GNMA GNMI SP 783510 X	20.506175	617	126.62	126.62	126.62
Collateral			USD	USD	1.000 36241L6V3	GNMA GNII SP 783584 M	20.612214	345	71.06	71.06	71.06
Collateral			USD	USD	1.000 36241L7B6	GNMA GNII SP 783590 M	20.120455	346	69.67	69.67	69.67
Collateral			USD	USD	1.000 36241LBN5	GNMA GNMI SP 782745 X	3.473526	3,231	112.24	112.24	112.24
Collateral			USD	USD	1.000 36241LCL8	GNMA GNMI SP 782775 X	5.254009	3,951	207.57	207.57	207.57
Collateral			USD	USD	1.000 36241LCM6	GNMA GNMI SP 782776 X	6.562870	3,547	232.76	232.76	232.76
Collateral			USD	USD	1.000 36241LDP8	GNMA GNMI SP 782810 X	32.216621	7,424	2,391.69	2,391.69	2,391.69
Collateral			USD	USD	1.000 36241LE77	GNMA GNMI SP 782858 X	6.252982	851	53.20	53.20	53.20
Collateral			USD	USD	1.000 36241LEG7	GNMA GNMI SP 782835 X	5.283207	2,581	136.37	136.37	136.37
Collateral			USD	USD	1.000 36241LHA7	GNMA GNMI SP 782925 X	14.752953	389	57.44	57.44	57.44
Collateral			USD	USD	1.000 36241LL79	GNMA GNII SP 783050 M	14.392515	4,802	691.14	691.14	691.14
Collateral			USD	USD	1.000 36241LLT1	GNMA GNII SP 783038 M	9.362476	60,243	5,640.25	5,640.25	5,640.25
Collateral			USD	USD	1.000 36241LNK8	GNMA GNMI SP 783094 X	18.403330	1,557	286.62	286.62	286.62
Collateral			USD	USD	1.000 36241LP42	GNMA GNMI SP 783143 X	18.819589	11,460	2,156.75	2,156.75	2,156.75
Collateral			USD	USD	1.000 36241LQ25	GNMA GNMI SP 783173 X	8.502570	1,809	153.83	153.83	153.83
Collateral			USD	USD	1.000 36241LQ58	GNMA GNMI SP 783176 X	27.958663	2,432	680.01	680.01	680.01
Collateral			USD	USD	1.000 36241LS23	GNMA GNMI SP 783237 X	24.940194	2,663	664.08	664.08	664.08
Collateral			USD	USD	1.000 36241LT97	GNMA GNMI SP 783276 X	15.287414	477	72.87	72.87	72.87
Collateral			USD	USD	1.000 36241LUH7	GNMA GNII SP 783284 C	6.407092	4,393	281.46	281.46	281.46
Collateral			USD	USD	1.000 36241LX84	GNMA GNMI SP 783403 X	28.588357	9,987	2,855.20	2,855.20	2,855.20
Collateral			USD	USD	1.000 36241LXT8	GNMA GNMI SP 783390 X	25.842769	8,371	2,163.36	2,163.36	2,163.36
Collateral			USD	USD	1.000 36241LXU5	GNMA GNMI SP 783391 X	11.318544	434	49.14	49.14	49.14
Collateral			USD	USD	1.000 36290N5N8	GNMA GNMI SF 613853 X	7.680400	65	4.98	4.98	4.98
Collateral			USD	USD	1.000 36290NA51	GNMA GNMI SF 613028 X	5.793921	2,619	151.77	151.77	151.77
Collateral			USD	USD	1.000 36290QST3	GNMA GNMI SF 614430 X	7.422165	221	16.38	16.38	16.38
Collateral			USD	USD	1.000 36290QX67	GNMA GNMI SF 614601 X	4.888308	1,557	76.13	76.13	76.13
Collateral			USD	USD	1.000 36290R4Y6	GNMA GNMI SF 615639 X	4.184896	10,415	435.87	435.87	435.87
Collateral			USD	USD	1.000 36290RQZ9	GNMA GNMI SF 615272 X	11.508456	1,116	128.45	128.45	128.45



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Collateral			USD	USD	1.000 36290RT45	GNMA GNMI SF 615371 X	5.852888	513	30.02	30.02	30.02
Collateral			USD	USD	1.000 36290RYE7	GNMA GNMI SF 615509 X	8.022088	292	23.41	23.41	23.41
Collateral			USD	USD	1.000 36290RYK3	GNMA GNMI SF 615514 X	6.811381	66	4.49	4.49	4.49
Collateral			USD	USD	1.000 36290RYM9	GNMA GNMI SF 615516 X	7.041801	3,169	223.17	223.17	223.17
Collateral			USD	USD	1.000 36290RYQ0	GNMA GNMI SF 615519 X	5.033016	10,842	545.66	545.66	545.66
Collateral			USD	USD	1.000 36290SE98	GNMA GNMI SF 615860 X	8.137896	1,018	82.85	82.85	82.85
Collateral			USD	USD	1.000 36290SFJ5	GNMA GNMI SF 615869 X	7.500480	65	4.87	4.87	4.87
Collateral			USD	USD	1.000 36290SMP3	GNMA GNMI SF 616066 X	2.222080	65	1.44	1.44	1.44
Collateral			USD	USD	1.000 36290T2B4	GNMA GNMI SF 617370 X	3.062207	3,463	106.04	106.04	106.04
Collateral			USD	USD	1.000 36290T5F2	GNMA GNMI SF 617446 X	4.581422	4,672	214.06	214.06	214.06
Collateral			USD	USD	1.000 36290T5P0	GNMA GNMI SF 617454 X	26.100039	5,970	1,558.22	1,558.22	1,558.22
Collateral			USD	USD	1.000 36290TK24	GNMA GNMI SF 616913 X	40.509753	779	315.46	315.46	315.46
Collateral			USD	USD	1.000 36290TWR6	GNMA GNMI SF 617256 X	1.579531	2,676	42.27	42.27	42.27
Collateral			USD	USD	1.000 36290TX61	GNMA GNMI SF 617301 X	0.937860	5,753	53.96	53.96	53.96
Collateral			USD	USD	1.000 36290UCC8	GNMA GNMI SF 617567 X	2.464303	7,249	178.65	178.65	178.65
Collateral			USD	USD	1.000 36290UE77	GNMA GNMI SF 617658 X	0.515272	6,287	32.40	32.40	32.40
Collateral			USD	USD	1.000 36290UGM2	GNMA GNMI SF 617704 X	3.582885	3,195	114.46	114.46	114.46
Collateral			USD	USD	1.000 36290UHR0	GNMA GNMI SF 617740 X	1.720206	3,882	66.78	66.78	66.78
Collateral			USD	USD	1.000 36290V6U3	GNMA GNMI SF 619283 X	8.929689	2,267	202.48	202.48	202.48
Collateral			USD	USD	1.000 36290VH31	GNMA GNMI SF 618650 X	4.458523	3,677	163.92	163.92	163.92
Collateral			USD	USD	1.000 36290VJW5	GNMA GNMI SF 618677 X	4.012960	65	2.60	2.60	2.60
Collateral			USD	USD	1.000 36290VKM5	GNMA GNMI SF 618700 X	2.408899	5,943	143.16	143.16	143.16
Collateral			USD	USD	1.000 36290VL85	GNMA GNMI SF 618751 X	20.046960	65	13.01	13.01	13.01
Collateral			USD	USD	1.000 36290WJ52	GNMA GNMI SF 619584 X	6.844391	769	52.63	52.63	52.63
Collateral			USD	USD	1.000 36290WJ60	GNMA GNMI SF 619585 X	4.648935	79	3.68	3.68	3.68
Collateral			USD	USD	1.000 36290XCF5	GNMA GNMI SF 620270 X	6.637521	1,806	119.89	119.89	119.89
Collateral			USD	USD	1.000 36290XLU2	GNMA GNMI SF 620539 X	3.288923	65	2.15	2.15	2.15
Collateral			USD	USD	1.000 36290XN71	GNMA GNMI SF 620614 X	6.790593	262	17.81	17.81	17.81
Collateral			USD	USD	1.000 36290XZQ6	GNMA GNMI SF 620951 X	9.201883	1,765	162.41	162.41	162.41
Collateral			USD	USD	1.000 36290YS58	GNMA GNMI SF 621640 X	7.975009	102	8.11	8.11	8.11
Collateral			USD	USD	1.000 36290YUW6	GNMA GNMI SF 621697 X	5.488690	979	53.71	53.71	53.71
Collateral			USD	USD	1.000 36290YXM5	GNMA GNMI SF 621784 X	5.658400	65	3.67	3.67	3.67
Collateral			USD	USD	1.000 36291ACG2	GNMA GNMI SF 622071 X	7.566915	792	59.91	59.91	59.91
Collateral			USD	USD	1.000 36291ADH9	GNMA GNMI SF 622104 X	8.584975	208	17.83	17.83	17.83
Collateral			USD	USD	1.000 36291ASW0	GNMA GNMI SF 622533 X	1.779717	909	16.17	16.17	16.17
Collateral			USD	USD	1.000 36291ASX8	GNMA GNMI SF 622534 X	8.574884	79	6.74	6.74	6.74



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Collateral			USD	USD	1.000	36291AU49	GNMA GNMI SF 622603 X	4.334649	365	15.83	15.83	15.83
Collateral			USD	USD	1.000	36291AVT3	GNMA GNMI SF 622626 X	8.641520	65	5.61	5.61	5.61
Collateral			USD	USD	1.000	36291CAG0	GNMA GNMI SF 623807 X	3.145240	65	2.04	2.04	2.04
Collateral			USD	USD	1.000	36291D5H2	GNMA GNMI SF 625548 X	4.882006	2,518	122.95	122.95	122.95
Collateral			USD	USD	1.000	36291FPX0	GNMA GNMI SF 626938 X	78.721123	550	433.20	433.20	433.20
Collateral			USD	USD	1.000	36291FTD0	GNMA GNMI SF 627048 X	69.788304	324	226.44	226.44	226.44
Collateral			USD	USD	1.000	36291MLN1	GNMA GNMI SF 632233 X	4.019906	152	6.13	6.13	6.13
Collateral			USD	USD	1.000	36291NPQ8	GNMA GNMI SF 633231 X	8.657348	428	37.02	37.02	37.02
Collateral			USD	USD	1.000	36291QQ31	GNMA GNMI SF 635074 X	73.626876	413	303.92	303.92	303.92
Collateral			USD	USD	1.000	36291QQ64	GNMA GNMI SF 635077 X	79.296981	271	214.52	214.52	214.52
Collateral			USD	USD	1.000	36291QTQ7	GNMA GNMI SF 635159 X	91.687897	1,512	1,386.12	1,386.12	1,386.12
Collateral			USD	USD	1.000	36291UNL5	GNMA GNMI SF 638595 X	20.809506	651	135.38	135.38	135.38
Collateral			USD	USD	1.000	36291X4T3	GNMA GNMI SF 641734 X	5.051948	2,996	151.38	151.38	151.38
Collateral			USD	USD	1.000	36291YGN1	GNMA GNMI SF 642005 X	6.883118	997	68.64	68.64	68.64
Collateral			USD	USD	1.000	36292CPU2	GNMA GNMI SF 644935 X	2.708691	74	2.01	2.01	2.01
Collateral			USD	USD	1.000	36292DTR3	GNMA GNMI SF 645960 X	2.820225	654	18.44	18.44	18.44
Collateral			USD	USD	1.000	36292DVU3	GNMA GNMI SF 646027 X	16.493397	1,398	230.54	230.54	230.54
Collateral			USD	USD	1.000	36292EVK3	GNMA GNMI SF 646918 X	6.089048	343	20.86	20.86	20.86
Collateral			USD	USD	1.000	36292F2H9	GNMA GNMI SF 647976 X	5.518256	649	35.81	35.81	35.81
Collateral			USD	USD	1.000	36292FJP3	GNMA GNMI SF 647470 X	19.058429	1,148	218.78	218.78	218.78
Collateral			USD	USD	1.000	36292FT23	GNMA GNMI SF 647769 X	13.242015	170	22.48	22.48	22.48
Collateral			USD	USD	1.000	36292GA96	GNMA GNMI SF 648132 X	5.902867	195	11.49	11.49	11.49
Collateral			USD	USD	1.000	36292GCA1	GNMA GNMI SF 648165 X	4.513810	2,067	93.32	93.32	93.32
Collateral			USD	USD	1.000	36292GHX6	GNMA GNMI SF 648346 X	4.509732	965	43.51	43.51	43.51
Collateral			USD	USD	1.000	36292GR64	GNMA GNMI SF 648609 X	8.805889	520	45.78	45.78	45.78
Collateral			USD	USD	1.000	36292HSC8	GNMA GNMI SF 649515 X	8.631424	1,208	104.29	104.29	104.29
Collateral			USD	USD	1.000	36292JP29	GNMA GNMI SF 650341 X	7.627422	4,247	323.96	323.96	323.96
Collateral			USD	USD	1.000	36292LFW9	GNMA GNMI SF 651881 X	1.845240	130	2.39	2.39	2.39
Collateral			USD	USD	1.000	36292ML42	GNMA GNMI SF 652947 X	8.298153	3,224	267.53	267.53	267.53
Collateral			USD	USD	1.000	36294NJS8	GNMA GNMI SF 654673 X	5.354100	260	13.90	13.90	13.90
Collateral			USD	USD	1.000	36294P6Y4	GNMA GNMI SF 656187 X	1.811680	130	2.35	2.35	2.35
Collateral			USD	USD	1.000	36294SB48	GNMA GNMI SF 658059 X	1.115340	1,741	19.41	19.41	19.41
Collateral			USD	USD	1.000	36294SEE3	GNMA GNMI SF 658133 X	1.818272	6,817	123.96	123.96	123.96
Collateral			USD	USD	1.000	36294ST31	GNMA GNMI SF 658570 X	1.520916	7,677	116.77	116.77	116.77
Collateral			USD	USD	1.000	36294SX69	GNMA GNMI SF 658701 X	4.082320	130	5.30	5.30	5.30
Collateral			USD	USD	1.000	36294T2T1	GNMA GNMI SF 659686 X	2.587930	39	1.01	1.01	1.01



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36294TY25	GNMA GNMI SF 659629 X	1.230556	5,433	66.86	66.86	66.86
Collateral			USD	USD	1.000 36294UU75	GNMA GNMI SF 660406 X	43.969443	779	342.40	342.40	342.40
Collateral			USD	USD	1.000 36294V7C8	GNMA GNMI SF 661591 X	3.699606	2,770	102.48	102.48	102.48
Collateral			USD	USD	1.000 36294W5C8	GNMA GNMI SF 662443 X	4.110240	65	2.67	2.67	2.67
Collateral			USD	USD	1.000 36294WSK5	GNMA GNMI SF 662122 X	24.189276	78	18.98	18.98	18.98
Collateral			USD	USD	1.000 36294XAW6	GNMA GNMI SF 662521 X	3.613280	65	2.34	2.34	2.34
Collateral			USD	USD	1.000 36294XB54	GNMA GNMI SF 662560 X	8.384957	65	5.44	5.44	5.44
Collateral			USD	USD	1.000 36294XBE5	GNMA GNMI SF 662537 X	2.051012	4,970	101.93	101.93	101.93
Collateral			USD	USD	1.000 36294XBX3	GNMA GNMI SF 662554 X	0.882886	12,446	109.88	109.88	109.88
Collateral			USD	USD	1.000 36295AC52	GNMA GNMI SF 664392 X	3.964166	1,735	68.77	68.77	68.77
Collateral			USD	USD	1.000 36295CFL0	GNMA GNMI SF 666271 X	42.518640	267	113.36	113.36	113.36
Collateral			USD	USD	1.000 36295CHH7	GNMA GNMI SF 666332 X	56.044363	339	190.26	190.26	190.26
Collateral			USD	USD	1.000 36295CKC4	GNMA GNMI SF 666391 X	45.486835	185	84.04	84.04	84.04
Collateral			USD	USD	1.000 36295E5E3	GNMA GNMI SF 668745 X	6.793601	661	44.92	44.92	44.92
Collateral			USD	USD	1.000 36295EXN2	GNMA GNMI SF 668585 X	5.555658	1,393	77.39	77.39	77.39
Collateral			USD	USD	1.000 36295FFN9	GNMA GNMI SF 668973 X	2.357639	6,918	163.11	163.11	163.11
Collateral			USD	USD	1.000 36295FJM7	GNMA GNMI SF 669068 X	4.741346	3,577	169.59	169.59	169.59
Collateral			USD	USD	1.000 36295FJN5	GNMA GNMI SF 669069 X	1.254247	2,508	31.46	31.46	31.46
Collateral			USD	USD	1.000 36295GN24	GNMA GNMI SF 670109 X	1.999860	130	2.60	2.60	2.60
Collateral			USD	USD	1.000 36295GWL2	GNMA GNMI SF 670351 X	8.840700	78	6.88	6.88	6.88
Collateral			USD	USD	1.000 36295HBD1	GNMA GNMI SF 670636 X	21.502274	362	77.82	77.82	77.82
Collateral			USD	USD	1.000 36295HSH4	GNMA GNMI SF 671120 X	4.188200	65	2.72	2.72	2.72
Collateral			USD	USD	1.000 36295HYW4	GNMA GNMI SF 671325 X	3.275360	130	4.25	4.25	4.25
Collateral			USD	USD	1.000 36295JA63	GNMA GNMI SF 671529 X	2.722361	2,222	60.48	60.48	60.48
Collateral			USD	USD	1.000 36295JBD7	GNMA GNMI SF 671536 X	4.945779	6,782	335.41	335.41	335.41
Collateral			USD	USD	1.000 36295K3Q4	GNMA GNMI SF 673207 X	1.659800	65	1.08	1.08	1.08
Collateral			USD	USD	1.000 36295K4T7	GNMA GNMI SF 673234 X	4.184806	1,706	71.41	71.41	71.41
Collateral			USD	USD	1.000 36295KAQ6	GNMA GNMI SF 672415 X	2.361945	6,686	157.92	157.92	157.92
Collateral			USD	USD	1.000 36295LAD3	GNMA GNMI SF 673304 X	80.116220	2,005	1,606.08	1,606.08	1,606.08
Collateral			USD	USD	1.000 36295LS93	GNMA GNMI SF 673844 X	23.437058	474	111.12	111.12	111.12
Collateral			USD	USD	1.000 36295MHX0	GNMA GNMI SF 674446 X	3.830276	1,290	49.41	49.41	49.41
Collateral			USD	USD	1.000 36295MKX6	GNMA GNMI SF 674510 X	5.752250	1,298	74.66	74.66	74.66
Collateral			USD	USD	1.000 36295P3E0	GNMA GNMI SF 676797 X	1.732459	7,560	130.98	130.98	130.98
Collateral			USD	USD	1.000 36295P5C2	GNMA GNMI SF 676843 X	2.713366	3,531	95.82	95.82	95.82
Collateral			USD	USD	1.000 36295PMJ8	GNMA GNMI SF 676361 X	1.436032	1,294	18.59	18.59	18.59
Collateral			USD	USD	1.000 36295PTK8	GNMA GNMI SF 676554 X	2.204560	65	1.43	1.43	1.43



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36295PUZ3	GNMA GNMI SF 676600 X	1.758880	65	1.14	1.14	1.14
Collateral			USD	USD	1.000	36295PXF4	GNMA GNMI SF 676678 X	2.251017	10,964	246.81	246.81	246.81
Collateral			USD	USD	1.000	36295REX2	GNMA GNMI SF 677950 X	91.200866	137	124.63	124.63	124.63
Collateral			USD	USD	1.000	36295RQ84	GNMA GNMI SF 678279 X	2.318486	2,617	60.67	60.67	60.67
Collateral			USD	USD	1.000	36295UF48	GNMA GNMI SF 680687 X	2.245687	5,610	125.98	125.98	125.98
Collateral			USD	USD	1.000	36295VG94	GNMA GNMI SF 681624 X	15.291833	575	88.00	88.00	88.00
Collateral			USD	USD	1.000	36295VKT5	GNMA GNMI SF 681706 X	14.959594	294	43.99	43.99	43.99
Collateral			USD	USD	1.000	36295WAF4	GNMA GNMI SF 682306 X	6.017802	2,347	141.25	141.25	141.25
Collateral			USD	USD	1.000	36295WU88	GNMA GNMI SF 682907 X	21.777673	66	14.35	14.35	14.35
Collateral			USD	USD	1.000	36295WX44	GNMA GNMI SF 682999 X	6.677089	3,115	207.98	207.98	207.98
Collateral			USD	USD	1.000	36295XZX6	GNMA GNMI SF 683958 X	3.110472	5,428	168.83	168.83	168.83
Collateral			USD	USD	1.000	36296A3D4	GNMA GNMI SF 685796 X	6.663882	242	16.11	16.11	16.11
Collateral			USD	USD	1.000	36296AM68	GNMA GNMI SF 685381 X	4.395426	3,716	163.32	163.32	163.32
Collateral			USD	USD	1.000	36296AWK6	GNMA GNMI SF 685650 X	7.663205	919	70.41	70.41	70.41
Collateral			USD	USD	1.000	36296BA51	GNMA GNMI SF 685928 X	2.298333	19,208	441.47	441.47	441.47
Collateral			USD	USD	1.000	36296DEE4	GNMA GNMI SF 687833 X	4.309055	2,565	110.51	110.51	110.51
Collateral			USD	USD	1.000	36296DEH7	GNMA GNMI SF 687836 X	2.966913	4,083	121.14	121.14	121.14
Collateral			USD	USD	1.000	36296DG77	GNMA GNMI SF 687922 X	2.891585	3,455	99.90	99.90	99.90
Collateral			USD	USD	1.000	36296DG85	GNMA GNMI SF 687923 X	2.022073	5,390	108.98	108.98	108.98
Collateral			USD	USD	1.000	36296DHD3	GNMA GNMI SF 687928 X	15.852173	100	15.91	15.91	15.91
Collateral			USD	USD	1.000	36296DLB2	GNMA GNMI SF 688022 X	3.737568	3,234	120.87	120.87	120.87
Collateral			USD	USD	1.000	36296DLD8	GNMA GNMI SF 688024 X	3.513320	65	2.28	2.28	2.28
Collateral			USD	USD	1.000	36296DNQ7	GNMA GNMI SF 688099 X	2.427437	5,067	122.99	122.99	122.99
Collateral			USD	USD	1.000	36296FKC6	GNMA GNMI SF 689791 X	3.402264	87	2.97	2.97	2.97
Collateral			USD	USD	1.000	36296FLE1	GNMA GNMI SF 689825 X	0.416633	9,925	41.35	41.35	41.35
Collateral			USD	USD	1.000	36296FLZ4	GNMA GNMI SF 689844 X	4.675540	2,628	122.88	122.88	122.88
Collateral			USD	USD	1.000	36296G6E6	GNMA GNMI SF 691269 X	1.381640	65	0.90	0.90	0.90
Collateral			USD	USD	1.000	36296HBM0	GNMA GNMI SF 691344 X	2.243946	211	4.74	4.74	4.74
Collateral			USD	USD	1.000	36296JSX4	GNMA GNMI SF 692734 X	12.386419	2,472	306.21	306.21	306.21
Collateral			USD	USD	1.000	36296LQP8	GNMA GNMI SF 694462 X	4.253666	1,833	77.98	77.98	77.98
Collateral			USD	USD	1.000	36296LTJ9	GNMA GNMI SF 694553 X	2.289477	9,310	213.15	213.15	213.15
Collateral			USD	USD	1.000	36296M5F1	GNMA GNMI SF 695746 X	5.212937	1,450	75.59	75.59	75.59
Collateral			USD	USD	1.000	36296NXB7	GNMA GNMI SF 696474 X	1.223843	21,578	264.08	264.08	264.08
Collateral			USD	USD	1.000	36296P2V2	GNMA GNMI SF 697488 X	2.684040	65	1.74	1.74	1.74
Collateral			USD	USD	1.000	36296P5T4	GNMA GNMI SF 697558 X	4.369305	15,592	681.25	681.25	681.25
Collateral			USD	USD	1.000	36296P6M8	GNMA GNMI SF 697576 X	3.147533	6,456	203.19	203.19	203.19



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36296P6Y2	GNMA GNMI SF 697587 X	7.039548	2,576	181.37	181.37	181.37
Collateral			USD	USD	1.000 36296Q2Z1	GNMA GNMI SF 698392 X	15.590704	324	50.59	50.59	50.59
Collateral			USD	USD	1.000 36296Q3K3	GNMA GNMI SF 698402 X	10.614034	844	89.54	89.54	89.54
Collateral			USD	USD	1.000 36296Q6U8	GNMA GNMI SF 698483 X	10.139725	1,103	111.86	111.86	111.86
Collateral			USD	USD	1.000 36296QBT5	GNMA GNMI SF 697650 X	2.512494	226	5.67	5.67	5.67
Collateral			USD	USD	1.000 36296QBU2	GNMA GNMI SF 697651 X	1.192465	10,696	127.55	127.55	127.55
Collateral			USD	USD	1.000 36296QBZ1	GNMA GNMI SF 697656 X	1.052189	6,038	63.53	63.53	63.53
Collateral			USD	USD	1.000 36296QEV7	GNMA GNMI SF 697748 X	7.772760	130	10.09	10.09	10.09
Collateral			USD	USD	1.000 36296QME6	GNMA GNMI SF 697957 X	6.177248	1,298	80.17	80.17	80.17
Collateral			USD	USD	1.000 36296QQM4	GNMA GNMI SF 698060 X	1.913820	450	8.62	8.62	8.62
Collateral			USD	USD	1.000 36296QRP6	GNMA GNMI SF 698094 X	6.633600	324	21.52	21.52	21.52
Collateral			USD	USD	1.000 36296QRQ4	GNMA GNMI SF 698095 X	5.784612	649	37.54	37.54	37.54
Collateral			USD	USD	1.000 36296QVQ9	GNMA GNMI SF 698223 X	12.800528	1,908	244.22	244.22	244.22
Collateral			USD	USD	1.000 36296QY94	GNMA GNMI SF 698336 X	5.183387	3,764	195.09	195.09	195.09
Collateral			USD	USD	1.000 36296QYD5	GNMA GNMI SF 698308 X	14.139309	454	64.23	64.23	64.23
Collateral			USD	USD	1.000 36296QYW3	GNMA GNMI SF 698325 X	23.869770	192	45.85	45.85	45.85
Collateral			USD	USD	1.000 36296R2C0	GNMA GNMI SF 699271 X	4.502378	400	17.99	17.99	17.99
Collateral			USD	USD	1.000 36296RAG2	GNMA GNMI SF 698507 X	4.773693	4,712	224.95	224.95	224.95
Collateral			USD	USD	1.000 36296RDQ7	GNMA GNMI SF 698611 X	6.752440	130	8.76	8.76	8.76
Collateral			USD	USD	1.000 36296RE37	GNMA GNMI SF 698654 X	12.407396	528	65.57	65.57	65.57
Collateral			USD	USD	1.000 36296RV61	GNMA GNMI SF 699137 X	5.776080	65	3.75	3.75	3.75
Collateral			USD	USD	1.000 36296RVE4	GNMA GNMI SF 699113 X	1.590512	4,893	77.82	77.82	77.82
Collateral			USD	USD	1.000 36296SC78	GNMA GNMI SF 699494 X	3.445480	65	2.24	2.24	2.24
Collateral			USD	USD	1.000 36296SC86	GNMA GNMI SF 699495 X	3.393800	65	2.20	2.20	2.20
Collateral			USD	USD	1.000 36296TSN4	GNMA GNMI SF 700825 X	6.253416	203	12.66	12.66	12.66
Collateral			USD	USD	1.000 36296TUY7	GNMA GNMI SF 700899 X	0.903679	2,589	23.40	23.40	23.40
Collateral			USD	USD	1.000 36296TV26	GNMA GNMI SF 700933 X	3.607344	3,311	119.44	119.44	119.44
Collateral			USD	USD	1.000 36296TVH3	GNMA GNMI SF 700916 X	1.698181	121	2.06	2.06	2.06
Collateral			USD	USD	1.000 36296TZQ9	GNMA GNMI SF 701051 X	1.254200	65	0.81	0.81	0.81
Collateral			USD	USD	1.000 36296UFC9	GNMA GNMI SF 701363 X	5.555280	584	32.44	32.44	32.44
Collateral			USD	USD	1.000 36296VC30	GNMA GNMI SF 702190 X	7.514698	421	31.65	31.65	31.65
Collateral			USD	USD	1.000 36296VCH9	GNMA GNMI SF 702172 X	27.260029	1,403	382.40	382.40	382.40
Collateral			USD	USD	1.000 36296VV96	GNMA GNMI SF 702740 X	1.081176	4,827	52.19	52.19	52.19
Collateral			USD	USD	1.000 36296XF74	GNMA GNMI SF 704090 X	3.858592	2,480	95.68	95.68	95.68
Collateral			USD	USD	1.000 36296XHT4	GNMA GNMI SF 704142 X	2.587615	403	10.43	10.43	10.43
Collateral			USD	USD	1.000 36296XS47	GNMA GNMI SF 704439 X	15.772333	4,478	706.23	706.23	706.23



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36296XSC9	GNMA GNMI SF 704415 X	11.859794	89	10.52	10.52	10.52
Collateral			USD	USD	1.000	36296YCF7	GNMA GNMI SF 704870 X	10.686650	260	27.74	27.74	27.74
Collateral			USD	USD	1.000	36296YUU4	GNMA GNMI SF 705395 X	4.424332	2,864	126.70	126.70	126.70
Collateral			USD	USD	1.000	36296YW73	GNMA GNMI SF 705470 X	10.482420	260	27.21	27.21	27.21
Collateral			USD	USD	1.000	36297AK51	GNMA GNMI SF 706016 X	9.708831	179	17.33	17.33	17.33
Collateral			USD	USD	1.000	36297BSD4	GNMA GNMI SF 707116 X	3.104697	5,582	173.31	173.31	173.31
Collateral			USD	USD	1.000	36297CWF2	GNMA GNMI SF 708146 X	3.536915	1,071	37.88	37.88	37.88
Collateral			USD	USD	1.000	36297E4W2	GNMA GNMI SF 710137 X	23.678207	62	14.63	14.63	14.63
Collateral			USD	USD	1.000	36297GG61	GNMA GNMI SF 711321 X	5.134776	1,890	97.03	97.03	97.03
Collateral			USD	USD	1.000	36297GGY0	GNMA GNMI SF 711315 X	7.862569	4,486	352.75	352.75	352.75
Collateral			USD	USD	1.000	36297GRT9	GNMA GNMI SF 711598 X	62.885752	4,413	2,774.98	2,774.98	2,774.98
Collateral			USD	USD	1.000	36297GV98	GNMA GNMI SF 711740 X	67.155670	1,117	749.86	749.86	749.86
Collateral			USD	USD	1.000	36297GVR8	GNMA GNII SF 711724 C	72.120049	5,321	3,837.68	3,837.68	3,837.68
Collateral			USD	USD	1.000	36297GVW7	GNMA GNMI SF 711729 X	54.183338	153	83.14	83.14	83.14
Collateral			USD	USD	1.000	36297KCH2	GNMA GNMI SF 713872 X	6.136493	779	47.79	47.79	47.79
Collateral			USD	USD	1.000	36297KH87	GNMA GNMI SF 714055 X	19.596948	4,890	958.35	958.35	958.35
Collateral			USD	USD	1.000	36297KY21	GNMA GNMI SF 714529 X	30.903820	130	40.11	40.11	40.11

Collateral Total For Barclays Capital Inc.**32,057,067****19,589,638.56****19,589,638.56****19,589,638.56****Total Collateral for Broker Barclays Capital Inc.****102.11%**



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr)	Bank
CF SECURED LLC (U.S. Government Mortgages (TriParty))												
Loan	484989	833412945	USD	USD	1.000	9128285M8	UNITED STATES TREASURY NOTE	103.725099	50,000	51,862.55	51,862.55	51,862.55
Loan	484990	82889848	USD	USD	1.000	912810SD1	UNITED STATES TREASURY BOND	100.207000	50,000	50,103.50	50,103.50	50,103.50
Loan	484990	83177790	USD	USD	1.000	912810SD1	UNITED STATES TREASURY BOND	100.207000	5,497,000	5,508,378.79	5,508,378.79	5,508,378.79
Loan	484992	83177790	USD	USD	1.000	912810SD1	UNITED STATES TREASURY BOND	100.207000	525,000	526,086.75	526,086.75	526,086.75
Loan Total For CF SECURED LLC									6,122,000	6,136,431.59	6,136,431.59	6,136,431.59
Collateral			USD	USD	1.000	31300MKU6	FMAC FMAR 849307 G	20.385449	733,231	149,472.48	149,472.48	149,472.48
Collateral			USD	USD	1.000	31347A4B7	FMAC FMAR 840818 G	78.538656	54,566	42,855.08	42,855.08	42,855.08
Collateral			USD	USD	1.000	31347AXZ2	FMAC FMAR 840696 G	72.881096	44,962	32,769.05	32,769.05	32,769.05
Collateral			USD	USD	1.000	3134A4CD4	FMAC FMIN 03/15/2026 E	80.060000	45,912	36,756.81	36,756.81	36,756.81
Collateral			USD	USD	1.000	3134A4NG5	FMAC FMIN 01/15/2026 F	80.533000	70,215	56,546.29	56,546.29	56,546.29
Collateral			USD	USD	1.000	31358C2H8	FNMA FNIN 02/07/27	77.216000	24,708	19,078.37	19,078.37	19,078.37
Collateral			USD	USD	1.000	3140H1VS6	FNMA FNMS 04.000 CLB0624	99.326909	600,543	596,500.46	596,500.46	596,500.46
Collateral			USD	USD	1.000	3140H7PA9	FNMA FNMS 04.000 CLB05816	101.169186	180,459	182,568.53	182,568.53	182,568.53
Collateral			USD	USD	1.000	3140HM6C3	FNMA FNMS 04.500 CLB08066	104.186959	15,093	15,724.43	15,724.43	15,724.43
Collateral			USD	USD	1.000	3140HM6D1	FNMA FNMS 04.500 CLB08067	104.019276	141,374	147,056.21	147,056.21	147,056.21
Collateral			USD	USD	1.000	3140J8CG6	FNMA FNAR XX.XXX LBBM3670	84.654413	219,977	186,220.16	186,220.16	186,220.16
Collateral			USD	USD	1.000	3617AANM2	GNMA GNMI SF AO9396 X	54.101675	221,783	119,988.08	119,988.08	119,988.08
Collateral			USD	USD	1.000	3617AET89	GNMA GNMI SF BA2375 X	88.098557	111,925	98,604.04	98,604.04	98,604.04
Collateral			USD	USD	1.000	3617AETR7	GNMA GNMI SF BA2360 X	70.664539	106,294	75,112.39	75,112.39	75,112.39
Collateral			USD	USD	1.000	3617AKUR1	GNMA GNMI SF BA6892 X	52.201961	185,674	96,925.26	96,925.26	96,925.26
Collateral			USD	USD	1.000	3617AKV58	GNMA GNMI SF BA6936 X	102.210854	98,042	100,209.16	100,209.16	100,209.16
Collateral			USD	USD	1.000	3617AMFT0	GNMA GNMI SF BA8278 X	93.130915	92,950	86,565.65	86,565.65	86,565.65
Collateral			USD	USD	1.000	3617AMGB8	GNMA GNMI SF BA8294 X	71.571715	152,231	108,954.28	108,954.28	108,954.28
Collateral			USD	USD	1.000	3617AN3J3	GNMA GNMI SF BA9801 X	49.491840	275,893	136,544.58	136,544.58	136,544.58
Collateral			USD	USD	1.000	3617ANBZ8	GNMA GNMI SF BA9056 X	74.719888	126,316	94,383.00	94,383.00	94,383.00
Collateral			USD	USD	1.000	3617ASQJ7	GNMA GNMI SF BB2257 X	73.792332	86,973	64,179.11	64,179.11	64,179.11
Collateral			USD	USD	1.000	3617AU6T2	GNMA GNMI SF BB4482 X	76.702132	11,364	8,716.65	8,716.65	8,716.65
Collateral			USD	USD	1.000	3617AUBU3	GNMA GNMI SF BB3651 X	70.922950	85,132	60,378.32	60,378.32	60,378.32
Collateral			USD	USD	1.000	3617AUST8	GNMA GNMI SF BB4130 X	103.129747	46,304	47,753.08	47,753.08	47,753.08
Collateral			USD	USD	1.000	3617AUZJ2	GNMA GNMI SF BB4345 X	63.732422	73,171	46,633.43	46,633.43	46,633.43
Collateral			USD	USD	1.000	3617AVDK1	GNMA GNCL CL BB4606	98.802167	453,774	448,338.10	448,338.10	448,338.10
Collateral			USD	USD	1.000	3617AXCS1	GNMA GNMI SF BB6381 X	57.042259	211,723	120,771.77	120,771.77	120,771.77
Collateral			USD	USD	1.000	3617AXLM4	GNMA GNMI SF BB6632 X	102.237816	96,900	99,068.28	99,068.28	99,068.28
Collateral			USD	USD	1.000	3617B4PF8	GNMA GNMI SF BC1322 X	18.659078	57,146	10,662.85	10,662.85	10,662.85



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Collateral			USD	USD	1.000	3617BN3Y9	GNMA GNMI SF BD7115 X	80.948295	97,537	78,954.92	78,954.92	78,954.92
Collateral			USD	USD	1.000	3617BRME3	GNMA GNMI SF BD9357 X	64.913909	69,796	45,307.12	45,307.12	45,307.12
Collateral			USD	USD	1.000	3617BXG72	GNMA GNMI SF BE3822 X	103.496836	64,521	66,777.56	66,777.56	66,777.56
Collateral			USD	USD	1.000	3617BYTU5	GNMA GNMI SF BE5063 X	103.838640	13,921	14,455.66	14,455.66	14,455.66
Collateral			USD	USD	1.000	3617G8NF6	GNMA GNMI SF BF2190 X	88.962697	83,140	73,963.28	73,963.28	73,963.28
Collateral			USD	USD	1.000	3617H5XA1	GNMA GNMI SF BH7873 X	104.068767	51,590	53,689.41	53,689.41	53,689.41
Collateral			USD	USD	1.000	3617H66K7	GNMA GNMI SF BH8974 X	106.144658	124,473	132,121.46	132,121.46	132,121.46
Collateral			USD	USD	1.000	3617HB3X1	GNMA GNII SF BI2614 C	105.822105	16,285	17,233.08	17,233.08	17,233.08
Collateral			USD	USD	1.000	3617HEA41	GNMA GNII SF BI4527 C	105.251772	19,955	21,002.90	21,002.90	21,002.90
Collateral			USD	USD	1.000	3617HNWD7	GNMA GNMI SF BJ1544 X	104.313916	58,673	61,204.31	61,204.31	61,204.31
Collateral			USD	USD	1.000	3617HRYB0	GNMA GNII SF BJ4306 C	104.157597	13,547	14,110.01	14,110.01	14,110.01
Collateral			USD	USD	1.000	3617HT2Q8	GNMA GNII SF BJ6183 C	105.259283	10,037	10,564.43	10,564.43	10,564.43
Collateral			USD	USD	1.000	3617J4F61	GNMA GNII SF BK3789 C	105.489166	12,716	13,413.84	13,413.84	13,413.84
Collateral			USD	USD	1.000	3617J4F79	GNMA GNII SF BK3790 C	106.065868	12,982	13,769.10	13,769.10	13,769.10
Collateral			USD	USD	1.000	36184FVY1	GNMA GNMI SF AL8731 X	76.496856	8,343	6,382.38	6,382.38	6,382.38
Collateral			USD	USD	1.000	36185B6D3	GNMA GNMI SF AM8968 X	67.058362	7,608	5,101.85	5,101.85	5,101.85
Collateral			USD	USD	1.000	36188S2W5	GNMA GNMI SF AP5289 X	56.840760	50,199	28,533.52	28,533.52	28,533.52
Collateral			USD	USD	1.000	36188S3P9	GNMA GNMI SF AP5306 X	36.615263	225,552	82,586.40	82,586.40	82,586.40
Collateral			USD	USD	1.000	36192SUM0	GNMA GNMI SF AR0588 X	35.216216	80,051	28,190.84	28,190.84	28,190.84
Collateral			USD	USD	1.000	36192SVR8	GNMA GNMI SF AR0624 X	51.628746	74,872	38,655.49	38,655.49	38,655.49
Collateral			USD	USD	1.000	36192SXJ4	GNMA GNMI SF AR0681 X	76.766527	65,239	50,081.92	50,081.92	50,081.92
Collateral			USD	USD	1.000	36192YFE2	GNMA GNMI SF AR3765 X	94.852864	309	293.08	293.08	293.08
Collateral			USD	USD	1.000	36192YFH5	GNMA GNMI SF AR3768 X	75.899411	111,254	84,440.95	84,440.95	84,440.95
Collateral			USD	USD	1.000	36193M3H3	GNMA GNMI SF AS3500 X	84.653484	83,838	70,971.59	70,971.59	70,971.59
Collateral			USD	USD	1.000	36194EDM8	GNMA GNMI SF AT5508 X	37.852694	68,746	26,022.39	26,022.39	26,022.39
Collateral			USD	USD	1.000	36194HGW6	GNMA GNMI SF AT8313 X	81.790405	34,406	28,140.92	28,140.92	28,140.92
Collateral			USD	USD	1.000	36194QW32	GNMA GNMI SF AU3366 X	41.422716	174,808	72,410.04	72,410.04	72,410.04
Collateral			USD	USD	1.000	36194UNR0	GNMA GNMI SF AU6700 X	43.267347	21,056	9,110.36	9,110.36	9,110.36
Collateral			USD	USD	1.000	36195CB92	GNMA GNMI SF AV1864 X	85.389099	129,490	110,570.23	110,570.23	110,570.23
Collateral			USD	USD	1.000	36195ETX6	GNMA GNMI SF AV4166 X	40.587784	23,559	9,562.10	9,562.10	9,562.10
Collateral			USD	USD	1.000	36195EUQ9	GNMA GNMI SF AV4191 X	54.989238	28,012	15,403.83	15,403.83	15,403.83
Collateral			USD	USD	1.000	36195GYB3	GNMA GNMI SF AV6106 X	101.256158	8,377	8,482.29	8,482.29	8,482.29
Collateral			USD	USD	1.000	36196EN86	GNMA GNMI SF AX3115 X	40.302050	174,952	70,509.18	70,509.18	70,509.18
Collateral			USD	USD	1.000	36196EPV3	GNMA GNMI SF AX3136 X	47.336087	195,818	92,692.74	92,692.74	92,692.74
Collateral			USD	USD	1.000	36196HX70	GNMA GNMI SF AX6102 X	74.948613	138,532	103,828.10	103,828.10	103,828.10
Collateral			USD	USD	1.000	36196JMY9	GNMA GNMI SF AX6675 X	80.712737	163,380	131,868.63	131,868.63	131,868.63



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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Collateral			USD	USD	1.000	36196K2J1	GNMA GNMI SF AX7977 X	51.242930	43,954	22,523.29	22,523.29	22,523.29
Collateral			USD	USD	1.000	36196KDE0	GNMA GNMI SF AX7301 X	81.886553	129,609	106,132.20	106,132.20	106,132.20
Collateral			USD	USD	1.000	36196MSX8	GNMA GNMI SF AX9534 X	48.701362	45,664	22,239.03	22,239.03	22,239.03
Collateral			USD	USD	1.000	36196NCE5	GNMA GNMI SF AX9969 X	35.518219	217,273	77,171.52	77,171.52	77,171.52
Collateral			USD	USD	1.000	36196QJB7	GNMA GNMI SF AY1158 X	80.130236	65,730	52,669.54	52,669.54	52,669.54
Collateral			USD	USD	1.000	36196QJC5	GNMA GNMI SF AY1159 X	62.486998	130,236	81,380.87	81,380.87	81,380.87
Collateral			USD	USD	1.000	36196R5E4	GNMA GNMI SF AY2645 X	101.552601	7,811	7,932.67	7,932.67	7,932.67
Collateral			USD	USD	1.000	36196THR8	GNMA GNMI SF AY3840 X	44.231671	86,853	38,416.74	38,416.74	38,416.74
Collateral			USD	USD	1.000	36196XS97	GNMA GNMI SF AY7744 X	73.560897	46,517	34,218.09	34,218.09	34,218.09
Collateral			USD	USD	1.000	36196YK85	GNMA GNMI SF AY8419 X	38.637144	60,671	23,441.55	23,441.55	23,441.55
Collateral			USD	USD	1.000	36197CRB8	GNMA GNMI SF AZ0482 X	44.465298	70,706	31,439.50	31,439.50	31,439.50
Collateral			USD	USD	1.000	36197M3Q9	GNMA GNMI SF AZ8907 X	101.658092	42,764	43,472.59	43,472.59	43,472.59
Collateral			USD	USD	1.000	36197M4L9	GNMA GNMI SF AZ8927 X	77.455259	12,529	9,704.24	9,704.24	9,704.24
Collateral			USD	USD	1.000	36225EWN8	GNMA GNAR FT 082452 M	10.835197	89,847	9,735.05	9,735.05	9,735.05
Collateral			USD	USD	1.000	36225EWY4	GNMA GNAR AF 082462 M	14.419985	108,069	15,583.57	15,583.57	15,583.57
Collateral			USD	USD	1.000	36296QXB0	GNMA GNMI SF 698274 X	3.394032	211,016	7,161.95	7,161.95	7,161.95
Collateral			USD	USD	1.000	912803FA6	USTR 2 3/4 TPRN 47	41.609000	1,688,364	702,511.56	702,511.56	702,511.56

Collateral Total For CF SECURED LLC**10,199,819****6,265,475.76****6,265,475.76****6,265,475.76****Total Collateral for Broker CF SECURED LLC****102.10%**



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Citigroup Global Markets Inc. (U.S. Government Mortgages (TriParty))											
Loan	484989	83536128	USD	USD	1.000	912796PP8	UNITED STATES TREASURY BILL	99.801000	1,226,000	1,223,560.26	1,223,560.26
Loan	484989	83536156	USD	USD	1.000	912796PP8	UNITED STATES TREASURY BILL	99.801000	5,700,000	5,688,657.00	5,688,657.00
Loan Total For Citigroup Global Markets Inc.								6,926,000	6,912,217.26	6,912,217.26	6,912,217.26
Collateral			USD	USD	1.000	3128LXJ35	FMAC 08.000 FGPC G02082 G	3.842118	9,233	354.73	354.73
Collateral			USD	USD	1.000	3128MJ5C0	FMAC 04.000 FGPC G08842 G	100.758597	4,438	4,471.83	4,471.83
Collateral			USD	USD	1.000	3128MJ5D8	FMAC 04.500 FGPC G08843 G	102.093900	192	196.38	196.38
Collateral			USD	USD	1.000	3128MJ5U0	FMAC 04.500 FGPC G08858 G	103.788400	401,265	416,466.83	416,466.83
Collateral			USD	USD	1.000	3128MJC24	FMAC 06.500 FGPC G08088 G	7.911968	856	67.75	67.75
Collateral			USD	USD	1.000	3128MJCE8	FMAC 05.500 FGPC G08068 G	4.700331	11,156	524.38	524.38
Collateral			USD	USD	1.000	3128MJFR6	FMAC 06.500 FGPC G08175 G	3.925723	3,698	145.17	145.17
Collateral			USD	USD	1.000	3128MJQA1	FMAC 05.000 FGPC G08448 G	29.096819	14,089	4,099.41	4,099.41
Collateral			USD	USD	1.000	3128MJU73	FMAC 03.500 FGPC G08605 G	46.113292	170	78.17	78.17
Collateral			USD	USD	1.000	3128MJVH0	FMAC 03.500 FGPC G08615 G	46.900824	943	442.04	442.04
Collateral			USD	USD	1.000	3128MJVN7	FMAC 03.500 FGPC G08620 G	49.024360	2,039	999.55	999.55
Collateral			USD	USD	1.000	3128MJVR8	FMAC 03.500 FGPC G08623 G	50.770395	485	246.29	246.29
Collateral			USD	USD	1.000	3128MJVS6	FMAC 04.000 FGPC G08624 G	42.888217	535	229.34	229.34
Collateral			USD	USD	1.000	3128MJVV9	FMAC 03.500 FGPC G08627 G	52.214451	1,443	753.52	753.52
Collateral			USD	USD	1.000	3128MJW71	FMAC 04.000 FGPC G08669 G	51.798544	182	94.14	94.14
Collateral			USD	USD	1.000	3128MJWB2	FMAC 03.500 FGPC G08641 G	59.462672	1,054	626.78	626.78
Collateral			USD	USD	1.000	3128MJWC0	FMAC 04.000 FGPC G08642 G	46.088418	1,056	486.53	486.53
Collateral			USD	USD	1.000	3128MJWV8	FMAC 03.500 FGPC G08659 G	58.616810	1,112	651.69	651.69
Collateral			USD	USD	1.000	3128MJWW6	FMAC 04.000 FGPC G08660 G	50.026270	142	71.21	71.21
Collateral			USD	USD	1.000	3128MJX47	FMAC 03.500 FGPC G08698 G	67.718933	58	39.08	39.08
Collateral			USD	USD	1.000	3128MJX54	FMAC 04.000 FGPC G08699 G	61.623600	115	71.12	71.12
Collateral			USD	USD	1.000	3128MJXA3	FMAC 04.000 FGPC G08672 G	54.056111	969	524.04	524.04
Collateral			USD	USD	1.000	3128MJXE5	FMAC 03.500 FGPC G08676 G	63.756678	5,317	3,389.63	3,389.63
Collateral			USD	USD	1.000	3128MJXJ4	FMAC 03.000 FGPC G08680 G	71.125980	93	65.96	65.96
Collateral			USD	USD	1.000	3128MJXR6	FMAC 03.500 FGPC G08687 G	65.018726	7,817	5,082.53	5,082.53
Collateral			USD	USD	1.000	3128MJXX3	FMAC 03.500 FGPC G08693 G	65.519543	291	190.36	190.36
Collateral			USD	USD	1.000	3128MJY61	FMAC 03.000 FGPC G08732 G	82.209875	62	50.60	50.60
Collateral			USD	USD	1.000	3128MJY79	FMAC 03.500 FGPC G08733 G	77.041946	923	711.31	711.31
Collateral			USD	USD	1.000	3128MJYH7	FMAC 03.500 FGPC G08711 G	72.487797	123	89.24	89.24
Collateral			USD	USD	1.000	3128MJYR5	FMAC 02.500 FGPC G08719 G	81.219785	1,819	1,477.55	1,477.55
Collateral			USD	USD	1.000	3128MJZB9	FMAC 03.000 FGPC G08737 G	83.203400	58	48.01	48.01



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Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3128MJZF0	FMAC 03.000 FGPC G08741 G	84.602022	63,445	53,675.55	53,675.55	53,675.55
Collateral			USD	USD	1.000	3128MJZH6	FMAC 04.000 FGPC G08743 G	77.388193	1,077	833.59	833.59	833.59
Collateral			USD	USD	1.000	3128MJZM5	FMAC 03.000 FGPC G08747 G	85.331143	27	22.98	22.98	22.98
Collateral			USD	USD	1.000	3128MJZR4	FMAC 03.500 FGPC G08751 G	84.642645	3,199	2,707.92	2,707.92	2,707.92
Collateral			USD	USD	1.000	3128MMXW8	FMAC 03.500 FGPC G18692 G	94.107291	335	315.12	315.12	315.12
Collateral			USD	USD	1.000	3128MU5F8	FMAC 06.000 FGPC H02646 G	2.201150	84,482	1,859.59	1,859.59	1,859.59
Collateral			USD	USD	1.000	3128P7AX1	FMAC 04.000 FGPC C90922 G	12.007248	3,270	392.63	392.63	392.63
Collateral			USD	USD	1.000	3128P7JU8	FMAC 05.000 FGPC C91175 G	2.022755	13,404	271.13	271.13	271.13
Collateral			USD	USD	1.000	3128P7KL6	FMAC 06.000 FGPC C91199 G	6.872035	2,156	148.18	148.18	148.18
Collateral			USD	USD	1.000	3128P8CD1	FMAC 03.500 FGPC C91868 G	69.600357	5,738	3,993.59	3,993.59	3,993.59
Collateral			USD	USD	1.000	3128P8DJ7	FMAC 03.000 FGPC C91905 G	81.343843	5,716	4,649.83	4,649.83	4,649.83
Collateral			USD	USD	1.000	3128P8DR9	FMAC 03.000 FGPC C91912 G	83.328309	2,885	2,404.21	2,404.21	2,404.21
Collateral			USD	USD	1.000	3128PEUV8	FMAC 06.000 FGPC J03296 G	1.494498	3,756	56.13	56.13	56.13
Collateral			USD	USD	1.000	3128PHGA3	FMAC 06.000 FGPC J05593 G	3.367959	2,320	78.13	78.13	78.13
Collateral			USD	USD	1.000	3128PHS85	FMAC 06.500 FGPC J05943 G	1.370629	3,980	54.55	54.55	54.55
Collateral			USD	USD	1.000	3128UNGL0	FMAC 06.000 FGPC H09203 G	1.689487	2,024	34.19	34.19	34.19
Collateral			USD	USD	1.000	31292JAM2	FMAC 05.500 FGPC C01812 G	5.008401	44,586	2,233.06	2,233.06	2,233.06
Collateral			USD	USD	1.000	31292K4A2	FMAC 04.500 FGPC C03517 G	13.443739	177	23.79	23.79	23.79
Collateral			USD	USD	1.000	31292SA91	FMAC 03.500 FGPC C09032 G	50.931654	7,962	4,055.08	4,055.08	4,055.08
Collateral			USD	USD	1.000	312933AP9	FMAC 04.000 FGPC A86314 G	4.393502	2,208	97.02	97.02	97.02
Collateral			USD	USD	1.000	312934P48	FMAC 05.000 FGPC A87643 G	16.784557	3,462	581.13	581.13	581.13
Collateral			USD	USD	1.000	3129355V7	FMAC 05.500 FGPC A88960 G	17.876399	10,530	1,882.38	1,882.38	1,882.38
Collateral			USD	USD	1.000	312938K51	FMAC 04.500 FGPC A90316 G	8.944895	589	52.65	52.65	52.65
Collateral			USD	USD	1.000	312938KN2	FMAC 05.500 FGPC A90301 G	12.334122	8,888	1,096.22	1,096.22	1,096.22
Collateral			USD	USD	1.000	312941N37	FMAC 04.000 FGPC A93110 G	40.868974	1,379	563.39	563.39	563.39
Collateral			USD	USD	1.000	312944BB6	FMAC 05.000 FGPC A95434 G	59.429398	428	254.49	254.49	254.49
Collateral			USD	USD	1.000	312945SX7	FMAC 04.500 FGPC A96834 G	10.323000	219	22.64	22.64	22.64
Collateral			USD	USD	1.000	312945ZL5	FMAC 04.500 FGPC A97047 G	16.402596	219	35.97	35.97	35.97
Collateral			USD	USD	1.000	312946P59	FMAC 04.000 FGPC A97644 G	24.447578	2,577	630.13	630.13	630.13
Collateral			USD	USD	1.000	312946V60	FMAC 04.500 FGPC A97837 G	14.978545	266	39.80	39.80	39.80
Collateral			USD	USD	1.000	312967W73	FMAC 05.000 FGPC B15170 G	0.204115	15,001	30.62	30.62	30.62
Collateral			USD	USD	1.000	31296SUB0	FMAC 05.500 FGPC A17778 G	1.533799	69,345	1,063.61	1,063.61	1,063.61
Collateral			USD	USD	1.000	31296SYH3	FMAC 06.500 FGPC A17912 G	4.241852	3,224	136.77	136.77	136.77
Collateral			USD	USD	1.000	31296WDH7	FMAC 05.000 FGPC A20104 G	5.528392	58,095	3,211.74	3,211.74	3,211.74
Collateral			USD	USD	1.000	312970UY0	FMAC 04.500 FGPC B17799 G	1.196944	5,979	71.57	71.57	71.57
Collateral			USD	USD	1.000	31297ERZ1	FMAC 05.500 FGPC A26804 G	3.613412	2,604	94.08	94.08	94.08



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Global Securities Lending
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As of 12/31/2018

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Reporting Currency: USD

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Collateral			USD	USD	1.000	31297KGQ9	FMAC 05.000 FGPC A30207 G	3.027378	9,178	277.87	277.87	277.87
Collateral			USD	USD	1.000	31297MTZ1	FMAC 05.000 FGPC A32368 G	7.142273	5,770	412.14	412.14	412.14
Collateral			USD	USD	1.000	31297NH33	FMAC 05.500 FGPC A32950 G	1.035607	11,541	119.52	119.52	119.52
Collateral			USD	USD	1.000	31297SBQ7	FMAC 06.000 FGPC A36347 G	6.042477	750	45.33	45.33	45.33
Collateral			USD	USD	1.000	31297VD70	FMAC 05.500 FGPC A39126 G	8.130992	11,164	907.75	907.75	907.75
Collateral			USD	USD	1.000	31302PN42	FMAC 05.000 FGPC K30411 G	12.813624	17,256	2,211.10	2,211.10	2,211.10
Collateral			USD	USD	1.000	31306YAN1	FMAC 02.500 FGPC J20913 G	40.430730	6,800	2,749.17	2,749.17	2,749.17
Collateral			USD	USD	1.000	31307BN55	FMAC 02.500 FGPC J23112 G	38.570365	22,613	8,722.10	8,722.10	8,722.10
Collateral			USD	USD	1.000	31307GJK6	FMAC 04.000 FGPC J27466 G	29.537737	2,510	741.42	741.42	741.42
Collateral			USD	USD	1.000	31307JAB9	FMAC 02.500 FGPC J29002 G	29.992899	748	224.22	224.22	224.22
Collateral			USD	USD	1.000	31307SS61	FMAC 03.500 FGPC J35941 G	70.432710	5,310	3,739.67	3,739.67	3,739.67
Collateral			USD	USD	1.000	31307TSR3	FMAC 04.000 FGPC J36828 G	82.349473	6,246	5,143.38	5,143.38	5,143.38
Collateral			USD	USD	1.000	31307TZK0	FMAC 03.500 FGPC J37046 G	59.191855	5,238	3,100.60	3,100.60	3,100.60
Collateral			USD	USD	1.000	31307UF60	FMAC 03.500 FGPC J37389 G	73.963761	5,188	3,837.54	3,837.54	3,837.54
Collateral			USD	USD	1.000	31307UZN1	FMAC 03.000 FGPC J37949 G	87.720496	3,666	3,215.97	3,215.97	3,215.97
Collateral			USD	USD	1.000	31307VG42	FMAC 03.500 FGPC J38319 G	96.330951	4,173	4,020.15	4,020.15	4,020.15
Collateral			USD	USD	1.000	31307WLN2	FMAC 03.000 FGPC J39333 G	95.974770	2,519	2,417.20	2,417.20	2,417.20
Collateral			USD	USD	1.000	31312JM86	FMAC 04.500 FGPC B27583 G	99.826848	1,909	1,905.29	1,905.29	1,905.29
Collateral			USD	USD	1.000	3132FCD69	FMAC 06.000 FGPC Z40125 G	101.520697	254	257.76	257.76	257.76
Collateral			USD	USD	1.000	3132G7GF6	FMAC 03.500 FGPC U80198 G	77.709204	1,058	822.10	822.10	822.10
Collateral			USD	USD	1.000	3132GRKB6	FMAC 03.500 FGPC Q06290 G	33.998302	4,824	1,640.00	1,640.00	1,640.00
Collateral			USD	USD	1.000	3132GUKK9	FMAC 03.500 FGPC Q08998 G	39.041200	96	37.55	37.55	37.55
Collateral			USD	USD	1.000	3132GUWB6	FMAC 03.500 FGPC Q09342 G	41.156974	5,424	2,232.44	2,232.44	2,232.44
Collateral			USD	USD	1.000	3132GVG97	FMAC 04.000 FGPC Q09824 G	50.753905	142,593	72,371.29	72,371.29	72,371.29
Collateral			USD	USD	1.000	3132H7D84	FMAC 03.000 FGPC U99126 G	65.981990	1,573	1,038.17	1,038.17	1,038.17
Collateral			USD	USD	1.000	3132HP2J2	FMAC 03.000 FGPC Q13477 G	56.206557	108	60.61	60.61	60.61
Collateral			USD	USD	1.000	3132HQYS5	FMAC 03.000 FGPC Q14321 G	48.901428	1,539	752.49	752.49	752.49
Collateral			USD	USD	1.000	3132J4H85	FMAC 04.000 FGPC G30954 G	76.961148	235	180.60	180.60	180.60
Collateral			USD	USD	1.000	3132JAF26	FMAC 03.500 FGPC Q18784 G	49.246709	2,734	1,346.60	1,346.60	1,346.60
Collateral			USD	USD	1.000	3132JM5V7	FMAC 03.500 FGPC Q20860 G	55.108220	2,091	1,152.40	1,152.40	1,152.40
Collateral			USD	USD	1.000	3132JMXK0	FMAC 03.500 FGPC Q20682 G	52.174113	577	301.07	301.07	301.07
Collateral			USD	USD	1.000	3132KGFY1	FMAC 02.000 FGPC V61983 G	91.248215	155	141.08	141.08	141.08
Collateral			USD	USD	1.000	3132L7GN3	FMAC 04.500 FGPC V82005 G	41.522960	4,853	2,015.14	2,015.14	2,015.14
Collateral			USD	USD	1.000	3132L7GP8	FMAC 04.500 FGPC V82006 G	41.511789	14,351	5,957.51	5,957.51	5,957.51
Collateral			USD	USD	1.000	3132L7NL9	FMAC 04.500 FGPC V82195 G	56.104382	8,083	4,534.72	4,534.72	4,534.72
Collateral			USD	USD	1.000	3132L7YK9	FMAC 03.500 FGPC V82514 G	77.373455	769	595.31	595.31	595.31



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Time Warner Inc Master Pension Trust

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Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	3132LAD33	FMAC 04.000 FGPC V84622 G	101.185717	79,360	80,300.56	80,300.56	80,300.56
Collateral			USD	USD	1.000	3132LAFD9	FMAC 04.500 FGPC V84664 G	103.352733	692	715.67	715.67	715.67
Collateral			USD	USD	1.000	3132LAH96	FMAC 04.000 FGPC V84756 G	102.600313	41,889	42,978.20	42,978.20	42,978.20
Collateral			USD	USD	1.000	3132LAJS2	FMAC 04.500 FGPC V84773 G	103.078164	445,347	459,055.40	459,055.40	459,055.40
Collateral			USD	USD	1.000	3132LAK50	FMAC 04.500 FGPC V84816 G	103.560834	52,795	54,674.58	54,674.58	54,674.58
Collateral			USD	USD	1.000	3132LAM74	FMAC 04.500 FGPC V84882 G	104.024341	322,744	335,732.79	335,732.79	335,732.79
Collateral			USD	USD	1.000	3132LAPZ9	FMAC 04.500 FGPC V84940 G	103.682473	18,998	19,697.65	19,697.65	19,697.65
Collateral			USD	USD	1.000	3132M3DE4	FMAC 04.500 FGPC Q23101 G	33.120342	3,385	1,120.98	1,120.98	1,120.98
Collateral			USD	USD	1.000	3132M6E55	FMAC 04.500 FGPC Q25856 G	23.215616	3,150	731.24	731.24	731.24
Collateral			USD	USD	1.000	3132M6R51	FMAC 04.500 FGPC Q26208 G	45.870600	289	132.35	132.35	132.35
Collateral			USD	USD	1.000	3132M72G2	FMAC 04.500 FGPC Q27375 G	30.080036	3,842	1,155.60	1,155.60	1,155.60
Collateral			USD	USD	1.000	3132M72H0	FMAC 04.500 FGPC Q27376 G	6.384435	4,828	308.22	308.22	308.22
Collateral			USD	USD	1.000	3132M82T2	FMAC 04.500 FGPC Q28286 G	33.741368	1,363	459.96	459.96	459.96
Collateral			USD	USD	1.000	3132M9S47	FMAC 04.500 FGPC Q28939 G	20.348153	146	29.70	29.70	29.70
Collateral			USD	USD	1.000	3132MARS2	FMAC 03.500 FGPC Q29797 G	70.512114	539	379.76	379.76	379.76
Collateral			USD	USD	1.000	3132MAWL1	FMAC 04.500 FGPC Q29951 G	20.047345	6,570	1,317.14	1,317.14	1,317.14
Collateral			USD	USD	1.000	3132VLJ73	FMAC 05.000 FGPC Q60285 G	106.600667	12,667	13,503.31	13,503.31	13,503.31
Collateral			USD	USD	1.000	3132VLK97	FMAC 05.000 FGPC Q60319 G	105.124267	23,300	24,493.51	24,493.51	24,493.51
Collateral			USD	USD	1.000	3132VLMS3	FMAC 05.000 FGPC Q60368 G	107.605867	20,903	22,492.72	22,492.72	22,492.72
Collateral			USD	USD	1.000	3132VLNU7	FMAC 04.500 FGPC Q60402 G	105.083500	3,959	4,160.09	4,160.09	4,160.09
Collateral			USD	USD	1.000	3132VLQK6	FMAC 05.000 FGPC Q60457 G	107.605766	4,251	4,573.96	4,573.96	4,573.96
Collateral			USD	USD	1.000	3132VLRS8	FMAC 04.500 FGPC Q60496 G	105.083600	9,811	10,309.48	10,309.48	10,309.48
Collateral			USD	USD	1.000	3132VLST5	FMAC 05.000 FGPC Q60529 G	106.136967	36,026	38,236.91	38,236.91	38,236.91
Collateral			USD	USD	1.000	3132VLWB9	FMAC 05.000 FGPC Q60641 G	107.219366	7,729	8,286.91	8,286.91	8,286.91
Collateral			USD	USD	1.000	3132WF3S6	FMAC 04.500 FGPC Q42608 G	82.654287	9,684	8,003.95	8,003.95	8,003.95
Collateral			USD	USD	1.000	3132WMGT5	FMAC 04.000 FGPC Q47409 G	87.780806	5,833	5,119.99	5,119.99	5,119.99
Collateral			USD	USD	1.000	3132WNEP3	FMAC 03.500 FGPC Q48241 G	88.008714	135	118.50	118.50	118.50
Collateral			USD	USD	1.000	3132WNK43	FMAC 04.500 FGPC Q48414 G	85.715754	453	388.25	388.25	388.25
Collateral			USD	USD	1.000	3132WNVJ8	FMAC 04.500 FGPC Q48716 G	78.169185	4,918	3,844.53	3,844.53	3,844.53
Collateral			USD	USD	1.000	3132WP6X0	FMAC 03.500 FGPC Q49885 G	93.573790	1,616	1,511.90	1,511.90	1,511.90
Collateral			USD	USD	1.000	3132WPWK9	FMAC 03.500 FGPC Q49649 G	96.246930	13,355	12,853.57	12,853.57	12,853.57
Collateral			USD	USD	1.000	3132XS6H8	FMAC 04.000 FGPC Q50871 G	93.174856	3,558	3,315.57	3,315.57	3,315.57
Collateral			USD	USD	1.000	3132XSE22	FMAC 04.000 FGPC Q50152 G	88.790040	481	426.97	426.97	426.97
Collateral			USD	USD	1.000	3132XSXQ8	FMAC 04.500 FGPC Q50686 G	93.607458	8,550	8,003.86	8,003.86	8,003.86
Collateral			USD	USD	1.000	3132XTMD7	FMAC 04.000 FGPC Q51255 G	94.786002	13,142	12,457.11	12,457.11	12,457.11
Collateral			USD	USD	1.000	3132XWJZ5	FMAC 04.500 FGPC Q53879 G	96.532940	258	248.81	248.81	248.81



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Collateral			USD	USD	1.000	3132XXXH7	FMAC 05.000 FGPC Q55179 G	102.557783	12,352	12,668.29	12,668.29	12,668.29
Collateral			USD	USD	1.000	3132Y2B21	FMAC 05.000 FGPC Q58156 G	106.380793	4,506	4,793.80	4,793.80	4,793.80
Collateral			USD	USD	1.000	3132Y2ER3	FMAC 05.000 FGPC Q58243 G	107.169817	5,247	5,623.62	5,623.62	5,623.62
Collateral			USD	USD	1.000	31335A2P2	FMAC 03.000 FGPC G60782 G	85.394980	192	164.26	164.26	164.26
Collateral			USD	USD	1.000	31335AH35	FMAC 03.500 FGPC G60250 G	71.201607	1,154	821.73	821.73	821.73
Collateral			USD	USD	1.000	31335AM96	FMAC 04.500 FGPC G60384 G	48.754867	115	56.27	56.27	56.27
Collateral			USD	USD	1.000	31335B4D5	FMAC 03.500 FGPC G61720 G	99.824338	308	307.22	307.22	307.22
Collateral			USD	USD	1.000	3135G0S38	FNMA 2.00 FNSM A 01/22	99.218219	492	488.56	488.56	488.56
Collateral			USD	USD	1.000	3138EPAH7	FNMA FNMS 04.500 CLAL6307	33.333000	358	119.25	119.25	119.25
Collateral			USD	USD	1.000	3138EPYL2	FNMA FNMS 04.000 CLAL7014	58.595250	108	63.12	63.12	63.12
Collateral			USD	USD	1.000	3138ER5G1	FNMA FNMS 04.500 CLAL9846	65.451333	46	30.21	30.21	30.21
Collateral			USD	USD	1.000	3138X3EQ1	FNMA FNMS 03.500 CLAU3742	53.192937	196	104.36	104.36	104.36
Collateral			USD	USD	1.000	31391P6E1	FNMA FNMS 06.000 CL673269	0.857832	10,017	85.93	85.93	85.93
Collateral			USD	USD	1.000	3140J5SM2	FNMA FNMS 02.500 CIBM1423	78.651500	108	84.72	84.72	84.72
Collateral			USD	USD	1.000	3140J6CY1	FNMA FNMS 04.500 CLBM1886	85.929447	146	125.62	125.62	125.62
Collateral			USD	USD	1.000	3140J7L94	FNMA FNMS 04.500 CLBM3051	92.870778	35	32.15	32.15	32.15
Collateral			USD	USD	1.000	3140J8PJ6	FNMA FNMS 03.500 CLBM4024	95.017840	96	91.38	91.38	91.38
Collateral			USD	USD	1.000	31410KJQ8	FNMA FNMS 06.500 CI889571	0.000674	97	0.00	0.00	0.00
Collateral			USD	USD	1.000	31411AJG1	FNMA FNMS 06.000 CL902163	3.464154	1,918	66.46	66.46	66.46
Collateral			USD	USD	1.000	31417B6J1	FNMA FNMS 03.500 CLAB5372	35.326636	866	305.78	305.78	305.78
Collateral			USD	USD	1.000	31417YUH8	FNMA FNMS 04.000 CLMA0583	16.878571	189	31.82	31.82	31.82
Collateral			USD	USD	1.000	31418AUQ9	FNMA FNMS 03.000 CTMA1490	50.189124	470	235.82	235.82	235.82
Collateral			USD	USD	1.000	31418BHH2	FNMA FNMS 03.500 CNMA2031	31.864605	146	46.58	46.58	46.58
Collateral			USD	USD	1.000	31418CU85	FNMA FNMS 04.000 CLMA3306	95.334127	223	212.47	212.47	212.47
Collateral			USD	USD	1.000	31418CUC6	FNMA FNMS 04.500 CLMA3278	87.219667	23	20.13	20.13	20.13
Collateral			USD	USD	1.000	31418CZG2	FNMA FNMS 03.500 CLMA3442	97.909000	58	56.50	56.50	56.50
Collateral			USD	USD	1.000	31418CZH0	FNMA FNMS 04.000 CLMA3443	99.464783	140,289	139,537.79	139,537.79	139,537.79
Collateral			USD	USD	1.000	36176FAY4	GNMA GNMI SF 764423 X	7.650513	3,596	275.09	275.09	275.09
Collateral			USD	USD	1.000	36176HTX2	GNMA GNMI SF 766766 X	43.565852	3,626	1,579.58	1,579.58	1,579.58
Collateral			USD	USD	1.000	36176LGC3	GNMA GNMI SF 769095 X	20.649753	154	31.78	31.78	31.78
Collateral			USD	USD	1.000	36176QVE1	GNMA GNMI SF 773113 X	29.180352	201	58.62	58.62	58.62
Collateral			USD	USD	1.000	36176SLF5	GNMA GNMI SF 774626 X	48.260844	173	83.55	83.55	83.55
Collateral			USD	USD	1.000	36176W2N0	GNMA GNMI SF 778681 X	23.654283	178	42.03	42.03	42.03
Collateral			USD	USD	1.000	36176WYD7	GNMA GNMI SF 778608 X	26.349724	1,238	326.30	326.30	326.30
Collateral			USD	USD	1.000	36176WYH8	GNMA GNMI SF 778612 X	23.912701	3,419	817.47	817.47	817.47
Collateral			USD	USD	1.000	36177QW82	GNMA GNMI SF 796070 X	25.633132	262	67.05	67.05	67.05



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36177U5Y6	GNMA GNMI SF 799862 X	47.982114	223	107.23	107.23	107.23
Collateral			USD	USD	1.000 36178CBA0	GNMA GNMI SF AA4533 X	47.573653	3,943	1,875.70	1,875.70	1,875.70
Collateral			USD	USD	1.000 36178GFN9	GNMA GNMI SF AA8273 X	31.271079	739	231.00	231.00	231.00
Collateral			USD	USD	1.000 36178QE32	GNMA GNMI SF AB3754 X	34.257979	476	163.15	163.15	163.15
Collateral			USD	USD	1.000 36179MC24	GNMA GNII SF MA0089 M	22.407741	2,047	458.67	458.67	458.67
Collateral			USD	USD	1.000 36179MCY4	GNMA GNII SF MA0087 M	35.088382	292	102.59	102.59	102.59
Collateral			USD	USD	1.000 36179ME22	GNMA GNII SF MA0153 M	38.663336	481	185.92	185.92	185.92
Collateral			USD	USD	1.000 36179ME71	GNMA GNII SF MA0158 M	14.965325	233	34.92	34.92	34.92
Collateral			USD	USD	1.000 36179MEK2	GNMA GNII SF MA0138 M	29.896187	289	86.26	86.26	86.26
Collateral			USD	USD	1.000 36179MG87	GNMA GNII SF MA0223 M	18.758559	4	0.80	0.80	0.80
Collateral			USD	USD	1.000 36179MGM6	GNMA GNII SF MA0204 M	30.788928	1,072	329.91	329.91	329.91
Collateral			USD	USD	1.000 36179MR51	GNMA GNII JM MA0508 M	42.727220	1,713	732.12	732.12	732.12
Collateral			USD	USD	1.000 36179MSY7	GNMA GNII SF MA0535 M	29.321873	4,414	1,294.30	1,294.30	1,294.30
Collateral			USD	USD	1.000 36179MX96	GNMA GNII SF MA0704 M	16.585480	769	127.61	127.61	127.61
Collateral			USD	USD	1.000 36179MXB1	GNMA GNII SF MA0674 M	35.786320	577	206.50	206.50	206.50
Collateral			USD	USD	1.000 36179MXE5	GNMA GNII SF MA0677 M	32.651098	1,060	346.05	346.05	346.05
Collateral			USD	USD	1.000 36179NM88	GNMA GNII SF MA1283 M	55.870060	111	61.95	61.95	61.95
Collateral			USD	USD	1.000 36179NNG9	GNMA GNII SF MA1291 M	24.469221	159	38.87	38.87	38.87
Collateral			USD	USD	1.000 36179QFF3	GNMA GNII SF MA1966 M	32.967000	4	1.27	1.27	1.27
Collateral			USD	USD	1.000 36179QT27	GNMA GNII SF MA2369 M	65.389296	2,276	1,488.18	1,488.18	1,488.18
Collateral			USD	USD	1.000 36179QT84	GNMA GNII SF MA2375 M	35.901190	459	164.75	164.75	164.75
Collateral			USD	USD	1.000 36179QWC1	GNMA GNII SF MA2443 M	49.858613	3,116	1,553.64	1,553.64	1,553.64
Collateral			USD	USD	1.000 36179QWD9	GNMA GNII SF MA2444 M	47.349467	173	81.97	81.97	81.97
Collateral			USD	USD	1.000 36179QX63	GNMA GNII SF MA2501 M	89.148671	209	186.67	186.67	186.67
Collateral			USD	USD	1.000 36179QYT2	GNMA GNII SF MA2522 M	34.659125	18,220	6,315.01	6,315.01	6,315.01
Collateral			USD	USD	1.000 36179RAU3	GNMA GNII JM MA2719 M	25.763407	2,386	614.68	614.68	614.68
Collateral			USD	USD	1.000 36179RAY5	GNMA GNII SF MA2723 M	50.761588	3,386	1,718.58	1,718.58	1,718.58
Collateral			USD	USD	1.000 36179RAZ2	GNMA GNII SF MA2724 M	44.590864	172	76.80	76.80	76.80
Collateral			USD	USD	1.000 36179RD71	GNMA GNII SF MA2826 M	47.706667	11,541	5,505.78	5,505.78	5,505.78
Collateral			USD	USD	1.000 36179RD89	GNMA GNII SF MA2827 M	41.852565	18,720	7,834.80	7,834.80	7,834.80
Collateral			USD	USD	1.000 36179RDK2	GNMA GNII SF MA2806 M	34.023391	270	91.88	91.88	91.88
Collateral			USD	USD	1.000 36179RG94	GNMA GNII SF MA2924 M	32.031020	4,806	1,539.46	1,539.46	1,539.46
Collateral			USD	USD	1.000 36179SZ34	GNMA GNII SF MA4362 M	80.479415	109	87.38	87.38	87.38
Collateral			USD	USD	1.000 36179T4Q5	GNMA GNII SF MA5331 M	102.150925	167,200	170,795.88	170,795.88	170,795.88
Collateral			USD	USD	1.000 36179T7H2	GNMA GNII SF MA5396 M	95.383737	79	75.54	75.54	75.54
Collateral			USD	USD	1.000 36179TZ57	GNMA GNII SF MA5264 M	100.344478	2,361	2,368.75	2,368.75	2,368.75



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36179UCD2	GNMA GNII SF MA5468 M	103.978227	85	88.00	88.00	88.00
Collateral			USD	USD	1.000 3617AESD9	GNMA GNMI SF BA2316 X	93.372581	40,059	37,404.13	37,404.13	37,404.13
Collateral			USD	USD	1.000 3617B1UF8	GNMA GNHA AL BB9582 H	112.143126	143,790	161,250.65	161,250.65	161,250.65
Collateral			USD	USD	1.000 3617B32H1	GNMA GNHA AL BC0776 H	114.010938	82,560	94,126.93	94,126.93	94,126.93
Collateral			USD	USD	1.000 3617BUA66	GNMA GNHA AL BE0929 H	111.305808	10,132	11,277.30	11,277.30	11,277.30
Collateral			USD	USD	1.000 3617G0F39	GNMA GNHA AL BE5586 H	110.448501	58,520	64,634.35	64,634.35	64,634.35
Collateral			USD	USD	1.000 3617G9J51	GNMA GNII SF BF2984 C	101.657492	3,085	3,136.36	3,136.36	3,136.36
Collateral			USD	USD	1.000 3617G9QQ7	GNMA GNHA ML BF3163 H	109.975594	7,068	7,773.21	7,773.21	7,773.21
Collateral			USD	USD	1.000 3617GFUX3	GNMA GNCL CL BF8698	97.864498	693	677.77	677.77	677.77
Collateral			USD	USD	1.000 3617GPNJ0	GNMA GNHA RM BG4893 H	94.498257	12,070	11,406.13	11,406.13	11,406.13
Collateral			USD	USD	1.000 36180DG50	GNMA GNMI SF AD2020 X	21.272230	312	66.27	66.27	66.27
Collateral			USD	USD	1.000 36181C2J6	GNMA GNMI SF AE8877 X	46.444620	192	89.34	89.34	89.34
Collateral			USD	USD	1.000 36181LT73	GNMA GNMI SF AF5074 X	44.665219	145	64.88	64.88	64.88
Collateral			USD	USD	1.000 36182AKZ3	GNMA GNMI SF AG5712 X	55.733968	87	48.21	48.21	48.21
Collateral			USD	USD	1.000 36183DYY0	GNMA GNII SF AJ7924 C	25.480052	4,151	1,057.69	1,057.69	1,057.69
Collateral			USD	USD	1.000 36183XRQ5	GNMA GNMI SF AL2295 X	52.811332	837	441.97	441.97	441.97
Collateral			USD	USD	1.000 36185GL94	GNMA GNMI SF AN1252 X	23.063761	316	72.93	72.93	72.93
Collateral			USD	USD	1.000 36194HPC0	GNMA GNCL CL AT8519	103.134401	1,026	1,057.89	1,057.89	1,057.89
Collateral			USD	USD	1.000 36196EPP6	GNMA GNMI SF AX3130 X	40.612690	156	63.48	63.48	63.48
Collateral			USD	USD	1.000 36196QQ29	GNMA GNCL CL AY1373	99.729696	99	98.30	98.30	98.30
Collateral			USD	USD	1.000 36200AGF0	GNMA GNMI SF 595198 X	1.000784	3,078	30.80	30.80	30.80
Collateral			USD	USD	1.000 36200B5G8	GNMA GNMI SF 596747 X	2.374032	289	6.86	6.86	6.86
Collateral			USD	USD	1.000 36200CA62	GNMA GNMI SF 596829 X	1.920000	96	1.85	1.85	1.85
Collateral			USD	USD	1.000 36200CDF9	GNMA GNMI SF 596902 X	0.802733	289	2.32	2.32	2.32
Collateral			USD	USD	1.000 36200DRD7	GNMA GNMI SF 598184 X	0.877177	148	1.30	1.30	1.30
Collateral			USD	USD	1.000 36200DRZ8	GNMA GNMI SF 598204 X	3.235680	96	3.11	3.11	3.11
Collateral			USD	USD	1.000 36200EZC8	GNMA GNMI SF 599339 X	1.282800	96	1.23	1.23	1.23
Collateral			USD	USD	1.000 36200FB98	GNMA GNMI SF 599564 X	1.766823	846	14.95	14.95	14.95
Collateral			USD	USD	1.000 36200FDG0	GNMA GNMI SF 599603 X	7.980795	1,735	138.49	138.49	138.49
Collateral			USD	USD	1.000 36200FDN5	GNMA GNMI SF 599609 X	7.208868	461	33.25	33.25	33.25
Collateral			USD	USD	1.000 36200HDW1	GNMA GNMI SF 601417 X	28.013121	160	44.84	44.84	44.84
Collateral			USD	USD	1.000 36200HTA2	GNMA GNMI SF 601845 X	7.754386	5,504	426.79	426.79	426.79
Collateral			USD	USD	1.000 36200KFF9	GNMA GNMI SF 603266 X	1.312593	389	5.11	5.11	5.11
Collateral			USD	USD	1.000 36200KJQ1	GNMA GNMI SF 603371 X	3.305908	4,402	145.54	145.54	145.54
Collateral			USD	USD	1.000 36200KKB2	GNMA GNMI SF 603390 X	3.923453	289	11.32	11.32	11.32
Collateral			USD	USD	1.000 36200KKW6	GNMA GNMI SF 603409 X	1.244635	457	5.68	5.68	5.68



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36200M7A5	GNMA GNMI SF 604889 X	2.505589	346	8.68	8.68	8.68
Collateral			USD	USD	1.000	36200MHW6	GNMA GNMI SF 604245 X	2.126185	250	5.32	5.32	5.32
Collateral			USD	USD	1.000	36200MWN9	GNMA GNMI SF 604653 X	2.882576	2,170	62.56	62.56	62.56
Collateral			USD	USD	1.000	36200MYB3	GNMA GNMI SF 604706 X	3.088557	830	25.64	25.64	25.64
Collateral			USD	USD	1.000	36200N5D9	GNMA GNII BD 605744 C	3.350838	546	18.30	18.30	18.30
Collateral			USD	USD	1.000	36200NBT7	GNMA GNMI SF 604950 X	2.393304	146	3.49	3.49	3.49
Collateral			USD	USD	1.000	36200NHA2	GNMA GNMI SF 605125 X	5.006450	154	7.70	7.70	7.70
Collateral			USD	USD	1.000	36200NVR9	GNMA GNMI SF 605524 X	2.286719	2,119	48.45	48.45	48.45
Collateral			USD	USD	1.000	36200NVV0	GNMA GNMI SF 605528 X	3.038431	250	7.60	7.60	7.60
Collateral			USD	USD	1.000	36200NWX5	GNMA GNMI SF 605562 X	2.423800	96	2.33	2.33	2.33
Collateral			USD	USD	1.000	36200NY47	GNMA GNMI SF 605631 X	7.140521	7,694	549.39	549.39	549.39
Collateral			USD	USD	1.000	36200Q2N3	GNMA GNMI SF 569681 X	1.400360	289	4.04	4.04	4.04
Collateral			USD	USD	1.000	36200Q6Q2	GNMA GNMI SF 569779 X	0.448680	96	0.43	0.43	0.43
Collateral			USD	USD	1.000	36200RAA0	GNMA GNMI SF 569801 X	1.086326	6,162	66.94	66.94	66.94
Collateral			USD	USD	1.000	36200RAE2	GNMA GNMI SF 569805 X	0.864680	385	3.33	3.33	3.33
Collateral			USD	USD	1.000	36200RCR1	GNMA GNMI SF 569880 X	0.811158	146	1.19	1.19	1.19
Collateral			USD	USD	1.000	36200RDC3	GNMA GNMI SF 569899 X	0.535502	789	4.22	4.22	4.22
Collateral			USD	USD	1.000	36200RDD1	GNMA GNMI SF 569900 X	0.937920	96	0.90	0.90	0.90
Collateral			USD	USD	1.000	36200RLX8	GNMA GNMI SF 570142 X	1.475656	346	5.11	5.11	5.11
Collateral			USD	USD	1.000	36200RXU1	GNMA GNMI SF 570491 X	1.751983	8,079	141.54	141.54	141.54
Collateral			USD	USD	1.000	36200RZ39	GNMA GNMI SF 570562 X	12.863628	165	21.28	21.28	21.28
Collateral			USD	USD	1.000	36200SR69	GNMA GNMI SF 571209 X	0.249447	106	0.26	0.26	0.26
Collateral			USD	USD	1.000	36200SUZ1	GNMA GNMI SF 571300 X	0.704120	267	1.88	1.88	1.88
Collateral			USD	USD	1.000	36200W6S5	GNMA GNMI SF 575181 X	2.606911	97	2.54	2.54	2.54
Collateral			USD	USD	1.000	36200X4G1	GNMA GNMI SF 576023 X	1.276659	1,225	15.63	15.63	15.63
Collateral			USD	USD	1.000	36200XGJ2	GNMA GNMI SF 575401 X	0.455667	115	0.53	0.53	0.53
Collateral			USD	USD	1.000	36200XH77	GNMA GNMI SF 575454 X	1.395438	185	2.58	2.58	2.58
Collateral			USD	USD	1.000	36200XKK4	GNMA GNMI SF 575498 X	0.303641	1,347	4.09	4.09	4.09
Collateral			USD	USD	1.000	36200YNN3	GNMA GNMI SF 576497 X	0.382530	385	1.47	1.47	1.47
Collateral			USD	USD	1.000	36201A2R8	GNMA GNMI SF 577784 X	0.367450	154	0.57	0.57	0.57
Collateral			USD	USD	1.000	36201ATD0	GNMA GNMI SF 577548 X	1.831413	308	5.64	5.64	5.64
Collateral			USD	USD	1.000	36201BBQ8	GNMA GNMI SF 577947 X	0.431498	1,923	8.30	8.30	8.30
Collateral			USD	USD	1.000	36201BNB8	GNMA GNMI SF 578286 X	2.141430	769	16.48	16.48	16.48
Collateral			USD	USD	1.000	36201C4S0	GNMA GNMI SF 579633 X	1.483100	192	2.85	2.85	2.85
Collateral			USD	USD	1.000	36201CLM4	GNMA GNMI SF 579132 X	2.527687	350	8.86	8.86	8.86
Collateral			USD	USD	1.000	36201CLS1	GNMA GNMI SF 579137 X	2.316615	419	9.71	9.71	9.71



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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36201CLU6	GNMA GNMI SF 579139 X	1.101914	105	1.16	1.16	1.16
Collateral			USD	USD	1.000	36201CLV4	GNMA GNMI SF 579140 X	0.454680	96	0.44	0.44	0.44
Collateral			USD	USD	1.000	36201CNQ3	GNMA GNMI SF 579199 X	0.498760	96	0.48	0.48	0.48
Collateral			USD	USD	1.000	36201E4A5	GNMA GNMI SF 581417 X	0.864326	519	4.49	4.49	4.49
Collateral			USD	USD	1.000	36201ELJ7	GNMA GNMI SF 580929 X	0.390054	97	0.38	0.38	0.38
Collateral			USD	USD	1.000	36201EM31	GNMA GNMI SF 580978 X	1.470535	811	11.92	11.92	11.92
Collateral			USD	USD	1.000	36201EMU1	GNMA GNMI SF 580971 X	2.212040	97	2.15	2.15	2.15
Collateral			USD	USD	1.000	36201ENK2	GNMA GNMI SF 580994 X	0.911120	96	0.88	0.88	0.88
Collateral			USD	USD	1.000	36201ETK6	GNMA GNMI SF 581154 X	1.955280	96	1.88	1.88	1.88
Collateral			USD	USD	1.000	36201FTR8	GNMA GNMI SF 582060 X	0.194484	985	1.92	1.92	1.92
Collateral			USD	USD	1.000	36201FTS6	GNMA GNMI SF 582061 X	1.088865	96	1.05	1.05	1.05
Collateral			USD	USD	1.000	36201FUN5	GNMA GNMI SF 582089 X	0.547480	96	0.53	0.53	0.53
Collateral			USD	USD	1.000	36201FUR6	GNMA GNMI SF 582092 X	0.942080	96	0.91	0.91	0.91
Collateral			USD	USD	1.000	36201FVZ7	GNMA GNMI SF 582132 X	1.560125	154	2.40	2.40	2.40
Collateral			USD	USD	1.000	36201FXN2	GNMA GNMI SF 582185 X	2.581840	96	2.48	2.48	2.48
Collateral			USD	USD	1.000	36201GA70	GNMA GNMI SF 582430 X	1.529520	96	1.47	1.47	1.47
Collateral			USD	USD	1.000	36201H2U6	GNMA GNMI SF 584087 X	1.789840	96	1.72	1.72	1.72
Collateral			USD	USD	1.000	36201HLX9	GNMA GNMI SF 583642 X	0.216500	192	0.42	0.42	0.42
Collateral			USD	USD	1.000	36201JDE6	GNMA GNMI SF 584301 X	0.270153	250	0.68	0.68	0.68
Collateral			USD	USD	1.000	36201JE70	GNMA GNMI SF 584358 X	0.403733	115	0.47	0.47	0.47
Collateral			USD	USD	1.000	36201JEE5	GNMA GNMI SF 584333 X	2.112693	96	2.04	2.04	2.04
Collateral			USD	USD	1.000	36201KLQ7	GNMA GNMI SF 585435 X	0.224880	96	0.22	0.22	0.22
Collateral			USD	USD	1.000	36201LSY1	GNMA GNMI SF 586535 X	2.966209	258	7.65	7.65	7.65
Collateral			USD	USD	1.000	36201LUV4	GNMA GNMI SF 586596 X	1.132834	135	1.52	1.52	1.52
Collateral			USD	USD	1.000	36201MCK6	GNMA GNMI SF 586974 X	2.162077	400	8.65	8.65	8.65
Collateral			USD	USD	1.000	36201MFN7	GNMA GNMI SF 587073 X	1.779480	96	1.71	1.71	1.71
Collateral			USD	USD	1.000	36201MFP2	GNMA GNMI SF 587074 X	1.495760	96	1.44	1.44	1.44
Collateral			USD	USD	1.000	36201MFS6	GNMA GNMI SF 587077 X	1.151023	165	1.90	1.90	1.90
Collateral			USD	USD	1.000	36201MGV8	GNMA GNMI SF 587112 X	1.710600	96	1.65	1.65	1.65
Collateral			USD	USD	1.000	36201MJF0	GNMA GNMI SF 587162 X	2.468224	6,620	163.40	163.40	163.40
Collateral			USD	USD	1.000	36201NGT1	GNMA GNMI SF 588010 X	1.065593	103	1.10	1.10	1.10
Collateral			USD	USD	1.000	36201NLX6	GNMA GNMI SF 588142 X	0.913620	192	1.76	1.76	1.76
Collateral			USD	USD	1.000	36201P5M3	GNMA GNMI SF 589552 X	0.810033	115	0.93	0.93	0.93
Collateral			USD	USD	1.000	36201PY41	GNMA GNMI SF 589431 X	4.665564	115	5.37	5.37	5.37
Collateral			USD	USD	1.000	36201Q2C6	GNMA GNMI SF 590371 X	0.292810	321	0.94	0.94	0.94
Collateral			USD	USD	1.000	36201Q2Q5	GNMA GNMI SF 590383 X	0.850920	96	0.82	0.82	0.82



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36201Q4R1	GNMA GNMI SF 590432 X	1.362360	96	1.31	1.31	1.31
Collateral			USD	USD	1.000 36201R2N0	GNMA GNMI SF 591281 X	1.460648	103	1.51	1.51	1.51
Collateral			USD	USD	1.000 36201R4Y4	GNMA GNMI SF 591339 X	6.294690	385	24.22	24.22	24.22
Collateral			USD	USD	1.000 36201RZ61	GNMA GNMI SF 591265 X	1.405954	500	7.03	7.03	7.03
Collateral			USD	USD	1.000 36201S6P9	GNMA GNMI SF 592278 X	3.003919	147	4.42	4.42	4.42
Collateral			USD	USD	1.000 36201SJY6	GNMA GNMI SF 591679 X	3.638177	98	3.56	3.56	3.56
Collateral			USD	USD	1.000 36201SSG5	GNMA GNMI SF 591919 X	0.507056	431	2.18	2.18	2.18
Collateral			USD	USD	1.000 36201TKA4	GNMA GNMI SF 592589 X	1.526288	108	1.65	1.65	1.65
Collateral			USD	USD	1.000 36201TLF2	GNMA GNMI SF 592626 X	3.146040	96	3.03	3.03	3.03
Collateral			USD	USD	1.000 36201TPQ4	GNMA GNMI SF 592731 X	0.885989	204	1.81	1.81	1.81
Collateral			USD	USD	1.000 36201XQH4	GNMA GNMI SF 606256 X	5.946112	124	7.40	7.40	7.40
Collateral			USD	USD	1.000 36201YS80	GNMA GNMI SF 607243 X	4.173700	308	12.84	12.84	12.84
Collateral			USD	USD	1.000 36202A3U9	GNMA GNII SF 000811 M	0.157529	327	0.52	0.52	0.52
Collateral			USD	USD	1.000 36202A4P9	GNMA GNII SF 000830 M	0.116863	673	0.79	0.79	0.79
Collateral			USD	USD	1.000 36202AAH0	GNMA GNII SF 000008 M	0.086957	2,135	1.86	1.86	1.86
Collateral			USD	USD	1.000 36202AAM9	GNMA GNII SF 000012 M	0.046013	2,395	1.10	1.10	1.10
Collateral			USD	USD	1.000 36202AAS6	GNMA GNII SF 000017 M	0.083520	96	0.08	0.08	0.08
Collateral			USD	USD	1.000 36202ABP1	GNMA GNII SF 000046 M	0.243618	539	1.31	1.31	1.31
Collateral			USD	USD	1.000 36202ACH8	GNMA GNII SF 000072 M	0.090136	481	0.43	0.43	0.43
Collateral			USD	USD	1.000 36202ADF1	GNMA GNII SF 000102 M	0.095127	1,366	1.30	1.30	1.30
Collateral			USD	USD	1.000 36202ADX2	GNMA GNII SF 000118 M	0.049543	404	0.20	0.20	0.20
Collateral			USD	USD	1.000 36202AP76	GNMA GNII SF 000446 M	0.447301	2,135	9.55	9.55	9.55
Collateral			USD	USD	1.000 36202AQS9	GNMA GNII SF 000465 M	0.136824	635	0.87	0.87	0.87
Collateral			USD	USD	1.000 36202AS99	GNMA GNII SF 000544 M	0.325700	154	0.50	0.50	0.50
Collateral			USD	USD	1.000 36202AYU5	GNMA GNII SF 000723 M	0.111929	808	0.90	0.90	0.90
Collateral			USD	USD	1.000 36202B2A2	GNMA GNII SF 001669 M	0.015417	904	0.14	0.14	0.14
Collateral			USD	USD	1.000 36202B2T1	GNMA GNII SF 001686 M	0.013472	1,173	0.16	0.16	0.16
Collateral			USD	USD	1.000 36202B2U8	GNMA GNII SF 001687 M	0.039077	26,734	10.45	10.45	10.45
Collateral			USD	USD	1.000 36202B3Z6	GNMA GNII SF 001716 M	0.243434	2,285	5.56	5.56	5.56
Collateral			USD	USD	1.000 36202B4A0	GNMA GNII SF 001717 M	0.325201	4,187	13.62	13.62	13.62
Collateral			USD	USD	1.000 36202B4B8	GNMA GNII SF 001718 M	0.103042	2,180	2.25	2.25	2.25
Collateral			USD	USD	1.000 36202B4E2	GNMA GNII SF 001721 M	0.008809	442	0.04	0.04	0.04
Collateral			USD	USD	1.000 36202B4F9	GNMA GNII SF 001722 M	0.038582	212	0.08	0.08	0.08
Collateral			USD	USD	1.000 36202B4G7	GNMA GNII SF 001723 M	0.036214	40,497	14.67	14.67	14.67
Collateral			USD	USD	1.000 36202B4Z5	GNMA GNII SF 001740 M	0.032939	3,443	1.13	1.13	1.13
Collateral			USD	USD	1.000 36202B5A9	GNMA GNII SF 001741 M	0.048859	327	0.16	0.16	0.16



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Global Securities Lending
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Time Warner Inc Master Pension Trust

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Collateral			USD	USD	1.000	36202B5N1	GNMA GNII SF 001753 M	0.301433	423	1.28	1.28	1.28
Collateral			USD	USD	1.000	36202B5P6	GNMA GNII SF 001754 M	0.154960	96	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202B5S0	GNMA GNII SF 001757 M	0.093400	1,039	0.97	0.97	0.97
Collateral			USD	USD	1.000	36202B5T8	GNMA GNII SF 001758 M	0.024713	5,423	1.34	1.34	1.34
Collateral			USD	USD	1.000	36202B5W1	GNMA GNII SF 001761 M	0.115968	481	0.56	0.56	0.56
Collateral			USD	USD	1.000	36202B6L4	GNMA GNII SF 001775 M	0.052024	1,135	0.59	0.59	0.59
Collateral			USD	USD	1.000	36202B6M2	GNMA GNII SF 001776 M	0.036067	231	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202B6Z3	GNMA GNII SF 001788 M	0.149941	260	0.39	0.39	0.39
Collateral			USD	USD	1.000	36202B7B5	GNMA GNII SF 001790 M	0.089689	4,478	4.02	4.02	4.02
Collateral			USD	USD	1.000	36202B7C3	GNMA GNII SF 001791 M	0.089933	231	0.21	0.21	0.21
Collateral			USD	USD	1.000	36202B7E9	GNMA GNII SF 001793 M	0.144459	519	0.75	0.75	0.75
Collateral			USD	USD	1.000	36202B7F6	GNMA GNII SF 001794 M	0.078883	462	0.36	0.36	0.36
Collateral			USD	USD	1.000	36202B7J8	GNMA GNII SF 001797 M	0.127205	1,368	1.74	1.74	1.74
Collateral			USD	USD	1.000	36202BBG9	GNMA GNII SF 000939 M	0.198675	547	1.09	1.09	1.09
Collateral			USD	USD	1.000	36202BBH7	GNMA GNII SF 000940 M	0.150921	1,453	2.19	2.19	2.19
Collateral			USD	USD	1.000	36202BCP8	GNMA GNII SF 000978 M	0.015086	404	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202BH73	GNMA GNII SF 001154 M	0.000404	3,435	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BHJ7	GNMA GNII SF 001133 M	1.489933	115	1.72	1.72	1.72
Collateral			USD	USD	1.000	36202BHQ1	GNMA GNII SF 001139 M	0.000919	2,005	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BHT5	GNMA GNII SF 001142 M	0.166347	289	0.48	0.48	0.48
Collateral			USD	USD	1.000	36202BHY4	GNMA GNII SF 001147 M	0.121974	731	0.89	0.89	0.89
Collateral			USD	USD	1.000	36202BHZ1	GNMA GNII SF 001148 M	0.171117	573	0.98	0.98	0.98
Collateral			USD	USD	1.000	36202BJQ9	GNMA GNII SF 001171 M	0.001109	4,588	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202BK20	GNMA GNII SF 001213 M	0.069853	866	0.60	0.60	0.60
Collateral			USD	USD	1.000	36202BK87	GNMA GNII SF 001219 M	0.003185	618	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BK95	GNMA GNII SF 001220 M	0.001683	231	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BKM6	GNMA GNII SF 001200 M	0.035632	481	0.17	0.17	0.17
Collateral			USD	USD	1.000	36202BKP9	GNMA GNII SF 001202 M	0.003108	5,164	0.16	0.16	0.16
Collateral			USD	USD	1.000	36202BKZ7	GNMA GNII SF 001212 M	0.223300	308	0.69	0.69	0.69
Collateral			USD	USD	1.000	36202BLD5	GNMA GNII SF 001224 M	0.183374	1,039	1.90	1.90	1.90
Collateral			USD	USD	1.000	36202BMB8	GNMA GNII SF 001254 M	0.016980	385	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202BMD4	GNMA GNII SF 001256 M	0.005314	1,693	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202BME2	GNMA GNII SF 001257 M	0.010920	96	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BMH5	GNMA GNII SF 001260 M	0.136737	789	1.08	1.08	1.08
Collateral			USD	USD	1.000	36202BMR3	GNMA GNII SF 001268 M	0.113023	4,856	5.49	5.49	5.49
Collateral			USD	USD	1.000	36202BMV4	GNMA GNII SF 001272 M	0.011137	789	0.09	0.09	0.09



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Collateral			USD	USD	1.000 36202BMW2	GNMA GNII SF 001273 M	0.007174	1,789	0.13	0.13	0.13
Collateral			USD	USD	1.000 36202BMX0	GNMA GNII SF 001274 M	0.003791	1,302	0.05	0.05	0.05
Collateral			USD	USD	1.000 36202BNG6	GNMA GNII SF 001291 M	0.006074	2,535	0.15	0.15	0.15
Collateral			USD	USD	1.000 36202BNZ4	GNMA GNII SF 001308 M	0.020885	1,635	0.34	0.34	0.34
Collateral			USD	USD	1.000 36202BP58	GNMA GNII SF 001344 M	0.023053	866	0.20	0.20	0.20
Collateral			USD	USD	1.000 36202BPE9	GNMA GNII SF 001321 M	0.123994	681	0.84	0.84	0.84
Collateral			USD	USD	1.000 36202BPK5	GNMA GNII SF 001326 M	0.027086	2,788	0.76	0.76	0.76
Collateral			USD	USD	1.000 36202BPL3	GNMA GNII SF 001327 M	0.009845	1,885	0.19	0.19	0.19
Collateral			USD	USD	1.000 36202BPM1	GNMA GNII SF 001328 M	0.006575	769	0.05	0.05	0.05
Collateral			USD	USD	1.000 36202BQ57	GNMA GNII SF 001376 M	0.075244	2,704	2.03	2.03	2.03
Collateral			USD	USD	1.000 36202BQ99	GNMA GNII SF 001380 M	0.019235	6,275	1.21	1.21	1.21
Collateral			USD	USD	1.000 36202BQL2	GNMA GNII SF 001359 M	0.251280	96	0.24	0.24	0.24
Collateral			USD	USD	1.000 36202BQP3	GNMA GNII SF 001362 M	0.022368	1,952	0.44	0.44	0.44
Collateral			USD	USD	1.000 36202BQR9	GNMA GNII SF 001364 M	0.022429	1,866	0.42	0.42	0.42
Collateral			USD	USD	1.000 36202BST3	GNMA GNII SF 001430 M	0.228136	4,470	10.20	10.20	10.20
Collateral			USD	USD	1.000 36202BSZ9	GNMA GNII SF 001436 M	0.003443	885	0.03	0.03	0.03
Collateral			USD	USD	1.000 36202BT47	GNMA GNII SF 001471 M	0.006322	5,913	0.37	0.37	0.37
Collateral			USD	USD	1.000 36202BU86	GNMA GNII SF 001507 M	0.015822	11,060	1.75	1.75	1.75
Collateral			USD	USD	1.000 36202BU94	GNMA GNII SF 001508 M	0.015440	5,574	0.86	0.86	0.86
Collateral			USD	USD	1.000 36202BV85	GNMA GNII SF 001539 M	0.592271	1,847	10.94	10.94	10.94
Collateral			USD	USD	1.000 36202BWP6	GNMA GNII SF 001554 M	0.152415	1,019	1.55	1.55	1.55
Collateral			USD	USD	1.000 36202BXZ3	GNMA GNII SF 001596 M	0.029360	769	0.23	0.23	0.23
Collateral			USD	USD	1.000 36202BYM1	GNMA GNII SF 001616 M	0.037050	6,136	2.27	2.27	2.27
Collateral			USD	USD	1.000 36202BYW9	GNMA GNII SF 001625 M	0.473340	197	0.93	0.93	0.93
Collateral			USD	USD	1.000 36202BZP3	GNMA GNII SF 001650 M	0.035711	1,250	0.45	0.45	0.45
Collateral			USD	USD	1.000 36202C2H5	GNMA GNII SF 002576 M	0.806273	985	7.94	7.94	7.94
Collateral			USD	USD	1.000 36202C2Y8	GNMA GNII SF 002591 M	0.439939	1,335	5.87	5.87	5.87
Collateral			USD	USD	1.000 36202C3N1	GNMA GNII SF 002605 M	0.187748	311	0.58	0.58	0.58
Collateral			USD	USD	1.000 36202C3Y7	GNMA GNII SF 002615 M	0.592168	2,701	15.99	15.99	15.99
Collateral			USD	USD	1.000 36202C4A8	GNMA GNII SF 002617 M	0.220000	1,008	2.22	2.22	2.22
Collateral			USD	USD	1.000 36202C4N0	GNMA GNII SF 002629 M	1.194465	2,108	25.18	25.18	25.18
Collateral			USD	USD	1.000 36202C4P5	GNMA GNII SF 002630 M	0.561647	11,541	64.82	64.82	64.82
Collateral			USD	USD	1.000 36202C5D1	GNMA GNII SF 002644 M	0.605625	1,250	7.57	7.57	7.57
Collateral			USD	USD	1.000 36202C5S8	GNMA GNII SF 002657 M	0.735254	3,087	22.69	22.69	22.69
Collateral			USD	USD	1.000 36202C6J7	GNMA GNII SF 002673 M	0.679344	2,186	14.85	14.85	14.85
Collateral			USD	USD	1.000 36202CAL7	GNMA GNII SF 001811 M	0.023989	1,423	0.34	0.34	0.34



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Collateral			USD	USD	1.000	36202CBJ1	GNMA GNII SF 001841 M	0.317128	481	1.52	1.52	1.52
Collateral			USD	USD	1.000	36202CCF8	GNMA GNII SF 001870 M	0.152991	1,505	2.30	2.30	2.30
Collateral			USD	USD	1.000	36202CCG6	GNMA GNII SF 001871 M	0.064502	9,694	6.25	6.25	6.25
Collateral			USD	USD	1.000	36202CCV3	GNMA GNII SF 001884 M	0.290564	212	0.61	0.61	0.61
Collateral			USD	USD	1.000	36202CD34	GNMA GNII SF 001922 M	0.137634	789	1.09	1.09	1.09
Collateral			USD	USD	1.000	36202CD67	GNMA GNII SF 001925 M	0.021152	481	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202CD75	GNMA GNII SF 001926 M	0.070433	115	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202CDH3	GNMA GNII SF 001904 M	0.024537	2,043	0.50	0.50	0.50
Collateral			USD	USD	1.000	36202CDZ3	GNMA GNII SF 001920 M	0.942120	864	8.14	8.14	8.14
Collateral			USD	USD	1.000	36202CE58	GNMA GNII SF 001956 M	0.111390	1,329	1.48	1.48	1.48
Collateral			USD	USD	1.000	36202CE74	GNMA GNII SF 001958 M	0.134053	866	1.16	1.16	1.16
Collateral			USD	USD	1.000	36202CEJ8	GNMA GNII SF 001937 M	0.438185	519	2.28	2.28	2.28
Collateral			USD	USD	1.000	36202CEL3	GNMA GNII SF 001939 M	0.045640	96	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202CEM1	GNMA GNII SF 001940 M	0.080876	635	0.51	0.51	0.51
Collateral			USD	USD	1.000	36202CEN9	GNMA GNII SF 001941 M	0.049133	1,558	0.77	0.77	0.77
Collateral			USD	USD	1.000	36202CF65	GNMA GNII SF 001989 M	0.133911	8,065	10.80	10.80	10.80
Collateral			USD	USD	1.000	36202CF81	GNMA GNII SF 001991 M	0.077660	192	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202CFA6	GNMA GNII SF 001961 M	0.053720	96	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202CFN8	GNMA GNII SF 001973 M	0.066312	2,736	1.81	1.81	1.81
Collateral			USD	USD	1.000	36202CFP3	GNMA GNII SF 001974 M	0.098057	539	0.53	0.53	0.53
Collateral			USD	USD	1.000	36202CFQ1	GNMA GNII SF 001975 M	0.106508	500	0.53	0.53	0.53
Collateral			USD	USD	1.000	36202CFS7	GNMA GNII SF 001977 M	0.069211	8,271	5.72	5.72	5.72
Collateral			USD	USD	1.000	36202CG49	GNMA GNII SF 002019 M	0.168662	1,208	2.04	2.04	2.04
Collateral			USD	USD	1.000	36202CG56	GNMA GNII SF 002020 M	0.052226	527	0.28	0.28	0.28
Collateral			USD	USD	1.000	36202CGC1	GNMA GNII SF 001995 M	0.465878	346	1.61	1.61	1.61
Collateral			USD	USD	1.000	36202CGL1	GNMA GNII SF 002003 M	0.643667	289	1.86	1.86	1.86
Collateral			USD	USD	1.000	36202CGP2	GNMA GNII SF 002006 M	0.114786	558	0.64	0.64	0.64
Collateral			USD	USD	1.000	36202CGQ0	GNMA GNII SF 002007 M	0.018561	8,915	1.65	1.65	1.65
Collateral			USD	USD	1.000	36202CH63	GNMA GNII SF 002053 M	0.122891	212	0.26	0.26	0.26
Collateral			USD	USD	1.000	36202CHS5	GNMA GNII SF 002041 M	0.255700	154	0.39	0.39	0.39
Collateral			USD	USD	1.000	36202CJ38	GNMA GNII SF 002082 M	0.408480	192	0.79	0.79	0.79
Collateral			USD	USD	1.000	36202CJ46	GNMA GNII SF 002083 M	0.097215	114	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202CJC8	GNMA GNII SF 002059 M	0.225750	6,371	14.38	14.38	14.38
Collateral			USD	USD	1.000	36202CJH7	GNMA GNII SF 002064 M	0.527984	1,187	6.26	6.26	6.26
Collateral			USD	USD	1.000	36202CJZ7	GNMA GNII SF 002080 M	0.148855	212	0.31	0.31	0.31
Collateral			USD	USD	1.000	36202CK51	GNMA GNII SF 002116 M	0.393641	1,385	5.45	5.45	5.45



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Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36202CKJ1	GNMA GNII SF 002097 M	0.504197	1,173	5.92	5.92	5.92
Collateral			USD	USD	1.000	36202CKP7	GNMA GNII SF 002102 M	0.188975	154	0.29	0.29	0.29
Collateral			USD	USD	1.000	36202CLB7	GNMA GNII SF 002122 M	0.298514	142	0.42	0.42	0.42
Collateral			USD	USD	1.000	36202CLD3	GNMA GNII SF 002124 M	0.420220	385	1.62	1.62	1.62
Collateral			USD	USD	1.000	36202CLR2	GNMA GNII SF 002136 M	0.407649	7,021	28.62	28.62	28.62
Collateral			USD	USD	1.000	36202CLW1	GNMA GNII SF 002141 M	0.311269	3,984	12.40	12.40	12.40
Collateral			USD	USD	1.000	36202CLX9	GNMA GNII SF 002142 M	0.262950	154	0.40	0.40	0.40
Collateral			USD	USD	1.000	36202CLY7	GNMA GNII SF 002143 M	0.238880	96	0.23	0.23	0.23
Collateral			USD	USD	1.000	36202CM83	GNMA GNII SF 002183 M	0.419861	2,208	9.27	9.27	9.27
Collateral			USD	USD	1.000	36202CMB6	GNMA GNII SF 002154 M	0.226060	599	1.35	1.35	1.35
Collateral			USD	USD	1.000	36202CMD2	GNMA GNII SF 002156 M	0.329949	1,596	5.27	5.27	5.27
Collateral			USD	USD	1.000	36202CMU4	GNMA GNII SF 002171 M	0.208280	96	0.20	0.20	0.20
Collateral			USD	USD	1.000	36202CMV2	GNMA GNII SF 002172 M	0.398257	135	0.54	0.54	0.54
Collateral			USD	USD	1.000	36202CNA7	GNMA GNII SF 002185 M	0.503370	860	4.33	4.33	4.33
Collateral			USD	USD	1.000	36202CNC3	GNMA GNII SF 002187 M	0.243552	835	2.03	2.03	2.03
Collateral			USD	USD	1.000	36202CNW9	GNMA GNII SF 002205 M	0.506507	2,121	10.74	10.74	10.74
Collateral			USD	USD	1.000	36202CNX7	GNMA GNII SF 002206 M	0.331571	108	0.36	0.36	0.36
Collateral			USD	USD	1.000	36202CP80	GNMA GNII SF 002247 M	0.138681	452	0.63	0.63	0.63
Collateral			USD	USD	1.000	36202CP98	GNMA GNII SF 002248 M	0.356258	4,211	15.00	15.00	15.00
Collateral			USD	USD	1.000	36202CPA5	GNMA GNII SF 002217 M	0.329076	2,715	8.94	8.94	8.94
Collateral			USD	USD	1.000	36202CPC1	GNMA GNII SF 002219 M	0.286656	616	1.76	1.76	1.76
Collateral			USD	USD	1.000	36202CPM9	GNMA GNII SF 002228 M	1.587103	112	1.77	1.77	1.77
Collateral			USD	USD	1.000	36202CPS6	GNMA GNII SF 002233 M	0.331103	1,713	5.67	5.67	5.67
Collateral			USD	USD	1.000	36202CPU1	GNMA GNII SF 002235 M	0.056835	1,235	0.70	0.70	0.70
Collateral			USD	USD	1.000	36202CQX4	GNMA GNII SF 002270 M	0.275219	3,878	10.67	10.67	10.67
Collateral			USD	USD	1.000	36202CR21	GNMA GNII SF 002305 M	0.364428	746	2.72	2.72	2.72
Collateral			USD	USD	1.000	36202CR39	GNMA GNII SF 002306 M	0.101530	442	0.45	0.45	0.45
Collateral			USD	USD	1.000	36202CRC9	GNMA GNII SF 002283 M	0.064083	927	0.59	0.59	0.59
Collateral			USD	USD	1.000	36202CRE5	GNMA GNII SF 002285 M	0.301493	539	1.62	1.62	1.62
Collateral			USD	USD	1.000	36202CRF2	GNMA GNII SF 002286 M	0.208322	885	1.84	1.84	1.84
Collateral			USD	USD	1.000	36202CRG0	GNMA GNII SF 002287 M	0.074646	250	0.19	0.19	0.19
Collateral			USD	USD	1.000	36202CRW5	GNMA GNII SF 002301 M	0.341523	1,263	4.31	4.31	4.31
Collateral			USD	USD	1.000	36202CSH7	GNMA GNII SF 002320 M	0.111700	192	0.21	0.21	0.21
Collateral			USD	USD	1.000	36202CSK0	GNMA GNII SF 002322 M	0.344885	500	1.72	1.72	1.72
Collateral			USD	USD	1.000	36202CSM6	GNMA GNII SF 002324 M	0.271112	1,992	5.40	5.40	5.40
Collateral			USD	USD	1.000	36202CT60	GNMA GNII SF 002373 M	0.479560	96	0.46	0.46	0.46



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36202CTQ6	GNMA GNII SF 002359 M	0.370209	2,058	7.62	7.62	7.62
Collateral			USD	USD	1.000 36202CUC5	GNMA GNII SF 002379 M	0.232367	20,063	46.62	46.62	46.62
Collateral			USD	USD	1.000 36202CUW1	GNMA GNII SF 002397 M	0.159507	19,809	31.60	31.60	31.60
Collateral			USD	USD	1.000 36202CVD2	GNMA GNII SF 002412 M	0.334808	281	0.94	0.94	0.94
Collateral			USD	USD	1.000 36202CVZ3	GNMA GNII SF 002432 M	0.393010	577	2.27	2.27	2.27
Collateral			USD	USD	1.000 36202CWD1	GNMA GNII SF 002444 M	0.271375	154	0.42	0.42	0.42
Collateral			USD	USD	1.000 36202CWF6	GNMA GNII SF 002446 M	0.150736	1,246	1.88	1.88	1.88
Collateral			USD	USD	1.000 36202CWS8	GNMA GNII SF 002457 M	0.324926	519	1.69	1.69	1.69
Collateral			USD	USD	1.000 36202CWU3	GNMA GNII SF 002459 M	0.264201	47,830	126.37	126.37	126.37
Collateral			USD	USD	1.000 36202CX57	GNMA GNII SF 002500 M	0.466836	962	4.49	4.49	4.49
Collateral			USD	USD	1.000 36202CXB4	GNMA GNII SF 002474 M	0.409943	446	1.83	1.83	1.83
Collateral			USD	USD	1.000 36202CXD0	GNMA GNII SF 002476 M	0.252982	175	0.44	0.44	0.44
Collateral			USD	USD	1.000 36202CYG2	GNMA GNII SF 002511 M	0.398994	167	0.67	0.67	0.67
Collateral			USD	USD	1.000 36202CYT4	GNMA GNII SF 002522 M	0.513725	419	2.15	2.15	2.15
Collateral			USD	USD	1.000 36202CYW7	GNMA GNII SF 002525 M	0.290654	19,042	55.35	55.35	55.35
Collateral			USD	USD	1.000 36202CZ30	GNMA GNII SF 002562 M	0.924678	227	2.10	2.10	2.10
Collateral			USD	USD	1.000 36202CZ71	GNMA GNII SF 002566 M	0.108757	864	0.94	0.94	0.94
Collateral			USD	USD	1.000 36202CZM8	GNMA GNII SF 002548 M	0.581319	193	1.12	1.12	1.12
Collateral			USD	USD	1.000 36202D2C4	GNMA GNII SF 003471 M	6.206545	158	9.81	9.81	9.81
Collateral			USD	USD	1.000 36202D2V2	GNMA GNII SF 003488 M	4.949235	5,781	286.12	286.12	286.12
Collateral			USD	USD	1.000 36202D2W0	GNMA GNII SF 003489 M	4.035503	5,020	202.59	202.59	202.59
Collateral			USD	USD	1.000 36202D3G4	GNMA GNII SF 003499 M	4.642837	1,154	53.58	53.58	53.58
Collateral			USD	USD	1.000 36202D3K5	GNMA GNII SF 003502 M	4.437906	3,193	141.72	141.72	141.72
Collateral			USD	USD	1.000 36202D3Z2	GNMA GNII SF 003516 M	15.952880	289	46.03	46.03	46.03
Collateral			USD	USD	1.000 36202D4A6	GNMA GNII SF 003517 M	4.435720	179	7.93	7.93	7.93
Collateral			USD	USD	1.000 36202D4Q1	GNMA GNII SF 003531 M	4.048497	604	24.45	24.45	24.45
Collateral			USD	USD	1.000 36202D4R9	GNMA GNII SF 003532 M	5.065120	192	9.74	9.74	9.74
Collateral			USD	USD	1.000 36202D6D8	GNMA GNII SF 003568 M	6.293960	769	48.43	48.43	48.43
Collateral			USD	USD	1.000 36202D6F3	GNMA GNII SF 003570 M	4.651655	1,693	78.74	78.74	78.74
Collateral			USD	USD	1.000 36202D6P1	GNMA GNII SF 003578 M	0.417080	289	1.20	1.20	1.20
Collateral			USD	USD	1.000 36202D6X4	GNMA GNII SF 003586 M	4.024943	204	8.21	8.21	8.21
Collateral			USD	USD	1.000 36202DA68	GNMA GNII SF 002729 M	0.665780	1,603	10.67	10.67	10.67
Collateral			USD	USD	1.000 36202DAR2	GNMA GNII SF 002716 M	0.573647	327	1.88	1.88	1.88
Collateral			USD	USD	1.000 36202DBJ9	GNMA GNII SF 002741 M	0.700099	838	5.87	5.87	5.87
Collateral			USD	USD	1.000 36202DBX8	GNMA GNII SF 002754 M	0.694501	1,979	13.75	13.75	13.75
Collateral			USD	USD	1.000 36202DC90	GNMA GNII SF 002796 M	0.515577	5,707	29.42	29.42	29.42



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36202DCB5	GNMA GNII SF 002766 M	1.192400	96	1.15	1.15	1.15
Collateral			USD	USD	1.000 36202DCD1	GNMA GNII SF 002768 M	0.652640	596	3.89	3.89	3.89
Collateral			USD	USD	1.000 36202DCU3	GNMA GNII SF 002783 M	0.479985	2,254	10.82	10.82	10.82
Collateral			USD	USD	1.000 36202DD40	GNMA GNII SF 002823 M	0.562027	4,915	27.62	27.62	27.62
Collateral			USD	USD	1.000 36202DD57	GNMA GNII SF 002824 M	0.482430	823	3.97	3.97	3.97
Collateral			USD	USD	1.000 36202DD73	GNMA GNII SF 002826 M	0.313467	115	0.36	0.36	0.36
Collateral			USD	USD	1.000 36202DDM0	GNMA GNII SF 002808 M	0.774360	96	0.74	0.74	0.74
Collateral			USD	USD	1.000 36202DE49	GNMA GNII SF 002855 M	0.057898	1,943	1.12	1.12	1.12
Collateral			USD	USD	1.000 36202DEJ6	GNMA GNII SF 002837 M	0.435909	8,656	37.73	37.73	37.73
Collateral			USD	USD	1.000 36202DFZ9	GNMA GNII SF 002884 M	0.387940	192	0.75	0.75	0.75
Collateral			USD	USD	1.000 36202DG54	GNMA GNII SF 002920 M	0.352562	404	1.42	1.42	1.42
Collateral			USD	USD	1.000 36202DG70	GNMA GNII SF 002922 M	0.310782	295	0.92	0.92	0.92
Collateral			USD	USD	1.000 36202DG96	GNMA GNII SF 002924 M	0.064073	1,713	1.10	1.10	1.10
Collateral			USD	USD	1.000 36202DGF2	GNMA GNII SF 002898 M	0.167897	329	0.55	0.55	0.55
Collateral			USD	USD	1.000 36202DGS4	GNMA GNII SF 002909 M	0.333840	192	0.64	0.64	0.64
Collateral			USD	USD	1.000 36202DGT2	GNMA GNII SF 002910 M	0.141170	927	1.31	1.31	1.31
Collateral			USD	USD	1.000 36202DH95	GNMA GNII SF 002956 M	0.352564	3,343	11.79	11.79	11.79
Collateral			USD	USD	1.000 36202DHM6	GNMA GNII SF 002936 M	0.107120	192	0.21	0.21	0.21
Collateral			USD	USD	1.000 36202DJ77	GNMA GNII SF 002986 M	0.333352	5,067	16.89	16.89	16.89
Collateral			USD	USD	1.000 36202DJ93	GNMA GNII SF 002988 M	0.321756	1,079	3.47	3.47	3.47
Collateral			USD	USD	1.000 36202DJS1	GNMA GNII SF 002973 M	0.224798	1,127	2.53	2.53	2.53
Collateral			USD	USD	1.000 36202DLF6	GNMA GNII SF 003026 M	0.413734	1,100	4.55	4.55	4.55
Collateral			USD	USD	1.000 36202DLU3	GNMA GNII SF 003039 M	0.387455	1,862	7.21	7.21	7.21
Collateral			USD	USD	1.000 36202DLW9	GNMA GNII SF 003041 M	0.374053	1,539	5.76	5.76	5.76
Collateral			USD	USD	1.000 36202DM65	GNMA GNII SF 003081 M	0.650788	1,936	12.60	12.60	12.60
Collateral			USD	USD	1.000 36202DM73	GNMA GNII SF 003082 M	0.401533	3,215	12.91	12.91	12.91
Collateral			USD	USD	1.000 36202DM81	GNMA GNII SF 003083 M	0.385134	404	1.56	1.56	1.56
Collateral			USD	USD	1.000 36202DMD0	GNMA GNII SF 003056 M	0.216599	159	0.34	0.34	0.34
Collateral			USD	USD	1.000 36202DMQ1	GNMA GNII SF 003067 M	0.779832	1,350	10.53	10.53	10.53
Collateral			USD	USD	1.000 36202DMR9	GNMA GNII SF 003068 M	0.545665	2,616	14.27	14.27	14.27
Collateral			USD	USD	1.000 36202DMS7	GNMA GNII SF 003069 M	0.533394	1,572	8.38	8.38	8.38
Collateral			USD	USD	1.000 36202DMV0	GNMA GNII SF 003072 M	0.185432	1,327	2.46	2.46	2.46
Collateral			USD	USD	1.000 36202DN31	GNMA GNII SF 003110 M	0.280220	192	0.54	0.54	0.54
Collateral			USD	USD	1.000 36202DNK3	GNMA GNII SF 003094 M	1.004773	1,243	12.49	12.49	12.49
Collateral			USD	USD	1.000 36202DNL1	GNMA GNII SF 003095 M	0.599939	3,462	20.77	20.77	20.77
Collateral			USD	USD	1.000 36202DNM9	GNMA GNII SF 003096 M	0.688280	96	0.66	0.66	0.66



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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Collateral			USD	USD	1.000	36202DNP2	GNMA GNII SF 003098 M	0.055015	1,000	0.55	0.55
Collateral			USD	USD	1.000	36202DNX5	GNMA GNII SF 003106 M	0.877540	1,554	13.64	13.64
Collateral			USD	USD	1.000	36202DNY3	GNMA GNII SF 003107 M	0.672824	1,056	7.10	7.10
Collateral			USD	USD	1.000	36202DPG0	GNMA GNII SF 003123 M	0.100714	795	0.80	0.80
Collateral			USD	USD	1.000	36202DPS4	GNMA GNII SF 003133 M	0.688514	277	1.91	1.91
Collateral			USD	USD	1.000	36202DPU9	GNMA GNII SF 003135 M	0.410600	96	0.39	0.39
Collateral			USD	USD	1.000	36202DQB0	GNMA GNII SF 003150 M	0.709280	10,575	75.01	75.01
Collateral			USD	USD	1.000	36202DQD6	GNMA GNII SF 003152 M	0.341479	539	1.84	1.84
Collateral			USD	USD	1.000	36202DQE4	GNMA GNII SF 003153 M	0.053071	431	0.23	0.23
Collateral			USD	USD	1.000	36202DQM6	GNMA GNII SF 003160 M	1.294321	1,058	13.69	13.69
Collateral			USD	USD	1.000	36202DQN4	GNMA GNII SF 003161 M	0.767140	577	4.43	4.43
Collateral			USD	USD	1.000	36202DRG8	GNMA GNII SF 003187 M	1.330553	5,078	67.57	67.57
Collateral			USD	USD	1.000	36202DRH6	GNMA GNII SF 003188 M	0.962779	3,129	30.12	30.12
Collateral			USD	USD	1.000	36202DRV5	GNMA GNII SF 003200 M	1.531621	365	5.60	5.60
Collateral			USD	USD	1.000	36202DRW3	GNMA GNII SF 003201 M	0.862756	1,425	12.30	12.30
Collateral			USD	USD	1.000	36202DRX1	GNMA GNII SF 003202 M	0.846383	935	7.91	7.91
Collateral			USD	USD	1.000	36202DS51	GNMA GNII SF 003240 M	0.688808	981	6.76	6.76
Collateral			USD	USD	1.000	36202DSC6	GNMA GNII SF 003215 M	0.826723	1,385	11.45	11.45
Collateral			USD	USD	1.000	36202DSR3	GNMA GNII SF 003228 M	0.778817	4,300	33.49	33.49
Collateral			USD	USD	1.000	36202DT76	GNMA GNII SF 003274 M	1.181880	385	4.55	4.55
Collateral			USD	USD	1.000	36202DTF8	GNMA GNII SF 003250 M	1.028129	1,046	10.76	10.76
Collateral			USD	USD	1.000	36202DTH4	GNMA GNII SF 003252 M	0.253644	3,462	8.78	8.78
Collateral			USD	USD	1.000	36202DUV1	GNMA GNII SF 003296 M	1.734144	558	9.67	9.67
Collateral			USD	USD	1.000	36202DUX7	GNMA GNII SF 003298 M	0.903820	192	1.74	1.74
Collateral			USD	USD	1.000	36202DV32	GNMA GNII SF 003334 M	2.527608	820	20.71	20.71
Collateral			USD	USD	1.000	36202DVA6	GNMA GNII SF 003309 M	1.058057	204	2.16	2.16
Collateral			USD	USD	1.000	36202DVN8	GNMA GNII SF 003321 M	2.119240	96	2.04	2.04
Collateral			USD	USD	1.000	36202DVQ1	GNMA GNII SF 003323 M	1.312480	96	1.26	1.26
Collateral			USD	USD	1.000	36202DWG2	GNMA GNII SF 003347 M	2.488506	385	9.57	9.57
Collateral			USD	USD	1.000	36202DWH0	GNMA GNII SF 003348 M	1.616790	859	13.89	13.89
Collateral			USD	USD	1.000	36202DWX5	GNMA GNII SF 003362 M	2.380117	231	5.49	5.49
Collateral			USD	USD	1.000	36202DWY3	GNMA GNII SF 003363 M	1.614080	385	6.21	6.21
Collateral			USD	USD	1.000	36202DWZ0	GNMA GNII SF 003364 M	1.152841	846	9.76	9.76
Collateral			USD	USD	1.000	36202DX55	GNMA GNII SF 003400 M	12.076720	96	11.61	11.61
Collateral			USD	USD	1.000	36202DX63	GNMA GNII SF 003401 M	4.657942	666	31.00	31.00
Collateral			USD	USD	1.000	36202DXD8	GNMA GNII SF 003376 M	2.959927	635	18.79	18.79



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Collateral			USD	USD	1.000 36202DXE6	GNMA GNII SF 003377 M	1.905246	250	4.76	4.76	4.76
Collateral			USD	USD	1.000 36202DXU0	GNMA GNII SF 003391 M	2.578486	269	6.94	6.94	6.94
Collateral			USD	USD	1.000 36202DY21	GNMA GNII SF 003429 M	5.084566	319	16.23	16.23	16.23
Collateral			USD	USD	1.000 36202DY39	GNMA GNII SF 003430 M	3.702357	158	5.87	5.87	5.87
Collateral			USD	USD	1.000 36202DY54	GNMA GNII SF 003432 M	4.249600	231	9.81	9.81	9.81
Collateral			USD	USD	1.000 36202DY62	GNMA GNII SF 003433 M	0.804880	96	0.77	0.77	0.77
Collateral			USD	USD	1.000 36202DZL8	GNMA GNII SF 003447 M	0.691600	115	0.80	0.80	0.80
Collateral			USD	USD	1.000 36202DZZ7	GNMA GNII SF 003460 M	3.797315	13,553	514.64	514.64	514.64
Collateral			USD	USD	1.000 36202E2B4	GNMA GNII SF 004370 M	5.302603	223	11.83	11.83	11.83
Collateral			USD	USD	1.000 36202E2C2	GNMA GNII SF 004371 M	5.636062	1,866	105.16	105.16	105.16
Collateral			USD	USD	1.000 36202E2D0	GNMA GNII SF 004372 M	5.719900	192	11.00	11.00	11.00
Collateral			USD	USD	1.000 36202E3D9	GNMA GNII SF 004396 M	18.386328	146	26.85	26.85	26.85
Collateral			USD	USD	1.000 36202E4F3	GNMA GNII SF 004422 M	14.450376	481	69.49	69.49	69.49
Collateral			USD	USD	1.000 36202E4K2	GNMA GNII SF 004426 M	4.945576	327	16.17	16.17	16.17
Collateral			USD	USD	1.000 36202E4S5	GNMA GNII SF 004433 M	15.328960	96	14.74	14.74	14.74
Collateral			USD	USD	1.000 36202E4U0	GNMA GNII FS 004435 M	25.114840	385	96.62	96.62	96.62
Collateral			USD	USD	1.000 36202E5E5	GNMA GNII SF 004445 M	15.015740	192	28.88	28.88	28.88
Collateral			USD	USD	1.000 36202E5G0	GNMA GNII SF 004447 M	8.886149	827	73.50	73.50	73.50
Collateral			USD	USD	1.000 36202E6E4	GNMA GNII SF 004469 M	11.202081	14,234	1,594.48	1,594.48	1,594.48
Collateral			USD	USD	1.000 36202E7F0	GNMA GNII SF 004494 M	17.328905	119	20.67	20.67	20.67
Collateral			USD	USD	1.000 36202E7J2	GNMA GNII SF 004497 M	11.664834	1,835	214.01	214.01	214.01
Collateral			USD	USD	1.000 36202E7K9	GNMA GNII SF 004498 M	12.006983	3,482	418.02	418.02	418.02
Collateral			USD	USD	1.000 36202ED55	GNMA GNII SF 003724 M	5.880683	5,801	341.15	341.15	341.15
Collateral			USD	USD	1.000 36202EDB2	GNMA GNII SF 003698 M	1.837530	7,982	146.68	146.68	146.68
Collateral			USD	USD	1.000 36202EDD8	GNMA GNII SF 003700 M	6.383645	38,470	2,455.77	2,455.77	2,455.77
Collateral			USD	USD	1.000 36202EDS5	GNMA GNII SF 003713 M	4.470800	96	4.30	4.30	4.30
Collateral			USD	USD	1.000 36202EE88	GNMA GNII SF 003759 M	6.433634	1,923	123.75	123.75	123.75
Collateral			USD	USD	1.000 36202EEH8	GNMA GNII SF 003736 M	6.222612	4,168	259.36	259.36	259.36
Collateral			USD	USD	1.000 36202EEK1	GNMA GNII SF 003738 M	4.057057	135	5.46	5.46	5.46
Collateral			USD	USD	1.000 36202EEW5	GNMA GNII SF 003749 M	6.224863	308	19.16	19.16	19.16
Collateral			USD	USD	1.000 36202EF46	GNMA GNII SF 003787 M	7.026363	308	21.62	21.62	21.62
Collateral			USD	USD	1.000 36202EF95	GNMA GNII SF 003792 M	1.304000	96	1.25	1.25	1.25
Collateral			USD	USD	1.000 36202EFN4	GNMA GNII SF 003773 M	70.597275	2,399	1,693.71	1,693.71	1,693.71
Collateral			USD	USD	1.000 36202EFQ7	GNMA GNII SF 003775 M	6.721977	165	11.12	11.12	11.12
Collateral			USD	USD	1.000 36202EFW4	GNMA GNII SF 003781 M	3.443620	192	6.62	6.62	6.62
Collateral			USD	USD	1.000 36202EG60	GNMA GNII SF 003821 M	5.274600	192	10.15	10.15	10.15



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36202EGA1	GNMA GNII SF 003793 M	2.870093	289	8.28	8.28	8.28
Collateral			USD	USD	1.000 36202EGC7	GNMA GNII SF 003795 M	6.458739	3,029	195.61	195.61	195.61
Collateral			USD	USD	1.000 36202EGE3	GNMA GNII SF 003797 M	5.594830	724	40.52	40.52	40.52
Collateral			USD	USD	1.000 36202EGN3	GNMA GNII SF 003805 M	5.500698	1,923	105.80	105.80	105.80
Collateral			USD	USD	1.000 36202EH51	GNMA GNII SF 003852 M	4.271428	1,203	51.39	51.39	51.39
Collateral			USD	USD	1.000 36202EHT9	GNMA GNII SF 003842 M	4.635484	1,193	55.28	55.28	55.28
Collateral			USD	USD	1.000 36202EJ26	GNMA GNII SF 003881 M	5.382480	96	5.18	5.18	5.18
Collateral			USD	USD	1.000 36202EJJ9	GNMA GNII SF 003865 M	3.931284	1,150	45.22	45.22	45.22
Collateral			USD	USD	1.000 36202EJK6	GNMA GNII SF 003866 M	4.652437	330	15.37	15.37	15.37
Collateral			USD	USD	1.000 36202EJY6	GNMA GNII SF 003879 M	3.482041	1,316	45.81	45.81	45.81
Collateral			USD	USD	1.000 36202EJZ3	GNMA GNII SF 003880 M	4.080886	269	10.99	10.99	10.99
Collateral			USD	USD	1.000 36202EK99	GNMA GNII SF 003920 M	3.730981	315	11.77	11.77	11.77
Collateral			USD	USD	1.000 36202EKB4	GNMA GNII SF 003890 M	3.113102	1,923	59.88	59.88	59.88
Collateral			USD	USD	1.000 36202EKC2	GNMA GNII SF 003891 M	3.516893	4,616	162.35	162.35	162.35
Collateral			USD	USD	1.000 36202EKQ1	GNMA GNII SF 003903 M	0.956920	96	0.92	0.92	0.92
Collateral			USD	USD	1.000 36202EKV0	GNMA GNII SF 003908 M	2.908099	3,847	111.87	111.87	111.87
Collateral			USD	USD	1.000 36202EMA4	GNMA GNII SF 003953 M	4.010755	750	30.07	30.07	30.07
Collateral			USD	USD	1.000 36202EMB2	GNMA GNII SF 003954 M	4.470371	135	6.02	6.02	6.02
Collateral			USD	USD	1.000 36202EMD8	GNMA GNII SF 003956 M	4.024328	481	19.35	19.35	19.35
Collateral			USD	USD	1.000 36202EMP1	GNMA GNII SF 003966 M	3.783971	135	5.09	5.09	5.09
Collateral			USD	USD	1.000 36202EMZ9	GNMA GNII SF 003976 M	3.830216	481	18.42	18.42	18.42
Collateral			USD	USD	1.000 36202EN96	GNMA GNII SF 004016 M	4.179568	4,616	192.94	192.94	192.94
Collateral			USD	USD	1.000 36202ENM7	GNMA GNII SF 003996 M	5.468865	142	7.78	7.78	7.78
Collateral			USD	USD	1.000 36202ENP0	GNMA GNII SF 003998 M	3.995343	635	25.38	25.38	25.38
Collateral			USD	USD	1.000 36202ENX3	GNMA GNII SF 004006 M	3.740902	2,481	92.82	92.82	92.82
Collateral			USD	USD	1.000 36202ENY1	GNMA GNII SF 004007 M	4.412914	135	5.94	5.94	5.94
Collateral			USD	USD	1.000 36202EPL7	GNMA GNII SF 004027 M	3.403484	1,081	36.79	36.79	36.79
Collateral			USD	USD	1.000 36202EPM5	GNMA GNII SF 004028 M	3.173614	2,212	70.20	70.20	70.20
Collateral			USD	USD	1.000 36202EQ28	GNMA GNII SF 004073 M	3.564674	6,155	219.41	219.41	219.41
Collateral			USD	USD	1.000 36202EQM4	GNMA GNII SF 004060 M	3.495528	6,155	215.15	215.15	215.15
Collateral			USD	USD	1.000 36202ES42	GNMA GNII JM 004139 M	0.037419	7	0.00	0.00	0.00
Collateral			USD	USD	1.000 36202ESB6	GNMA GNII SF 004114 M	4.853087	3,868	187.73	187.73	187.73
Collateral			USD	USD	1.000 36202ESS9	GNMA GNII SF 004129 M	4.777977	2,928	139.88	139.88	139.88
Collateral			USD	USD	1.000 36202EUD9	GNMA GNII SF 004180 M	4.670440	385	17.97	17.97	17.97
Collateral			USD	USD	1.000 36202EUL1	GNMA GNII JM 004187 M	0.569561	4,764	27.13	27.13	27.13
Collateral			USD	USD	1.000 36202EUM9	GNMA GNII JM 004188 M	0.299055	10,441	31.22	31.22	31.22



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36202EUU1	GNMA GNII SF 004195 M	4.042936	719	29.08	29.08	29.08
Collateral			USD	USD	1.000 36202EV71	GNMA GNII JM 004238 M	0.956451	28	0.27	0.27	0.27
Collateral			USD	USD	1.000 36202EV89	GNMA GNII JM 004239 M	0.224458	7	0.02	0.02	0.02
Collateral			USD	USD	1.000 36202EVG1	GNMA GNII JM 004215 M	1.260812	23,013	290.14	290.14	290.14
Collateral			USD	USD	1.000 36202EVH9	GNMA GNII JM 004216 M	0.389081	19,235	74.84	74.84	74.84
Collateral			USD	USD	1.000 36202EVM8	GNMA GNII SF 004220 M	5.043886	1,275	64.31	64.31	64.31
Collateral			USD	USD	1.000 36202EVN6	GNMA GNII SF 004221 M	4.493831	3,707	166.60	166.60	166.60
Collateral			USD	USD	1.000 36202EVP1	GNMA GNII SF 004222 M	3.367569	5,492	184.93	184.93	184.93
Collateral			USD	USD	1.000 36202EVQ9	GNMA GNII SF 004223 M	4.376920	1,304	57.08	57.08	57.08
Collateral			USD	USD	1.000 36202EWA3	GNMA GNII JM 004241 M	0.479475	769	3.69	3.69	3.69
Collateral			USD	USD	1.000 36202EWE5	GNMA GNII SF 004245 M	3.150861	18	0.56	0.56	0.56
Collateral			USD	USD	1.000 36202EXD6	GNMA GNII SF 004276 M	5.565929	1,433	79.75	79.75	79.75
Collateral			USD	USD	1.000 36202EYG8	GNMA GNII JM 004311 M	0.137075	7	0.01	0.01	0.01
Collateral			USD	USD	1.000 36202EZ44	GNMA GNII JM 004363 M	1.869864	481	8.99	8.99	8.99
Collateral			USD	USD	1.000 36202EZ51	GNMA GNII JM 004364 M	0.660736	2,751	18.17	18.17	18.17
Collateral			USD	USD	1.000 36202EZF9	GNMA GNII SF 004342 M	4.747755	5	0.22	0.22	0.22
Collateral			USD	USD	1.000 36202EZH5	GNMA GNII SF 004344 M	4.469288	1,584	70.80	70.80	70.80
Collateral			USD	USD	1.000 36202EZJ1	GNMA GNII SF 004345 M	4.924104	296	14.59	14.59	14.59
Collateral			USD	USD	1.000 36202F2V7	GNMA GNII SF 005288 M	14.697560	10,327	1,517.84	1,517.84	1,517.84
Collateral			USD	USD	1.000 36202F3M6	GNMA GNII SF 005304 M	29.228281	537	156.96	156.96	156.96
Collateral			USD	USD	1.000 36202F3P9	GNMA GNII SF 005306 M	18.616493	1,079	200.87	200.87	200.87
Collateral			USD	USD	1.000 36202F3S3	GNMA GNII SF 005309 M	14.633794	596	87.26	87.26	87.26
Collateral			USD	USD	1.000 36202F3W4	GNMA GNII SF 005313 M	26.823660	192	51.59	51.59	51.59
Collateral			USD	USD	1.000 36202F4Q6	GNMA GNII SF 005331 M	28.934864	1,385	400.72	400.72	400.72
Collateral			USD	USD	1.000 36202F4R4	GNMA GNII SF 005332 M	21.696287	4,766	1,034.02	1,034.02	1,034.02
Collateral			USD	USD	1.000 36202F4T0	GNMA GNII SF 005334 M	16.049256	450	72.24	72.24	72.24
Collateral			USD	USD	1.000 36202F4X1	GNMA GNII SF 005338 M	13.680270	769	105.26	105.26	105.26
Collateral			USD	USD	1.000 36202F4Y9	GNMA GNII SF 005339 M	26.581989	3,151	837.71	837.71	837.71
Collateral			USD	USD	1.000 36202FA30	GNMA GNII SF 004526 M	8.180793	577	47.21	47.21	47.21
Collateral			USD	USD	1.000 36202FAX4	GNMA GNII SF 004522 M	10.840200	212	22.94	22.94	22.94
Collateral			USD	USD	1.000 36202FB21	GNMA GNII SF 004557 M	18.154040	96	17.46	17.46	17.46
Collateral			USD	USD	1.000 36202FB47	GNMA GNII SF 004559 M	11.333537	4,455	504.88	504.88	504.88
Collateral			USD	USD	1.000 36202FB62	GNMA GNII SF 004561 M	9.064362	2,200	199.46	199.46	199.46
Collateral			USD	USD	1.000 36202FBH8	GNMA GNII SF 004540 M	14.785257	6,291	930.21	930.21	930.21
Collateral			USD	USD	1.000 36202FBR6	GNMA GNII SF 004548 M	9.400169	1,691	158.93	158.93	158.93
Collateral			USD	USD	1.000 36202FCC8	GNMA GNII SF 004567 M	11.011001	2,856	314.51	314.51	314.51



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36202FCN4	GNMA GNII SF 004577 M	15.502543	4,077	632.06	632.06	632.06
Collateral			USD	USD	1.000 36202FCP9	GNMA GNII SF 004578 M	12.804848	1,212	155.17	155.17	155.17
Collateral			USD	USD	1.000 36202FCQ7	GNMA GNII SF 004579 M	12.562711	12,883	1,618.39	1,618.39	1,618.39
Collateral			USD	USD	1.000 36202FCT1	GNMA GNII SF 004582 M	5.265360	96	5.06	5.06	5.06
Collateral			USD	USD	1.000 36202FDA1	GNMA GNII SF 004597 M	20.698976	481	99.54	99.54	99.54
Collateral			USD	USD	1.000 36202FDC7	GNMA GNII SF 004599 M	13.175457	135	17.74	17.74	17.74
Collateral			USD	USD	1.000 36202FDV5	GNMA GNII SF 004616 M	21.162225	154	32.56	32.56	32.56
Collateral			USD	USD	1.000 36202FDZ6	GNMA GNII SF 004620 M	12.866520	192	24.75	24.75	24.75
Collateral			USD	USD	1.000 36202FE51	GNMA GNII SF 004656 M	18.584338	831	154.43	154.43	154.43
Collateral			USD	USD	1.000 36202FE77	GNMA GNII SF 004658 M	12.678050	385	48.77	48.77	48.77
Collateral			USD	USD	1.000 36202FEK8	GNMA GNII SF 004638 M	13.967616	1,763	246.21	246.21	246.21
Collateral			USD	USD	1.000 36202FEL6	GNMA GNII SF 004639 M	9.580800	58	5.53	5.53	5.53
Collateral			USD	USD	1.000 36202FFQ4	GNMA GNII JM 004675 M	7.547173	1,423	107.42	107.42	107.42
Collateral			USD	USD	1.000 36202FFU5	GNMA GNII SF 004679 M	13.466374	2,404	323.78	323.78	323.78
Collateral			USD	USD	1.000 36202FGE0	GNMA GNII SF 004697 M	14.387901	1,520	218.63	218.63	218.63
Collateral			USD	USD	1.000 36202FGY6	GNMA GNII SF 004715 M	14.546719	8,598	1,250.72	1,250.72	1,250.72
Collateral			USD	USD	1.000 36202FGZ3	GNMA GNII SF 004716 M	12.941458	145	18.80	18.80	18.80
Collateral			USD	USD	1.000 36202FH41	GNMA GNII SF 004751 M	13.741506	88	12.06	12.06	12.06
Collateral			USD	USD	1.000 36202FHD1	GNMA GNII SF 004728 M	10.427730	191	19.95	19.95	19.95
Collateral			USD	USD	1.000 36202FHW9	GNMA GNII SF 004745 M	17.797408	1,480	263.39	263.39	263.39
Collateral			USD	USD	1.000 36202FJF4	GNMA GNII SF 004762 M	5.568540	1,194	66.48	66.48	66.48
Collateral			USD	USD	1.000 36202FJH0	GNMA GNII SF 004764 M	1.468720	623	9.15	9.15	9.15
Collateral			USD	USD	1.000 36202FJR8	GNMA GNII SF 004772 M	15.036644	5,886	885.04	885.04	885.04
Collateral			USD	USD	1.000 36202FKL9	GNMA GNII SF 004799 M	37.222835	396	147.49	147.49	147.49
Collateral			USD	USD	1.000 36202FKM7	GNMA GNII SF 004800 M	21.055393	97	20.50	20.50	20.50
Collateral			USD	USD	1.000 36202FKR6	GNMA GNII SF 004804 M	8.868331	8	0.70	0.70	0.70
Collateral			USD	USD	1.000 36202FL95	GNMA GNII SF 004852 M	26.100725	265	69.28	69.28	69.28
Collateral			USD	USD	1.000 36202FLB0	GNMA GNII SF 004822 M	15.562261	174	27.09	27.09	27.09
Collateral			USD	USD	1.000 36202FLQ7	GNMA GNII SF 004835 M	15.483515	1,676	259.52	259.52	259.52
Collateral			USD	USD	1.000 36202FLR5	GNMA GNII SF 004836 M	15.531034	1,577	244.96	244.96	244.96
Collateral			USD	USD	1.000 36202FM78	GNMA GNII SF 004882 M	22.425360	8,631	1,935.56	1,935.56	1,935.56
Collateral			USD	USD	1.000 36202FMA1	GNMA GNII SF 004853 M	22.019714	14,379	3,166.32	3,166.32	3,166.32
Collateral			USD	USD	1.000 36202FMC7	GNMA GNII SF 004855 M	15.075550	7,406	1,116.51	1,116.51	1,116.51
Collateral			USD	USD	1.000 36202FMK9	GNMA GNII JM 004862 M	24.144767	2,351	567.62	567.62	567.62
Collateral			USD	USD	1.000 36202FP67	GNMA GNII SF 004945 M	22.609690	5,585	1,262.79	1,262.79	1,262.79
Collateral			USD	USD	1.000 36202FPF7	GNMA GNII SF 004922 M	22.073339	5,100	1,125.81	1,125.81	1,125.81



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36202FPM2	GNMA GNII SF 004928 M	9.422884	431	40.60	40.60	40.60
Collateral			USD	USD	1.000 36202FQ66	GNMA GNII SF 004977 M	22.304327	1,154	257.41	257.41	257.41
Collateral			USD	USD	1.000 36202FRJ7	GNMA GNII SF 004989 M	24.492292	402	98.34	98.34	98.34
Collateral			USD	USD	1.000 36202FVF0	GNMA GNII SF 005114 M	18.801448	404	75.94	75.94	75.94
Collateral			USD	USD	1.000 36202FY75	GNMA GNII SF 005234 M	18.893963	1,021	192.84	192.84	192.84
Collateral			USD	USD	1.000 36202KJB2	GNMA GNAR AR 008358 M	0.426660	192	0.82	0.82	0.82
Collateral			USD	USD	1.000 36202LMW0	GNMA GPII GP 009373 M	4.998113	606	30.27	30.27	30.27
Collateral			USD	USD	1.000 36202SAY4	GNMA GNMI SF 607623	2.539655	892	22.67	22.67	22.67
Collateral			USD	USD	1.000 36202SB64	GNMA GNMI SF 607661 X	3.022478	96	2.91	2.91	2.91
Collateral			USD	USD	1.000 36202TP91	GNMA GNMI SF 608948 X	4.493520	96	4.32	4.32	4.32
Collateral			USD	USD	1.000 36202WG78	GNMA GNMI SF 611422 X	1.138406	408	4.64	4.64	4.64
Collateral			USD	USD	1.000 36202WJK6	GNMA GNMI SF 611466 X	3.906195	4,424	172.81	172.81	172.81
Collateral			USD	USD	1.000 36203C6D9	GNMA GNMI SF 345668 X	0.312160	96	0.30	0.30	0.30
Collateral			USD	USD	1.000 36203CFD9	GNMA GNMI SF 344964 X	0.527903	239	1.26	1.26	1.26
Collateral			USD	USD	1.000 36203CQS4	GNMA GNMI SF 345265 X	0.141351	98	0.14	0.14	0.14
Collateral			USD	USD	1.000 36203DGU8	GNMA GNMI SF 345911 X	0.129157	435	0.56	0.56	0.56
Collateral			USD	USD	1.000 36203EBC1	GNMA GNMI SF 346635 X	0.042742	119	0.05	0.05	0.05
Collateral			USD	USD	1.000 36203EC30	GNMA GNMI SF 346690 X	0.414040	96	0.40	0.40	0.40
Collateral			USD	USD	1.000 36203EPR3	GNMA GNMI SF 347032 X	0.155467	115	0.18	0.18	0.18
Collateral			USD	USD	1.000 36203HC66	GNMA GNMI SF 349393 X	0.356800	115	0.41	0.41	0.41
Collateral			USD	USD	1.000 36203JLM7	GNMA GNMI SF 350532 X	0.997320	192	1.92	1.92	1.92
Collateral			USD	USD	1.000 36203JS81	GNMA GNMI SF 350743 X	0.453411	153	0.69	0.69	0.69
Collateral			USD	USD	1.000 36203K7M0	GNMA GNMI SF 352000 X	0.367560	96	0.35	0.35	0.35
Collateral			USD	USD	1.000 36203KB78	GNMA GNMI SF 351162 X	1.067363	449	4.79	4.79	4.79
Collateral			USD	USD	1.000 36203KHM9	GNMA GNMI SF 351336 X	0.101282	300	0.30	0.30	0.30
Collateral			USD	USD	1.000 36203LDT6	GNMA GNMI SF 352114 X	0.123270	127	0.16	0.16	0.16
Collateral			USD	USD	1.000 36203LG30	GNMA GNMI SF 352218 X	0.087980	962	0.85	0.85	0.85
Collateral			USD	USD	1.000 36203LSS2	GNMA GNMI SF 352529 X	0.855161	596	5.10	5.10	5.10
Collateral			USD	USD	1.000 36203N2K3	GNMA GNMI SF 354578 X	0.421960	192	0.81	0.81	0.81
Collateral			USD	USD	1.000 36203N2S6	GNMA GNMI SF 354585 X	0.212629	135	0.29	0.29	0.29
Collateral			USD	USD	1.000 36203N6Y9	GNMA GNMI SF 354687 X	0.269220	227	0.61	0.61	0.61
Collateral			USD	USD	1.000 36203NBW7	GNMA GNMI SF 353853 X	0.435770	385	1.68	1.68	1.68
Collateral			USD	USD	1.000 36203NSP4	GNMA GNMI SF 354326 X	0.101880	96	0.10	0.10	0.10
Collateral			USD	USD	1.000 36203NTB4	GNMA GNMI SF 354346 X	0.399657	135	0.54	0.54	0.54
Collateral			USD	USD	1.000 36203NZ68	GNMA GNMI SF 354565 X	0.515820	192	0.99	0.99	0.99
Collateral			USD	USD	1.000 36203P2M4	GNMA GNMI SF 355480 X	0.447120	96	0.43	0.43	0.43



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36203PA60	GNMA GNMI SF 354729 X	0.478330	1,438	6.88	6.88	6.88
Collateral			USD	USD	1.000 36203PAL7	GNMA GNMI SF 354711 X	0.721558	130	0.94	0.94	0.94
Collateral			USD	USD	1.000 36203PAV5	GNMA GNMI SF 354720 X	0.248200	192	0.48	0.48	0.48
Collateral			USD	USD	1.000 36203PB93	GNMA GNMI SF 354764 X	0.279425	151	0.42	0.42	0.42
Collateral			USD	USD	1.000 36203PBU6	GNMA GNMI SF 354751 X	0.923489	504	4.65	4.65	4.65
Collateral			USD	USD	1.000 36203PCT8	GNMA GNMI SF 354782 X	0.203738	9,645	19.65	19.65	19.65
Collateral			USD	USD	1.000 36203PDP5	GNMA GNMI SF 354810 X	0.266606	1,640	4.37	4.37	4.37
Collateral			USD	USD	1.000 36203PEC3	GNMA GNMI SF 354831 X	0.378750	108	0.41	0.41	0.41
Collateral			USD	USD	1.000 36203PEE9	GNMA GNMI SF 354833 X	0.446343	3,247	14.49	14.49	14.49
Collateral			USD	USD	1.000 36203Q6L0	GNMA GNMI SF 356475 X	0.449971	135	0.61	0.61	0.61
Collateral			USD	USD	1.000 36203QG96	GNMA GNMI SF 355824 X	0.358641	252	0.90	0.90	0.90
Collateral			USD	USD	1.000 36203QJW2	GNMA GNMI SF 355877 X	0.461397	281	1.30	1.30	1.30
Collateral			USD	USD	1.000 36203QKX8	GNMA GNMI SF 355910 X	0.082232	6,843	5.63	5.63	5.63
Collateral			USD	USD	1.000 36203QRS2	GNMA GNMI SF 356097 X	0.215879	223	0.48	0.48	0.48
Collateral			USD	USD	1.000 36203R3S6	GNMA GNMI SF 357309 X	0.288200	96	0.28	0.28	0.28
Collateral			USD	USD	1.000 36203R6C8	GNMA GNMI SF 357367 X	0.297237	146	0.43	0.43	0.43
Collateral			USD	USD	1.000 36203RF61	GNMA GNMI SF 356689 X	0.245700	115	0.28	0.28	0.28
Collateral			USD	USD	1.000 36203RKH1	GNMA GNMI SF 356796 X	0.852741	208	1.77	1.77	1.77
Collateral			USD	USD	1.000 36203RM97	GNMA GNMI SF 356884 X	1.112375	308	3.42	3.42	3.42
Collateral			USD	USD	1.000 36203RQU6	GNMA GNMI SF 356967 X	0.398062	98	0.39	0.39	0.39
Collateral			USD	USD	1.000 36203RXQ7	GNMA GNMI SF 357187 X	0.666187	289	1.92	1.92	1.92
Collateral			USD	USD	1.000 36203S2M8	GNMA GNMI SF 358180 X	0.925560	96	0.89	0.89	0.89
Collateral			USD	USD	1.000 36203S4C8	GNMA GNMI SF 358219 X	0.306517	112	0.34	0.34	0.34
Collateral			USD	USD	1.000 36203S4T1	GNMA GNMI SF 358234 X	0.253840	96	0.24	0.24	0.24
Collateral			USD	USD	1.000 36203SAV9	GNMA GNMI SF 357420 X	0.540462	191	1.03	1.03	1.03
Collateral			USD	USD	1.000 36203SKM8	GNMA GNMI SF 357700 X	1.239120	96	1.19	1.19	1.19
Collateral			USD	USD	1.000 36203SW78	GNMA GNMI SF 358070 X	1.025259	104	1.06	1.06	1.06
Collateral			USD	USD	1.000 36203TRG2	GNMA GNMI SF 358787 X	1.248996	122	1.52	1.52	1.52
Collateral			USD	USD	1.000 36203TVL6	GNMA GNMI SF 358919 X	1.109400	96	1.07	1.07	1.07
Collateral			USD	USD	1.000 36203TWK7	GNMA GNMI SF 358950 X	0.429580	112	0.48	0.48	0.48
Collateral			USD	USD	1.000 36203UH39	GNMA GNMI SF 359450 X	0.219787	342	0.75	0.75	0.75
Collateral			USD	USD	1.000 36203UTF9	GNMA GNMI SF 359750 X	0.263320	96	0.25	0.25	0.25
Collateral			USD	USD	1.000 36203V2J8	GNMA GNMI SF 360877 X	0.289700	192	0.56	0.56	0.56
Collateral			USD	USD	1.000 36203VGR5	GNMA GNMI SF 360308 X	0.747057	135	1.01	1.01	1.01
Collateral			USD	USD	1.000 36203VXA3	GNMA GNMI SF 360773 X	0.033260	401	0.13	0.13	0.13
Collateral			USD	USD	1.000 36203VYK0	GNMA GNMI SF 360814 X	0.238640	96	0.23	0.23	0.23



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Time Warner Inc Master Pension Trust

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Collateral			USD	USD	1.000 36203VZB9	GNMA GNMI SF 360838 X	0.005975	100	0.01	0.01	0.01
Collateral			USD	USD	1.000 36203WZ20	GNMA GNMI SF 361792 X	0.822125	154	1.27	1.27	1.27
Collateral			USD	USD	1.000 36203W3N6	GNMA GNMI SF 361805 X	0.975033	115	1.13	1.13	1.13
Collateral			USD	USD	1.000 36203WAL2	GNMA GNMI SF 361011 X	1.104040	96	1.06	1.06	1.06
Collateral			USD	USD	1.000 36203WM70	GNMA GNMI SF 361382 X	0.477811	97	0.46	0.46	0.46
Collateral			USD	USD	1.000 36203WNF1	GNMA GNMI SF 361390 X	0.240302	242	0.58	0.58	0.58
Collateral			USD	USD	1.000 36203WWX2	GNMA GNMI SF 361662 X	1.081640	96	1.04	1.04	1.04
Collateral			USD	USD	1.000 36203XGK6	GNMA GNMI SF 362102 X	0.238822	232	0.55	0.55	0.55
Collateral			USD	USD	1.000 36203XMK9	GNMA GNMI SF 362262 X	0.444560	96	0.43	0.43	0.43
Collateral			USD	USD	1.000 36203XYE0	GNMA GNMI SF 362609 X	0.406000	96	0.39	0.39	0.39
Collateral			USD	USD	1.000 36203XYJ9	GNMA GNMI SF 362613 X	0.422668	167	0.71	0.71	0.71
Collateral			USD	USD	1.000 36203Y3L6	GNMA GNMI SF 363603 X	0.410636	276	1.14	1.14	1.14
Collateral			USD	USD	1.000 36203Y3R3	GNMA GNMI SF 363608 X	0.027400	115	0.03	0.03	0.03
Collateral			USD	USD	1.000 36203YDX9	GNMA GNMI SF 362918 X	0.236480	96	0.23	0.23	0.23
Collateral			USD	USD	1.000 36203YLS1	GNMA GNMI SF 363137 X	0.998341	473	4.72	4.72	4.72
Collateral			USD	USD	1.000 36204AGR0	GNMA GNMI SF 363908 X	0.422234	181	0.76	0.76	0.76
Collateral			USD	USD	1.000 36204AU29	GNMA GNMI SF 364301 X	0.911018	650	5.92	5.92	5.92
Collateral			USD	USD	1.000 36204AYD1	GNMA GNMI SF 364408 X	0.467515	2,954	13.81	13.81	13.81
Collateral			USD	USD	1.000 36204BG31	GNMA GNMI SF 364818 X	1.295200	96	1.25	1.25	1.25
Collateral			USD	USD	1.000 36204BGQ0	GNMA GNMI SF 364807 X	0.808900	115	0.93	0.93	0.93
Collateral			USD	USD	1.000 36204BGY3	GNMA GNMI SF 364815 X	0.553910	385	2.13	2.13	2.13
Collateral			USD	USD	1.000 36204BN25	GNMA GNMI SF 365009 X	0.509200	96	0.49	0.49	0.49
Collateral			USD	USD	1.000 36204C3X7	GNMA GNMI SF 366314 X	1.043889	104	1.08	1.08	1.08
Collateral			USD	USD	1.000 36204CCH2	GNMA GNMI SF 365572 X	2.388371	539	12.86	12.86	12.86
Collateral			USD	USD	1.000 36204CFM8	GNMA GNMI SF 365672 X	1.712943	269	4.61	4.61	4.61
Collateral			USD	USD	1.000 36204CPT2	GNMA GNMI SF 365934 X	0.286361	97	0.28	0.28	0.28
Collateral			USD	USD	1.000 36204CQB0	GNMA GNMI SF 365950 X	0.384038	204	0.78	0.78	0.78
Collateral			USD	USD	1.000 36204DAX7	GNMA GNMI SF 366422 X	1.969160	96	1.89	1.89	1.89
Collateral			USD	USD	1.000 36204DBD0	GNMA GNMI SF 366436 X	0.725619	162	1.17	1.17	1.17
Collateral			USD	USD	1.000 36204DHX0	GNMA GNMI SF 366646 X	0.089730	142	0.13	0.13	0.13
Collateral			USD	USD	1.000 36204DHY8	GNMA GNMI SF 366647 X	0.355053	146	0.52	0.52	0.52
Collateral			USD	USD	1.000 36204DK99	GNMA GNMI SF 366720 X	0.450027	1,139	5.12	5.12	5.12
Collateral			USD	USD	1.000 36204DLF4	GNMA GNMI SF 366726 X	0.228600	115	0.26	0.26	0.26
Collateral			USD	USD	1.000 36204DMK2	GNMA GNMI SF 366762 X	0.245150	154	0.38	0.38	0.38
Collateral			USD	USD	1.000 36204DQF9	GNMA GNMI SF 366854 X	0.694769	193	1.34	1.34	1.34
Collateral			USD	USD	1.000 36204DSC4	GNMA GNMI SF 366915 X	0.112767	231	0.26	0.26	0.26



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Collateral			USD	USD	1.000 36204EG92	GNMA GNMI SF 367524 X	0.606640	96	0.58	0.58	0.58
Collateral			USD	USD	1.000 36204ETD9	GNMA GNMI SF 367848 X	0.458040	96	0.44	0.44	0.44
Collateral			USD	USD	1.000 36204FET7	GNMA GNMI SF 368346 X	0.598276	112	0.67	0.67	0.67
Collateral			USD	USD	1.000 36204FGA6	GNMA GNMI SF 368393 X	0.857452	596	5.11	5.11	5.11
Collateral			USD	USD	1.000 36204FGB4	GNMA GNMI SF 368394 X	0.618774	119	0.74	0.74	0.74
Collateral			USD	USD	1.000 36204FL44	GNMA GNMI SF 368547 X	0.692280	96	0.67	0.67	0.67
Collateral			USD	USD	1.000 36204FQC1	GNMA GNMI SF 368651 X	0.275280	96	0.26	0.26	0.26
Collateral			USD	USD	1.000 36204FZ98	GNMA GNMI SF 368968 X	0.339960	96	0.33	0.33	0.33
Collateral			USD	USD	1.000 36204GFA5	GNMA GNMI SF 369261 X	1.234500	100	1.23	1.23	1.23
Collateral			USD	USD	1.000 36204GFV9	GNMA GNMI SF 369280 X	0.307840	96	0.30	0.30	0.30
Collateral			USD	USD	1.000 36204GMG4	GNMA GNMI SF 369459 X	0.234797	10,262	24.09	24.09	24.09
Collateral			USD	USD	1.000 36204J6Q4	GNMA GNMI SF 371779 X	0.021960	96	0.02	0.02	0.02
Collateral			USD	USD	1.000 36204JAW6	GNMA GNMI SF 370921 X	0.589200	2,169	12.78	12.78	12.78
Collateral			USD	USD	1.000 36204JDD5	GNMA GNMI SF 371000 X	0.720205	1,382	9.95	9.95	9.95
Collateral			USD	USD	1.000 36204JML7	GNMA GNMI SF 371263 X	0.266308	450	1.20	1.20	1.20
Collateral			USD	USD	1.000 36204KC50	GNMA GNMI SF 371892 X	1.233543	1,912	23.59	23.59	23.59
Collateral			USD	USD	1.000 36204KDV2	GNMA GNMI SF 371916 X	1.787704	481	8.60	8.60	8.60
Collateral			USD	USD	1.000 36204KHA4	GNMA GNMI SF 372025 X	2.113365	442	9.35	9.35	9.35
Collateral			USD	USD	1.000 36204KUG6	GNMA GNMI SF 372383 X	0.260600	10,312	26.87	26.87	26.87
Collateral			USD	USD	1.000 36204N4K0	GNMA GNMI SF 375326 X	0.871276	3,923	34.18	34.18	34.18
Collateral			USD	USD	1.000 36204NEY9	GNMA GNMI SF 374651 X	0.881554	572	5.04	5.04	5.04
Collateral			USD	USD	1.000 36204NRT6	GNMA GNMI SF 374998 X	1.269680	96	1.22	1.22	1.22
Collateral			USD	USD	1.000 36204PQX3	GNMA GNMI SF 375870 X	1.472733	115	1.70	1.70	1.70
Collateral			USD	USD	1.000 36204QEN6	GNMA GNMI SF 376441 X	0.433080	96	0.42	0.42	0.42
Collateral			USD	USD	1.000 36204R3U0	GNMA GNMI SF 378011 X	0.266880	96	0.26	0.26	0.26
Collateral			USD	USD	1.000 36204REN4	GNMA GNMI SF 377341 X	0.436760	96	0.42	0.42	0.42
Collateral			USD	USD	1.000 36204RTE8	GNMA GNMI SF 377749 X	0.906241	168	1.52	1.52	1.52
Collateral			USD	USD	1.000 36204TM35	GNMA GNMI SF 379378 X	0.652593	153	1.00	1.00	1.00
Collateral			USD	USD	1.000 36204TY65	GNMA GNMI SF 379733 X	2.056760	96	1.98	1.98	1.98
Collateral			USD	USD	1.000 36204U2E0	GNMA GNMI SF 380673 X	0.365826	4,039	14.78	14.78	14.78
Collateral			USD	USD	1.000 36204UFB2	GNMA GNMI SF 380062 X	0.290688	3,001	8.72	8.72	8.72
Collateral			USD	USD	1.000 36204WFK8	GNMA GNMI SF 381870 X	3.123252	417	13.04	13.04	13.04
Collateral			USD	USD	1.000 36204WZJ9	GNMA GNMI SF 382445 X	1.026080	96	0.99	0.99	0.99
Collateral			USD	USD	1.000 36204XBT1	GNMA GNMI SF 382650 X	2.471256	2,565	63.40	63.40	63.40
Collateral			USD	USD	1.000 36204XSK2	GNMA GNMI SF 383122 X	1.397560	96	1.34	1.34	1.34
Collateral			USD	USD	1.000 36205A4V3	GNMA GNMI SF 385236 X	0.283404	219	0.62	0.62	0.62



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Collateral			USD	USD	1.000 36205AM84	GNMA GNMI SF 384783 X	0.567143	135	0.76	0.76	0.76
Collateral			USD	USD	1.000 36205BTF9	GNMA GNMI SF 385850 X	0.207599	4,132	8.58	8.58	8.58
Collateral			USD	USD	1.000 36205BUR1	GNMA GNMI SF 385892 X	0.129582	212	0.27	0.27	0.27
Collateral			USD	USD	1.000 36205BXH0	GNMA GNMI SF 385980 X	0.995946	163	1.63	1.63	1.63
Collateral			USD	USD	1.000 36205BXN7	GNMA GNMI SF 385985 X	0.064293	5,241	3.37	3.37	3.37
Collateral			USD	USD	1.000 36205BY55	GNMA GNMI SF 386032 X	0.721711	173	1.25	1.25	1.25
Collateral			USD	USD	1.000 36205CAQ3	GNMA GNMI SF 386215 X	0.542774	99	0.54	0.54	0.54
Collateral			USD	USD	1.000 36205CGK0	GNMA GNMI SF 386402 X	0.606240	192	1.17	1.17	1.17
Collateral			USD	USD	1.000 36205CS92	GNMA GNMI SF 386744 X	0.089696	531	0.48	0.48	0.48
Collateral			USD	USD	1.000 36205ELE4	GNMA GNMI SF 388325 X	0.448840	96	0.43	0.43	0.43
Collateral			USD	USD	1.000 36205EW51	GNMA GNMI SF 388668 X	0.222257	439	0.98	0.98	0.98
Collateral			USD	USD	1.000 36205EWQ5	GNMA GNMI SF 388655 X	0.466611	415	1.94	1.94	1.94
Collateral			USD	USD	1.000 36205FC27	GNMA GNMI SF 388989 X	0.086665	107	0.09	0.09	0.09
Collateral			USD	USD	1.000 36205FDF7	GNMA GNMI SF 389002 X	0.144967	115	0.17	0.17	0.17
Collateral			USD	USD	1.000 36205FG23	GNMA GNMI SF 389117 X	1.140280	96	1.10	1.10	1.10
Collateral			USD	USD	1.000 36205FMX8	GNMA GNMI SF 389274 X	0.197580	192	0.38	0.38	0.38
Collateral			USD	USD	1.000 36205G2S9	GNMA GNMI SF 390585 X	0.412952	481	1.99	1.99	1.99
Collateral			USD	USD	1.000 36205GBZ3	GNMA GNMI SF 389856 X	0.415960	192	0.80	0.80	0.80
Collateral			USD	USD	1.000 36205GJF9	GNMA GNMI SF 390062 X	0.188109	212	0.40	0.40	0.40
Collateral			USD	USD	1.000 36205GQX2	GNMA GNMI SF 390270 X	1.401242	127	1.78	1.78	1.78
Collateral			USD	USD	1.000 36205H4C0	GNMA GNMI SF 391519 X	0.653831	97	0.63	0.63	0.63
Collateral			USD	USD	1.000 36205H5P0	GNMA GNMI SF 391554 X	1.702146	123	2.10	2.10	2.10
Collateral			USD	USD	1.000 36205H6J3	GNMA GNMI SF 391573 X	0.372400	154	0.57	0.57	0.57
Collateral			USD	USD	1.000 36205HYN3	GNMA GNMI SF 391417 X	0.897600	96	0.86	0.86	0.86
Collateral			USD	USD	1.000 36205J5D3	GNMA GNMI SF 392444 X	0.423800	96	0.41	0.41	0.41
Collateral			USD	USD	1.000 36205J6E0	GNMA GNMI SF 392469 X	0.860808	481	4.14	4.14	4.14
Collateral			USD	USD	1.000 36205JN92	GNMA GNMI SF 392016 X	0.340829	135	0.46	0.46	0.46
Collateral			USD	USD	1.000 36205JP33	GNMA GNMI SF 392042 X	0.526484	246	1.30	1.30	1.30
Collateral			USD	USD	1.000 36205JTJ4	GNMA GNMI SF 392153 X	0.977833	115	1.13	1.13	1.13
Collateral			USD	USD	1.000 36205JUB9	GNMA GNMI SF 392178 X	0.400453	289	1.16	1.16	1.16
Collateral			USD	USD	1.000 36205JUH6	GNMA GNMI SF 392184 X	0.648743	135	0.87	0.87	0.87
Collateral			USD	USD	1.000 36205JUN3	GNMA GNMI SF 392189 X	0.025400	96	0.02	0.02	0.02
Collateral			USD	USD	1.000 36205JUW3	GNMA GNMI SF 392197 X	0.814416	295	2.40	2.40	2.40
Collateral			USD	USD	1.000 36205JVW2	GNMA GNMI SF 392229 X	0.231859	600	1.39	1.39	1.39
Collateral			USD	USD	1.000 36205JXA8	GNMA GNMI SF 392273 X	0.452040	96	0.43	0.43	0.43
Collateral			USD	USD	1.000 36205JXL4	GNMA GNMI SF 392283 X	1.332848	558	7.43	7.43	7.43



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36205JZC2	GNMA GNMI SF 392339 X	0.114720	192	0.22	0.22	0.22
Collateral			USD	USD	1.000	36205JZD0	GNMA GNMI SF 392340 X	0.914120	96	0.88	0.88	0.88
Collateral			USD	USD	1.000	36205K5A6	GNMA GNMI SF 393341 X	0.356911	431	1.54	1.54	1.54
Collateral			USD	USD	1.000	36205K6N7	GNMA GNMI SF 393377 X	0.292413	327	0.96	0.96	0.96
Collateral			USD	USD	1.000	36205KBC5	GNMA GNMI SF 392535 X	0.614040	96	0.59	0.59	0.59
Collateral			USD	USD	1.000	36205KDF6	GNMA GNMI SF 392602 X	0.463060	192	0.89	0.89	0.89
Collateral			USD	USD	1.000	36205KEL2	GNMA GNMI SF 392639 X	0.354333	173	0.61	0.61	0.61
Collateral			USD	USD	1.000	36205KHJ4	GNMA GNMI SF 392733 X	1.196280	289	3.45	3.45	3.45
Collateral			USD	USD	1.000	36205KJB9	GNMA GNMI SF 392758 X	0.670573	712	4.77	4.77	4.77
Collateral			USD	USD	1.000	36205KJU7	GNMA GNMI SF 392775 X	0.960976	481	4.62	4.62	4.62
Collateral			USD	USD	1.000	36205KJV5	GNMA GNMI SF 392776 X	0.625271	327	2.04	2.04	2.04
Collateral			USD	USD	1.000	36205KL59	GNMA GNMI SF 392848 X	0.959880	96	0.92	0.92	0.92
Collateral			USD	USD	1.000	36205KRV6	GNMA GNMI SF 393000 X	0.392120	289	1.13	1.13	1.13
Collateral			USD	USD	1.000	36205KY89	GNMA GNMI SF 393235 X	0.340085	99	0.34	0.34	0.34
Collateral			USD	USD	1.000	36205KYK2	GNMA GNMI SF 393214 X	0.488699	350	1.71	1.71	1.71
Collateral			USD	USD	1.000	36205LJN1	GNMA GNMI SF 393669 X	0.129559	8,217	10.65	10.65	10.65
Collateral			USD	USD	1.000	36205LK82	GNMA GNMI SF 393719 X	0.327067	115	0.38	0.38	0.38
Collateral			USD	USD	1.000	36205LLN8	GNMA GNMI SF 393733 X	0.129332	316	0.41	0.41	0.41
Collateral			USD	USD	1.000	36205M2W7	GNMA GNMI SF 395089 X	0.499943	269	1.35	1.35	1.35
Collateral			USD	USD	1.000	36205MBL1	GNMA GNMI SF 394343 X	1.032180	192	1.99	1.99	1.99
Collateral			USD	USD	1.000	36205NCF1	GNMA GNMI SF 395270 X	0.236680	96	0.23	0.23	0.23
Collateral			USD	USD	1.000	36205NJP2	GNMA GNMI SF 395470 X	0.346085	213	0.74	0.74	0.74
Collateral			USD	USD	1.000	36205NLH7	GNMA GNMI SF 395528 X	0.852200	96	0.82	0.82	0.82
Collateral			USD	USD	1.000	36205NMA1	GNMA GNMI SF 395553 X	1.265350	385	4.87	4.87	4.87
Collateral			USD	USD	1.000	36205P4S7	GNMA GNMI SF 396933 X	0.283771	135	0.38	0.38	0.38
Collateral			USD	USD	1.000	36205P4V0	GNMA GNMI SF 396936 X	0.333120	96	0.32	0.32	0.32
Collateral			USD	USD	1.000	36205PJZ5	GNMA GNMI SF 396380 X	0.273571	135	0.37	0.37	0.37
Collateral			USD	USD	1.000	36205PZ38	GNMA GNMI SF 396862 X	0.893092	100	0.89	0.89	0.89
Collateral			USD	USD	1.000	36205Q4Q9	GNMA GNMI SF 397831 X	0.179399	151	0.27	0.27	0.27
Collateral			USD	USD	1.000	36205QQH5	GNMA GNMI SF 397456 X	0.195520	192	0.38	0.38	0.38
Collateral			USD	USD	1.000	36205QQP7	GNMA GNMI SF 397462 X	0.284213	289	0.82	0.82	0.82
Collateral			USD	USD	1.000	36205R4A2	GNMA GNMI SF 398717 X	0.131600	96	0.13	0.13	0.13
Collateral			USD	USD	1.000	36205RL47	GNMA GNMI SF 398247 X	2.054520	96	1.98	1.98	1.98
Collateral			USD	USD	1.000	36205RQ91	GNMA GNMI SF 398380 X	1.143333	115	1.32	1.32	1.32
Collateral			USD	USD	1.000	36205RTH0	GNMA GNMI SF 398452 X	0.315920	96	0.30	0.30	0.30
Collateral			USD	USD	1.000	36205RUS4	GNMA GNMI SF 398493 X	0.184398	213	0.39	0.39	0.39



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Collateral			USD	USD	1.000 36205RW94	GNMA GNMI SF 398572 X	0.107435	354	0.38	0.38	0.38
Collateral			USD	USD	1.000 36205RWM5	GNMA GNMI SF 398552 X	0.243080	96	0.23	0.23	0.23
Collateral			USD	USD	1.000 36205RXJ1	GNMA GNMI SF 398581 X	0.199481	3,517	7.02	7.02	7.02
Collateral			USD	USD	1.000 36205RZ34	GNMA GNMI SF 398662 X	1.261120	96	1.21	1.21	1.21
Collateral			USD	USD	1.000 36205SFM2	GNMA GNMI SF 398972 X	0.492246	250	1.23	1.23	1.23
Collateral			USD	USD	1.000 36205STN5	GNMA GNMI SF 399357 X	0.075920	96	0.07	0.07	0.07
Collateral			USD	USD	1.000 36205TQG1	GNMA GNMI SF 400155 X	0.649040	96	0.62	0.62	0.62
Collateral			USD	USD	1.000 36205TSJ3	GNMA GNMI SF 400221 X	0.217480	3,305	7.19	7.19	7.19
Collateral			USD	USD	1.000 36205U7A2	GNMA GNMI SF 401489 X	0.541287	2,039	11.04	11.04	11.04
Collateral			USD	USD	1.000 36205UUN8	GNMA GNMI SF 401189 X	0.352928	240	0.85	0.85	0.85
Collateral			USD	USD	1.000 36205W3C8	GNMA GNMI SF 403195 X	0.629680	96	0.61	0.61	0.61
Collateral			USD	USD	1.000 36205XWK6	GNMA GNMI SF 403950 X	0.487040	96	0.47	0.47	0.47
Collateral			USD	USD	1.000 36206AC76	GNMA GNMI SF 405194 X	1.926920	96	1.85	1.85	1.85
Collateral			USD	USD	1.000 36206ADE0	GNMA GNMI SF 405201 X	0.604100	192	1.16	1.16	1.16
Collateral			USD	USD	1.000 36206AKJ1	GNMA GNMI SF 405397 X	3.309560	192	6.37	6.37	6.37
Collateral			USD	USD	1.000 36206C4Q9	GNMA GNMI SF 407731 X	0.954640	96	0.92	0.92	0.92
Collateral			USD	USD	1.000 36206CNH8	GNMA GNMI SF 407292 X	0.305782	635	1.94	1.94	1.94
Collateral			USD	USD	1.000 36206EEK7	GNMA GNMI SF 408838 X	0.121048	319	0.39	0.39	0.39
Collateral			USD	USD	1.000 36206FRA2	GNMA GNMI SF 410081 X	0.279643	108	0.30	0.30	0.30
Collateral			USD	USD	1.000 36206GNG1	GNMA GNMI SF 410891 X	0.257460	192	0.50	0.50	0.50
Collateral			USD	USD	1.000 36206GNZ9	GNMA GNMI SF 410908 X	0.368960	96	0.35	0.35	0.35
Collateral			USD	USD	1.000 36206GUC2	GNMA GNMI SF 411079 X	5.696081	790	44.99	44.99	44.99
Collateral			USD	USD	1.000 36206GUE8	GNMA GNMI SF 411081 X	3.530844	939	33.15	33.15	33.15
Collateral			USD	USD	1.000 36206H4Y1	GNMA GNMI SF 412239 X	0.301653	5,580	16.83	16.83	16.83
Collateral			USD	USD	1.000 36206JF41	GNMA GNMI SF 412487 X	0.357219	404	1.44	1.44	1.44
Collateral			USD	USD	1.000 36206JFS8	GNMA GNMI SF 412477 X	0.298907	577	1.72	1.72	1.72
Collateral			USD	USD	1.000 36206JV84	GNMA GNMI SF 412939 X	0.082858	37,758	31.29	31.29	31.29
Collateral			USD	USD	1.000 36206K5H0	GNMA GNMI SF 414048 X	0.931580	7,847	73.10	73.10	73.10
Collateral			USD	USD	1.000 36206KSM4	GNMA GNMI SF 413724 X	5.985080	192	11.51	11.51	11.51
Collateral			USD	USD	1.000 36206L6R5	GNMA GNMI SF 414980 X	0.150414	269	0.41	0.41	0.41
Collateral			USD	USD	1.000 36206LZD4	GNMA GNMI SF 414840 X	0.318200	96	0.31	0.31	0.31
Collateral			USD	USD	1.000 36206MA49	GNMA GNMI SF 415027 X	0.274436	212	0.58	0.58	0.58
Collateral			USD	USD	1.000 36206MAV9	GNMA GNMI SF 415020 X	0.025635	153	0.04	0.04	0.04
Collateral			USD	USD	1.000 36206PEF3	GNMA GNMI SF 416934 X	2.767253	1,831	50.66	50.66	50.66
Collateral			USD	USD	1.000 36206PMX5	GNMA GNMI SF 417174 X	1.654009	5,794	95.83	95.83	95.83
Collateral			USD	USD	1.000 36206PPY0	GNMA GNMI SF 417239 X	0.270388	193	0.52	0.52	0.52



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Collateral			USD	USD	1.000	36206PS27	GNMA GNMI SF 417337 X	0.281262	162	0.45	0.45	0.45
Collateral			USD	USD	1.000	36206PUM0	GNMA GNMI SF 417388 X	0.421343	135	0.57	0.57	0.57
Collateral			USD	USD	1.000	36206TKY7	GNMA GNMI SF 420711 X	0.456620	192	0.88	0.88	0.88
Collateral			USD	USD	1.000	36206TYR7	GNMA GNMI SF 421120 X	0.525750	123	0.65	0.65	0.65
Collateral			USD	USD	1.000	36206UNH8	GNMA GNMI SF 421692 X	1.031660	192	1.98	1.98	1.98
Collateral			USD	USD	1.000	36206UNR6	GNMA GNMI SF 421700 X	0.658100	192	1.27	1.27	1.27
Collateral			USD	USD	1.000	36206UNX3	GNMA GNMI SF 421706 X	0.713384	97	0.69	0.69	0.69
Collateral			USD	USD	1.000	36206UQ36	GNMA GNMI SF 421774 X	0.417328	481	2.01	2.01	2.01
Collateral			USD	USD	1.000	36206UQG7	GNMA GNMI SF 421755 X	0.496537	272	1.35	1.35	1.35
Collateral			USD	USD	1.000	36206USB6	GNMA GNMI SF 421814 X	0.306800	173	0.53	0.53	0.53
Collateral			USD	USD	1.000	36206USS9	GNMA GNMI SF 421829 X	0.402317	231	0.93	0.93	0.93
Collateral			USD	USD	1.000	36206VAJ6	GNMA GNMI SF 422209 X	0.618880	96	0.60	0.60	0.60
Collateral			USD	USD	1.000	36206VJD0	GNMA GNMI SF 422460 X	0.659840	96	0.63	0.63	0.63
Collateral			USD	USD	1.000	36206VJN8	GNMA GNMI SF 422469 X	0.481100	115	0.56	0.56	0.56
Collateral			USD	USD	1.000	36206VKV8	GNMA GNMI SF 422508 X	0.100544	566	0.57	0.57	0.57
Collateral			USD	USD	1.000	36206VLJ4	GNMA GNMI SF 422529 X	0.668073	200	1.33	1.33	1.33
Collateral			USD	USD	1.000	36206VLT2	GNMA GNMI SF 422538 X	0.394314	135	0.53	0.53	0.53
Collateral			USD	USD	1.000	36206VMG9	GNMA GNMI SF 422559 X	0.595320	96	0.57	0.57	0.57
Collateral			USD	USD	1.000	36206VMJ3	GNMA GNMI SF 422561 X	0.429176	962	4.13	4.13	4.13
Collateral			USD	USD	1.000	36206VQA8	GNMA GNMI SF 422649 X	0.210356	97	0.20	0.20	0.20
Collateral			USD	USD	1.000	36206VQB6	GNMA GNMI SF 422650 X	0.541025	154	0.83	0.83	0.83
Collateral			USD	USD	1.000	36206VQW0	GNMA GNMI SF 422669 X	0.131336	846	1.11	1.11	1.11
Collateral			USD	USD	1.000	36206VVS3	GNMA GNMI SF 422825 X	0.314100	115	0.36	0.36	0.36
Collateral			USD	USD	1.000	36206VYY7	GNMA GNMI SF 422927 X	0.360612	131	0.47	0.47	0.47
Collateral			USD	USD	1.000	36206VZM2	GNMA GNMI SF 422948 X	0.293104	481	1.41	1.41	1.41
Collateral			USD	USD	1.000	36206W4P7	GNMA GNMI SF 423930 X	0.223160	96	0.21	0.21	0.21
Collateral			USD	USD	1.000	36206W6X8	GNMA GNMI SF 423986 X	0.152120	310	0.47	0.47	0.47
Collateral			USD	USD	1.000	36206W7L3	GNMA GNMI SF 423999 X	0.190586	539	1.03	1.03	1.03
Collateral			USD	USD	1.000	36206WDV4	GNMA GNMI SF 423216 X	1.891556	104	1.96	1.96	1.96
Collateral			USD	USD	1.000	36206WXH3	GNMA GNMI SF 423780 X	0.189571	579	1.10	1.10	1.10
Collateral			USD	USD	1.000	36206WXM2	GNMA GNMI SF 423784 X	1.775667	346	6.15	6.15	6.15
Collateral			USD	USD	1.000	36206WXY6	GNMA GNMI SF 423795 X	0.245729	539	1.32	1.32	1.32
Collateral			USD	USD	1.000	36206WY90	GNMA GNMI SF 423836 X	0.417000	212	0.88	0.88	0.88
Collateral			USD	USD	1.000	36206WZ24	GNMA GNMI SF 423861 X	0.313840	117	0.37	0.37	0.37
Collateral			USD	USD	1.000	36206WZD0	GNMA GNMI SF 423840 X	0.193191	1,060	2.05	2.05	2.05
Collateral			USD	USD	1.000	36206XA37	GNMA GNMI SF 424026 X	0.109870	800	0.88	0.88	0.88



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Collateral			USD	USD	1.000	36206XC50	GNMA GNMI SF 424092 X	1.109200	96	1.07	1.07	1.07
Collateral			USD	USD	1.000	36206XND1	GNMA GNMI SF 424388 X	0.197160	192	0.38	0.38	0.38
Collateral			USD	USD	1.000	36206XWP4	GNMA GNMI SF 424654 X	0.310367	115	0.36	0.36	0.36
Collateral			USD	USD	1.000	36206Y6A4	GNMA GNMI SF 425765 X	0.284356	97	0.28	0.28	0.28
Collateral			USD	USD	1.000	36206Y6G1	GNMA GNMI SF 425771 X	2.656600	96	2.55	2.55	2.55
Collateral			USD	USD	1.000	36206YD24	GNMA GNMI SF 425021 X	2.571107	108	2.77	2.77	2.77
Collateral			USD	USD	1.000	36206YF22	GNMA GNMI SF 425085 X	1.067353	1,365	14.56	14.56	14.56
Collateral			USD	USD	1.000	36206YQT1	GNMA GNMI SF 425366 X	0.518120	96	0.50	0.50	0.50
Collateral			USD	USD	1.000	36206YYQ8	GNMA GNMI SF 425619 X	0.972378	220	2.14	2.14	2.14
Collateral			USD	USD	1.000	36207ABD3	GNMA GNMI SF 425836 X	0.429105	146	0.63	0.63	0.63
Collateral			USD	USD	1.000	36207AFL1	GNMA GNMI SF 425971 X	0.485440	96	0.47	0.47	0.47
Collateral			USD	USD	1.000	36207AG55	GNMA GNMI SF 426020 X	1.639140	97	1.59	1.59	1.59
Collateral			USD	USD	1.000	36207AHJ4	GNMA GNMI SF 426033 X	0.077653	99	0.08	0.08	0.08
Collateral			USD	USD	1.000	36207AKK7	GNMA GNMI SF 426098 X	1.030600	96	0.99	0.99	0.99
Collateral			USD	USD	1.000	36207AKY7	GNMA GNMI SF 426111 X	2.341814	165	3.87	3.87	3.87
Collateral			USD	USD	1.000	36207AL34	GNMA GNMI SF 426146 X	0.157440	96	0.15	0.15	0.15
Collateral			USD	USD	1.000	36207ALR1	GNMA GNMI SF 426136 X	0.395300	308	1.22	1.22	1.22
Collateral			USD	USD	1.000	36207AML3	GNMA GNMI SF 426163 X	0.588517	112	0.66	0.66	0.66
Collateral			USD	USD	1.000	36207AMN9	GNMA GNMI SF 426165 X	0.681258	254	1.73	1.73	1.73
Collateral			USD	USD	1.000	36207AMU3	GNMA GNMI SF 426171 X	0.465610	1,277	5.94	5.94	5.94
Collateral			USD	USD	1.000	36207ATX0	GNMA GNMI SF 426366 X	0.387035	97	0.37	0.37	0.37
Collateral			USD	USD	1.000	36207BWG1	GNMA GNMI SF 427347 X	0.652309	1,058	6.90	6.90	6.90
Collateral			USD	USD	1.000	36207C2G2	GNMA GNMI SF 428375 X	2.077890	2,831	58.83	58.83	58.83
Collateral			USD	USD	1.000	36207C7F9	GNMA GNMI SF 428494 X	0.483236	212	1.02	1.02	1.02
Collateral			USD	USD	1.000	36207D5J1	GNMA GNMI SF 429349 X	0.981560	96	0.94	0.94	0.94
Collateral			USD	USD	1.000	36207D7A8	GNMA GNMI SF 429389 X	0.831087	107	0.89	0.89	0.89
Collateral			USD	USD	1.000	36207DNP7	GNMA GNMI SF 428898 X	0.252800	96	0.24	0.24	0.24
Collateral			USD	USD	1.000	36207DY42	GNMA GNMI SF 429231 X	0.703715	192	1.35	1.35	1.35
Collateral			USD	USD	1.000	36207E2V5	GNMA GNMI SF 430188 X	1.330690	385	5.12	5.12	5.12
Collateral			USD	USD	1.000	36207E3R3	GNMA GNMI SF 430208 X	0.351119	400	1.41	1.41	1.41
Collateral			USD	USD	1.000	36207E3V4	GNMA GNMI SF 430212 X	0.102240	96	0.10	0.10	0.10
Collateral			USD	USD	1.000	36207E4J0	GNMA GNMI SF 430225 X	0.357700	115	0.41	0.41	0.41
Collateral			USD	USD	1.000	36207E6Y5	GNMA GNMI SF 430287 X	1.779502	3,982	70.87	70.87	70.87
Collateral			USD	USD	1.000	36207EK37	GNMA GNMI SF 429714 X	1.925162	406	7.82	7.82	7.82
Collateral			USD	USD	1.000	36207ENB6	GNMA GNMI SF 429786 X	3.438568	481	16.54	16.54	16.54
Collateral			USD	USD	1.000	36207EWL4	GNMA GNMI SF 430051 X	0.171625	154	0.26	0.26	0.26



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Collateral			USD	USD	1.000	36207F7C9	GNMA GNMI SF 431191 X	0.214962	295	0.63	0.63	0.63
Collateral			USD	USD	1.000	36207FD57	GNMA GNMI SF 430424 X	0.297320	96	0.29	0.29	0.29
Collateral			USD	USD	1.000	36207FFV8	GNMA GNMI SF 430480 X	0.156800	96	0.15	0.15	0.15
Collateral			USD	USD	1.000	36207FG39	GNMA GNMI SF 430518 X	0.867332	193	1.67	1.67	1.67
Collateral			USD	USD	1.000	36207FVN8	GNMA GNMI SF 430921 X	0.335212	327	1.10	1.10	1.10
Collateral			USD	USD	1.000	36207FXU0	GNMA GNMI SF 430991 X	0.815083	231	1.88	1.88	1.88
Collateral			USD	USD	1.000	36207FY62	GNMA GNMI SF 431033 X	0.690900	308	2.13	2.13	2.13
Collateral			USD	USD	1.000	36207FZK0	GNMA GNMI SF 431046 X	0.479213	9,137	43.78	43.78	43.78
Collateral			USD	USD	1.000	36207GED7	GNMA GNMI SF 431332 X	0.270000	96	0.26	0.26	0.26
Collateral			USD	USD	1.000	36207GEE5	GNMA GNMI SF 431333 X	1.003040	96	0.96	0.96	0.96
Collateral			USD	USD	1.000	36207GRM3	GNMA GNMI SF 431692 X	0.327713	442	1.45	1.45	1.45
Collateral			USD	USD	1.000	36207HTX5	GNMA GNMI SF 432666 X	1.775675	154	2.73	2.73	2.73
Collateral			USD	USD	1.000	36207HU39	GNMA GNMI SF 432702 X	0.343000	385	1.32	1.32	1.32
Collateral			USD	USD	1.000	36207J4E0	GNMA GNMI SF 433821 X	0.215440	96	0.21	0.21	0.21
Collateral			USD	USD	1.000	36207JBR3	GNMA GNMI SF 433048 X	1.190594	1,943	23.13	23.13	23.13
Collateral			USD	USD	1.000	36207JCX9	GNMA GNMI SF 433086 X	0.226280	481	1.09	1.09	1.09
Collateral			USD	USD	1.000	36207JDQ3	GNMA GNMI SF 433111 X	1.327240	96	1.28	1.28	1.28
Collateral			USD	USD	1.000	36207JFR9	GNMA GNMI SF 433176 X	0.085240	96	0.08	0.08	0.08
Collateral			USD	USD	1.000	36207JJE4	GNMA GNMI SF 433261 X	0.331707	30,306	100.53	100.53	100.53
Collateral			USD	USD	1.000	36207JKP7	GNMA GNMI SF 433302 X	0.426243	4,901	20.89	20.89	20.89
Collateral			USD	USD	1.000	36207K6H8	GNMA GNMI SF 434772 X	0.832663	2,308	19.22	19.22	19.22
Collateral			USD	USD	1.000	36207KKV1	GNMA GNMI SF 434208 X	0.266183	589	1.57	1.57	1.57
Collateral			USD	USD	1.000	36207KZ45	GNMA GNMI SF 434663 X	0.603698	3,371	20.35	20.35	20.35
Collateral			USD	USD	1.000	36207M6R2	GNMA GNMI SF 436580 X	0.475868	8,842	42.08	42.08	42.08
Collateral			USD	USD	1.000	36207MR40	GNMA GNMI SF 436207 X	0.131089	1,047	1.37	1.37	1.37
Collateral			USD	USD	1.000	36207MZH2	GNMA GNMI SF 436444 X	0.194698	5,398	10.51	10.51	10.51
Collateral			USD	USD	1.000	36207QVB0	GNMA GNMI SF 439010 X	0.596529	3,888	23.19	23.19	23.19
Collateral			USD	USD	1.000	36207TL58	GNMA GNMI SF 441448 X	0.975800	96	0.94	0.94	0.94
Collateral			USD	USD	1.000	36207UAK4	GNMA GNMI SF 442010 X	0.109620	31,823	34.88	34.88	34.88
Collateral			USD	USD	1.000	36207UD39	GNMA GNMI SF 442122 X	0.132172	875	1.16	1.16	1.16
Collateral			USD	USD	1.000	36207UGA0	GNMA GNMI SF 442193 X	0.084080	577	0.49	0.49	0.49
Collateral			USD	USD	1.000	36207UPF9	GNMA GNMI SF 442422 X	0.512867	231	1.18	1.18	1.18
Collateral			USD	USD	1.000	36207V2K1	GNMA GNMI SF 443678 X	0.824455	3,873	31.94	31.94	31.94
Collateral			USD	USD	1.000	36207YAL4	GNMA GNMI SF 445611 X	2.204900	269	5.94	5.94	5.94
Collateral			USD	USD	1.000	36208CLB1	GNMA GNMI SF 446822 X	0.204303	284	0.58	0.58	0.58
Collateral			USD	USD	1.000	36208DMG7	GNMA GNMI SF 447759 X	0.278350	21,048	58.59	58.59	58.59



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

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Collateral			USD	USD	1.000 36208EBV4	GNMA GNMI SF 448352 X	0.395488	2,766	10.94	10.94	10.94
Collateral			USD	USD	1.000 36208FF47	GNMA GNSN 449387 001-100	4.421661	9,662	427.23	427.23	427.23
Collateral			USD	USD	1.000 36208JAB8	GNMA GNMI SF 451902 X	0.406220	192	0.78	0.78	0.78
Collateral			USD	USD	1.000 36208LQ42	GNMA GNMI SF 454175 X	0.327761	692	2.27	2.27	2.27
Collateral			USD	USD	1.000 36208M4V4	GNMA GNMI SF 455436 X	2.390067	115	2.76	2.76	2.76
Collateral			USD	USD	1.000 36208MH57	GNMA GNMI SF 454852 X	1.392776	3,442	47.94	47.94	47.94
Collateral			USD	USD	1.000 36208MYT6	GNMA GNMI SF 455322 X	0.433851	181	0.78	0.78	0.78
Collateral			USD	USD	1.000 36208NLK7	GNMA GNMI SF 455830 X	0.757776	327	2.48	2.48	2.48
Collateral			USD	USD	1.000 36208NZ48	GNMA GNMI SF 456263 X	0.317560	192	0.61	0.61	0.61
Collateral			USD	USD	1.000 36208QJ80	GNMA GNMI SF 457587 X	0.712505	2,768	19.72	19.72	19.72
Collateral			USD	USD	1.000 36208QL20	GNMA GNMI SF 457645 X	0.610446	250	1.53	1.53	1.53
Collateral			USD	USD	1.000 36208QSB3	GNMA GNMI SF 457814 X	0.742480	192	1.43	1.43	1.43
Collateral			USD	USD	1.000 36208QTB2	GNMA GNMI SF 457846 X	1.402000	96	1.35	1.35	1.35
Collateral			USD	USD	1.000 36208QTM8	GNMA GNMI SF 457856 X	1.802700	13,260	239.04	239.04	239.04
Collateral			USD	USD	1.000 36208RFP4	GNMA GNMI SF 458374 X	0.300037	253	0.76	0.76	0.76
Collateral			USD	USD	1.000 36208RXL3	GNMA GNMI SF 458883 X	0.031000	96	0.03	0.03	0.03
Collateral			USD	USD	1.000 36208SEZ1	GNMA GNMI SF 459252 X	0.801172	112	0.89	0.89	0.89
Collateral			USD	USD	1.000 36208T4S6	GNMA GNMI SF 460833 X	0.357742	342	1.22	1.22	1.22
Collateral			USD	USD	1.000 36208UB71	GNMA GNMI SF 460962 X	1.941680	96	1.87	1.87	1.87
Collateral			USD	USD	1.000 36208UF36	GNMA GNMI SF 461086 X	0.175459	327	0.57	0.57	0.57
Collateral			USD	USD	1.000 36208UHR1	GNMA GNMI SF 461140 X	0.228800	192	0.44	0.44	0.44
Collateral			USD	USD	1.000 36208UHY6	GNMA GNMI SF 461147 X	0.284750	385	1.10	1.10	1.10
Collateral			USD	USD	1.000 36208V4H5	GNMA GNMI SF 462624 X	1.180067	173	2.04	2.04	2.04
Collateral			USD	USD	1.000 36208V4Q5	GNMA GNMI SF 462631 X	1.917200	115	2.21	2.21	2.21
Collateral			USD	USD	1.000 36208V6R1	GNMA GNMI SF 462680 X	0.302000	192	0.58	0.58	0.58
Collateral			USD	USD	1.000 36208VBD6	GNMA GNMI SF 461836 X	1.718615	100	1.72	1.72	1.72
Collateral			USD	USD	1.000 36208VWB7	GNMA GNMI SF 462442 X	0.252711	1,212	3.06	3.06	3.06
Collateral			USD	USD	1.000 36208VXY6	GNMA GNMI SF 462495 X	0.198810	1,643	3.27	3.27	3.27
Collateral			USD	USD	1.000 36208WDE0	GNMA GNMI SF 462801 X	0.583520	96	0.56	0.56	0.56
Collateral			USD	USD	1.000 36208WEG4	GNMA GNMI SF 462835 X	0.274800	96	0.26	0.26	0.26
Collateral			USD	USD	1.000 36208X6U0	GNMA GNMI SF 464483 X	0.166680	192	0.32	0.32	0.32
Collateral			USD	USD	1.000 36208YEH8	GNMA GNMI SF 464636 X	0.854575	141	1.21	1.21	1.21
Collateral			USD	USD	1.000 36208YET2	GNMA GNMI SF 464646 X	1.862720	96	1.79	1.79	1.79
Collateral			USD	USD	1.000 36208YF38	GNMA GNMI SF 464686 X	0.315832	146	0.46	0.46	0.46
Collateral			USD	USD	1.000 36208YK81	GNMA GNMI SF 464819 X	0.574022	177	1.02	1.02	1.02
Collateral			USD	USD	1.000 36209AFN5	GNMA GNMI SF 465573 X	3.733650	154	5.75	5.75	5.75



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Global Securities Lending
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Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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Collateral			USD	USD	1.000 36209ANG1	GNMA GNMI SF 465791 X	2.358280	96	2.27	2.27	2.27
Collateral			USD	USD	1.000 36209ATM2	GNMA GNMI SF 465956 X	0.591640	399	2.36	2.36	2.36
Collateral			USD	USD	1.000 36209AUQ1	GNMA GNMI SF 465991 X	0.901340	192	1.73	1.73	1.73
Collateral			USD	USD	1.000 36209AWC0	GNMA GNMI SF 466043 X	0.962583	231	2.22	2.22	2.22
Collateral			USD	USD	1.000 36209BFN3	GNMA GNMI SF 466473 X	0.048819	847	0.41	0.41	0.41
Collateral			USD	USD	1.000 36209BHT8	GNMA GNMI SF 466542 X	0.598033	3,062	18.31	18.31	18.31
Collateral			USD	USD	1.000 36209BR83	GNMA GNMI SF 466811 X	0.224067	289	0.65	0.65	0.65
Collateral			USD	USD	1.000 36209BVP0	GNMA GNMI SF 466922 X	0.296373	130	0.38	0.38	0.38
Collateral			USD	USD	1.000 36209BYU6	GNMA GNII SF 467023 C	1.494600	96	1.44	1.44	1.44
Collateral			USD	USD	1.000 36209CBJ4	GNMA GNMI SF 467241 X	0.762891	212	1.61	1.61	1.61
Collateral			USD	USD	1.000 36209CSP2	GNMA GNMI SF 467726 X	0.101643	108	0.11	0.11	0.11
Collateral			USD	USD	1.000 36209E3S9	GNMA GNMI SF 469809 X	0.655520	96	0.63	0.63	0.63
Collateral			USD	USD	1.000 36209EAT9	GNMA GNMI SF 469018 X	0.586267	115	0.68	0.68	0.68
Collateral			USD	USD	1.000 36209EQK1	GNMA GNMI SF 469458 X	1.019760	96	0.98	0.98	0.98
Collateral			USD	USD	1.000 36209FDS5	GNMA GNMI SF 470013 X	0.882124	777	6.85	6.85	6.85
Collateral			USD	USD	1.000 36209FE96	GNMA GNMI SF 470060 X	0.804368	219	1.76	1.76	1.76
Collateral			USD	USD	1.000 36209FEU9	GNMA GNMI SF 470047 X	1.036760	96	1.00	1.00	1.00
Collateral			USD	USD	1.000 36209G2D8	GNMA GNMI SF 471572 X	0.345097	239	0.82	0.82	0.82
Collateral			USD	USD	1.000 36209G4Q7	GNMA GNMI SF 471631 X	1.060880	800	8.49	8.49	8.49
Collateral			USD	USD	1.000 36209KXR4	GNMA GNMI SF 474188 X	1.073240	192	2.06	2.06	2.06
Collateral			USD	USD	1.000 36209LMN3	GNMA GNMI SF 474765 X	2.263333	312	7.05	7.05	7.05
Collateral			USD	USD	1.000 36209MNU4	GNMA GNMI SF 475703 X	0.622760	96	0.60	0.60	0.60
Collateral			USD	USD	1.000 36209N2V3	GNMA GNMI SF 476988 X	2.807153	2,635	73.97	73.97	73.97
Collateral			USD	USD	1.000 36209PYU5	GNMA GNII SF 477823 C	8.418075	154	12.95	12.95	12.95
Collateral			USD	USD	1.000 36209QFN0	GNMA GNMI SF 478173 X	0.675631	250	1.69	1.69	1.69
Collateral			USD	USD	1.000 36209QP82	GNMA GNMI SF 478447 X	0.868281	808	7.01	7.01	7.01
Collateral			USD	USD	1.000 36209QY41	GNMA GNMI SF 478731 X	5.313273	1,542	81.93	81.93	81.93
Collateral			USD	USD	1.000 36209R5J8	GNMA GNMI SF 479749 X	0.963978	1,539	14.83	14.83	14.83
Collateral			USD	USD	1.000 36209RNM5	GNMA GNMI SF 479294 X	0.301717	9,744	29.40	29.40	29.40
Collateral			USD	USD	1.000 36209SC90	GNMA GNMI SF 479896 X	0.733129	358	2.62	2.62	2.62
Collateral			USD	USD	1.000 36209SNF4	GNMA GNMI SF 480190 X	1.769434	639	11.30	11.30	11.30
Collateral			USD	USD	1.000 36209T2C2	GNMA GNMI SF 481471 X	0.390462	100	0.39	0.39	0.39
Collateral			USD	USD	1.000 36209VJ70	GNMA GNMI SF 482786 X	0.319000	96	0.31	0.31	0.31
Collateral			USD	USD	1.000 36209VJH8	GNMA GNMI SF 482764 X	0.635467	519	3.30	3.30	3.30
Collateral			USD	USD	1.000 36209VLN2	GNMA GNMI SF 482833 X	0.305120	96	0.29	0.29	0.29
Collateral			USD	USD	1.000 36209WSM5	GNMA GNMI SF 483924 X	1.603875	123	1.97	1.97	1.97



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Collateral			USD	USD	1.000 36209WSU7	GNMA GNMI SF 483931 X	2.885291	423	12.21	12.21	12.21
Collateral			USD	USD	1.000 36209XHD5	GNMA GNMI SF 484528 X	3.436000	192	6.61	6.61	6.61
Collateral			USD	USD	1.000 36209XHW3	GNMA GNMI SF 484545 X	1.779194	239	4.24	4.24	4.24
Collateral			USD	USD	1.000 36209Y3G1	GNMA GNMI SF 485999 X	1.621773	3,078	49.91	49.91	49.91
Collateral			USD	USD	1.000 36209Y4T2	GNMA GNMI SF 486034 X	0.300499	468	1.40	1.40	1.40
Collateral			USD	USD	1.000 36209YLK2	GNMA GNMI SF 485530 X	0.787036	539	4.24	4.24	4.24
Collateral			USD	USD	1.000 36209YUT3	GNMA GNMI SF 485794 X	0.537291	212	1.14	1.14	1.14
Collateral			USD	USD	1.000 3620A1NQ7	GNMA GNMI SF 715999 X	12.316248	351	43.17	43.17	43.17
Collateral			USD	USD	1.000 3620A5SC4	GNMA GNMI SF 719715 X	2.470197	110	2.72	2.72	2.72
Collateral			USD	USD	1.000 3620A5WE5	GNMA GNMI SF 719845 X	4.940809	3,655	180.57	180.57	180.57
Collateral			USD	USD	1.000 3620A5ZX0	GNMA GNMI SF 719958 X	10.073851	1,242	125.16	125.16	125.16
Collateral			USD	USD	1.000 3620A6B22	GNMA GNMI SF 720157 X	10.866222	1,923	209.01	209.01	209.01
Collateral			USD	USD	1.000 3620A6DF1	GNMA GNMI SF 720202 X	18.472981	404	74.60	74.60	74.60
Collateral			USD	USD	1.000 3620A7GB5	GNMA GNMI SF 721194 X	12.569480	96	12.09	12.09	12.09
Collateral			USD	USD	1.000 3620A8FV0	GNMA GNMI SF 722080 X	15.693367	1,223	192.01	192.01	192.01
Collateral			USD	USD	1.000 3620A9XY2	GNMA GNII SF 723495 C	1.772860	192	3.41	3.41	3.41
Collateral			USD	USD	1.000 3620A9ZR5	GNMA GNMI SF 723552 X	12.493422	3,366	420.54	420.54	420.54
Collateral			USD	USD	1.000 3620AA7D4	GNMA GNMI SF 724592 X	8.993605	7	0.60	0.60	0.60
Collateral			USD	USD	1.000 3620AARQ3	GNMA GNMI SF 724195 X	9.191821	181	16.66	16.66	16.66
Collateral			USD	USD	1.000 3620ACUJ1	GNMA GNMI SF 726085 X	10.027408	1,923	192.88	192.88	192.88
Collateral			USD	USD	1.000 3620ADB50	GNMA GNMI SF 726460 X	23.297004	6	1.41	1.41	1.41
Collateral			USD	USD	1.000 3620ADCL4	GNMA GNMI SF 726475 X	9.153136	481	44.01	44.01	44.01
Collateral			USD	USD	1.000 3620AERT9	GNMA GNMI SF 727798 X	16.264907	16	2.56	2.56	2.56
Collateral			USD	USD	1.000 3620AF3X3	GNMA GNMI SF 729014 X	22.223197	292	64.97	64.97	64.97
Collateral			USD	USD	1.000 3620AFDS3	GNMA GNMI SF 728313 X	23.563282	8,886	2,093.95	2,093.95	2,093.95
Collateral			USD	USD	1.000 3620AHFT5	GNMA GNMI SF 730178 X	8.183552	3,655	299.08	299.08	299.08
Collateral			USD	USD	1.000 3620AHM42	GNMA GNMI SF 730379 X	7.264626	1,432	104.00	104.00	104.00
Collateral			USD	USD	1.000 3620AJZZ5	GNMA GNMI SF 731660 X	13.306747	15,529	2,066.36	2,066.36	2,066.36
Collateral			USD	USD	1.000 3620ALND2	GNMA GNMI SF 733088 X	14.903056	1,923	286.66	286.66	286.66
Collateral			USD	USD	1.000 3620APZ24	GNMA GNMI SF 736161 X	18.605053	105	19.52	19.52	19.52
Collateral			USD	USD	1.000 3620AQLA9	GNMA GNMI SF 736621 X	24.971708	1,917	478.60	478.60	478.60
Collateral			USD	USD	1.000 3620AR2E0	GNMA GNII SF 737973 C	5.690696	519	29.55	29.55	29.55
Collateral			USD	USD	1.000 3620AREV9	GNMA GNMI SF 737348 X	11.274924	1,923	216.87	216.87	216.87
Collateral			USD	USD	1.000 3620ARLM1	GNMA GNMI SF 737532 X	31.011217	12,485	3,871.70	3,871.70	3,871.70
Collateral			USD	USD	1.000 3620ASV48	GNMA GNMI SF 738735 X	42.439496	5,770	2,448.95	2,448.95	2,448.95
Collateral			USD	USD	1.000 3620AUSJ4	GNMA GNHF RF 740421 H	13.853220	110	15.29	15.29	15.29



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Collateral			USD	USD	1.000 3620AVE73	GNMA GNMI SF 740958 X	8.850440	385	34.05	34.05	34.05
Collateral			USD	USD	1.000 3620C04Y1	GNMA GNMI SF 745239 X	8.339714	3,412	284.57	284.57	284.57
Collateral			USD	USD	1.000 3620C07C6	GNMA GNMI SF 745291 X	17.958197	288	51.73	51.73	51.73
Collateral			USD	USD	1.000 3620C3B92	GNMA GNMI SF 747164 X	17.690170	608	107.52	107.52	107.52
Collateral			USD	USD	1.000 3620C45W6	GNMA GNII SF 748861 C	3.881944	5,072	196.89	196.89	196.89
Collateral			USD	USD	1.000 36210A2H9	GNMA GNMI SF 486876 X	0.979040	96	0.94	0.94	0.94
Collateral			USD	USD	1.000 36210A4S3	GNMA GNMI SF 486933 X	1.091068	12,144	132.50	132.50	132.50
Collateral			USD	USD	1.000 36210A5L7	GNMA GNMI SF 486951 X	0.409622	458	1.88	1.88	1.88
Collateral			USD	USD	1.000 36210A5V5	GNMA GNMI SF 486960 X	0.868880	96	0.84	0.84	0.84
Collateral			USD	USD	1.000 36210AA64	GNMA GNMI SF 486129 X	0.162826	885	1.44	1.44	1.44
Collateral			USD	USD	1.000 36210AEK9	GNMA GNMI SF 486238 X	0.451917	3,763	17.01	17.01	17.01
Collateral			USD	USD	1.000 36210AN94	GNMA GNMI SF 486516 X	0.471026	96,065	452.49	452.49	452.49
Collateral			USD	USD	1.000 36210APY7	GNMA GNMI SF 486539 X	0.503455	423	2.13	2.13	2.13
Collateral			USD	USD	1.000 36210ARN9	GNMA GNMI SF 486593 X	4.866280	96	4.68	4.68	4.68
Collateral			USD	USD	1.000 36210ARU3	GNMA GNMI SF 486599 X	0.433589	4,523	19.61	19.61	19.61
Collateral			USD	USD	1.000 36210ASL2	GNMA GNMI SF 486623 X	0.501190	2,327	11.66	11.66	11.66
Collateral			USD	USD	1.000 36210AWV5	GNMA GNMI SF 486760 X	0.627052	1,250	7.84	7.84	7.84
Collateral			USD	USD	1.000 36210AXX0	GNMA GNMI SF 486794 X	0.607563	1,779	10.81	10.81	10.81
Collateral			USD	USD	1.000 36210AZG5	GNMA GNMI SF 486843 X	1.247478	117	1.46	1.46	1.46
Collateral			USD	USD	1.000 36210BB20	GNMA GNMI SF 487057 X	0.497040	96	0.48	0.48	0.48
Collateral			USD	USD	1.000 36210BB38	GNMA GNMI SF 487058 X	0.316000	289	0.91	0.91	0.91
Collateral			USD	USD	1.000 36210BB53	GNMA GNMI SF 487060 X	0.680585	3,087	21.01	21.01	21.01
Collateral			USD	USD	1.000 36210BB61	GNMA GNMI SF 487061 X	0.286240	96	0.28	0.28	0.28
Collateral			USD	USD	1.000 36210BBB0	GNMA GNMI SF 487034 X	0.490511	173	0.85	0.85	0.85
Collateral			USD	USD	1.000 36210BBZ7	GNMA GNMI SF 487056 X	0.947760	96	0.91	0.91	0.91
Collateral			USD	USD	1.000 36210BD85	GNMA GNMI SF 487127 X	0.661400	96	0.64	0.64	0.64
Collateral			USD	USD	1.000 36210BDN2	GNMA GNMI SF 487109 X	0.368371	135	0.50	0.50	0.50
Collateral			USD	USD	1.000 36210BDV4	GNMA GNMI SF 487116 X	2.163440	96	2.08	2.08	2.08
Collateral			USD	USD	1.000 36210BG66	GNMA GNMI SF 487221 X	0.510556	651	3.32	3.32	3.32
Collateral			USD	USD	1.000 36210BGF6	GNMA GNMI SF 487198 X	1.121805	3,148	35.31	35.31	35.31
Collateral			USD	USD	1.000 36210BTW5	GNMA GNMI SF 487565 X	6.773820	192	13.03	13.03	13.03
Collateral			USD	USD	1.000 36210BZG3	GNMA GNMI SF 487743 X	5.721304	6,201	354.80	354.80	354.80
Collateral			USD	USD	1.000 36210C5A7	GNMA GNMI SF 488741 X	2.877840	96	2.77	2.77	2.77
Collateral			USD	USD	1.000 36210CAQ6	GNMA GNMI SF 487915 X	2.756615	150	4.14	4.14	4.14
Collateral			USD	USD	1.000 36210CLN1	GNMA GNMI SF 488233 X	2.035786	269	5.48	5.48	5.48
Collateral			USD	USD	1.000 36210CMU4	GNMA GNMI SF 488271 X	0.821826	4,017	33.01	33.01	33.01



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36210D2B6	GNMA GNMI SF 489570 X	0.446433	244	1.09	1.09	1.09
Collateral			USD	USD	1.000	36210EMT3	GNMA GNMI SF 490070 X	4.226380	192	8.13	8.13	8.13
Collateral			USD	USD	1.000	36210ENW5	GNMA GNMI SF 490105 X	1.031333	104	1.07	1.07	1.07
Collateral			USD	USD	1.000	36210ESR1	GNMA GNMI SF 490228 X	0.000788	327	0.00	0.00	0.00
Collateral			USD	USD	1.000	36210EUC1	GNMA GNMI SF 490279 X	0.659493	203	1.34	1.34	1.34
Collateral			USD	USD	1.000	36210F4A1	GNMA GNMI SF 491417 X	2.037580	192	3.92	3.92	3.92
Collateral			USD	USD	1.000	36210FFJ0	GNMA GNMI SF 490769 X	0.926760	96	0.89	0.89	0.89
Collateral			USD	USD	1.000	36210FFK7	GNMA GNMI SF 490770 X	1.175640	96	1.13	1.13	1.13
Collateral			USD	USD	1.000	36210FHC3	GNMA GNMI SF 490827 X	0.549740	281	1.54	1.54	1.54
Collateral			USD	USD	1.000	36210FS98	GNMA GNMI SF 491144 X	1.154760	96	1.11	1.11	1.11
Collateral			USD	USD	1.000	36210FTJ5	GNMA GNMI SF 491153 X	1.024460	192	1.97	1.97	1.97
Collateral			USD	USD	1.000	36210FUU8	GNMA GNMI SF 491195 X	0.212184	348	0.74	0.74	0.74
Collateral			USD	USD	1.000	36210GEQ3	GNMA GNMI SF 491643 X	0.306333	387	1.19	1.19	1.19
Collateral			USD	USD	1.000	36210GW91	GNMA GNMI SF 492172 X	0.526680	96	0.51	0.51	0.51
Collateral			USD	USD	1.000	36210HJD5	GNMA GNMI SF 492660 X	1.398531	102	1.42	1.42	1.42
Collateral			USD	USD	1.000	36210HLZ3	GNMA GNMI SF 492744 X	1.403360	96	1.35	1.35	1.35
Collateral			USD	USD	1.000	36210HSH6	GNMA GNMI SF 492920 X	0.211400	96	0.20	0.20	0.20
Collateral			USD	USD	1.000	36210HUL4	GNMA GNMI SF 492987 X	0.593240	96	0.57	0.57	0.57
Collateral			USD	USD	1.000	36210JGN2	GNMA GNMI SF 493505 X	0.747126	365	2.73	2.73	2.73
Collateral			USD	USD	1.000	36210JM54	GNMA GNMI SF 493680 X	0.827248	97	0.80	0.80	0.80
Collateral			USD	USD	1.000	36210JQS0	GNMA GNMI SF 493765 X	1.080280	192	2.08	2.08	2.08
Collateral			USD	USD	1.000	36210JRM2	GNMA GNMI SF 493792 X	4.619550	154	7.11	7.11	7.11
Collateral			USD	USD	1.000	36210KV69	GNMA GNMI SF 494837 X	0.393180	192	0.76	0.76	0.76
Collateral			USD	USD	1.000	36210L4J9	GNMA GNMI SF 495925 X	0.590988	327	1.93	1.93	1.93
Collateral			USD	USD	1.000	36210MT35	GNMA GNMI SF 496570 X	1.407943	135	1.90	1.90	1.90
Collateral			USD	USD	1.000	36210NGN3	GNMA GNMI SF 497105 X	2.334760	96	2.25	2.25	2.25
Collateral			USD	USD	1.000	36210NRR2	GNMA GNMI SF 497396 X	1.460591	423	6.18	6.18	6.18
Collateral			USD	USD	1.000	36210NW62	GNMA GNMI SF 497569 X	0.668214	181	1.21	1.21	1.21
Collateral			USD	USD	1.000	36210NY37	GNMA GNMI SF 497630 X	0.857086	135	1.15	1.15	1.15
Collateral			USD	USD	1.000	36210PRN6	GNMA GNMI SF 498293 X	0.394780	192	0.76	0.76	0.76
Collateral			USD	USD	1.000	36210PTX2	GNMA GNMI SF 498366 X	1.204040	96	1.16	1.16	1.16
Collateral			USD	USD	1.000	36210QXL1	GNMA GNMI SF 499383 X	1.387920	96	1.33	1.33	1.33
Collateral			USD	USD	1.000	36210QYY2	GNMA GNMI SF 499427 X	0.646640	192	1.24	1.24	1.24
Collateral			USD	USD	1.000	36210SP28	GNMA GNMI SF 500941 X	0.514300	192	0.99	0.99	0.99
Collateral			USD	USD	1.000	36210TCE4	GNMA GNMI SF 501469 X	0.917120	96	0.88	0.88	0.88
Collateral			USD	USD	1.000	36210TS56	GNMA GNMI SF 501940 X	1.307760	96	1.26	1.26	1.26



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36210UW58	GNMA GNMI SF 502968 X	0.832400	96	0.80	0.80	0.80
Collateral			USD	USD	1.000	36210UXP3	GNMA GNMI SF 502986 X	0.313520	96	0.30	0.30	0.30
Collateral			USD	USD	1.000	36210YRW7	GNMA GNMI SF 506401 X	0.913246	1,500	13.70	13.70	13.70
Collateral			USD	USD	1.000	36211BWC4	GNMA GNMI SF 508343 X	0.144229	4,808	6.93	6.93	6.93
Collateral			USD	USD	1.000	36211BXF6	GNMA GNMI SF 508378 X	0.249199	4,540	11.31	11.31	11.31
Collateral			USD	USD	1.000	36211DJH4	GNMA GNMI SF 509764 X	1.198320	96	1.15	1.15	1.15
Collateral			USD	USD	1.000	36211EEN4	GNMA GNMI SF 510541 X	0.453039	2,537	11.49	11.49	11.49
Collateral			USD	USD	1.000	36211EZ27	GNMA GNMI SF 511161 X	0.396646	9,508	37.71	37.71	37.71
Collateral			USD	USD	1.000	36211FQZ1	GNMA GNMI SF 511772 X	0.185192	100	0.19	0.19	0.19
Collateral			USD	USD	1.000	36211HLE9	GNMA GNMI SF 513425 X	0.435366	6,057	26.37	26.37	26.37
Collateral			USD	USD	1.000	36211HTV3	GNMA GNMI SF 513664 X	0.279701	96	0.27	0.27	0.27
Collateral			USD	USD	1.000	36211HVU2	GNMA GNMI SF 513727 X	0.112677	563	0.63	0.63	0.63
Collateral			USD	USD	1.000	36211HWT4	GNMA GNMI SF 513758 X	0.665561	101	0.67	0.67	0.67
Collateral			USD	USD	1.000	36211HWZ0	GNMA GNMI SF 513764 X	0.862440	96	0.83	0.83	0.83
Collateral			USD	USD	1.000	36211LYP1	GNMA GNMI SF 516518 X	0.510683	231	1.18	1.18	1.18
Collateral			USD	USD	1.000	36211MBR0	GNMA GNMI SF 516748 X	0.251957	193	0.49	0.49	0.49
Collateral			USD	USD	1.000	36211MNH9	GNMA GNMI SF 517092 X	1.703965	1,539	26.22	26.22	26.22
Collateral			USD	USD	1.000	36211MTZ3	GNMA GNMI SF 517268 X	1.843524	3,847	70.92	70.92	70.92
Collateral			USD	USD	1.000	36211PY98	GNMA GNMI SF 519236 X	0.167960	289	0.48	0.48	0.48
Collateral			USD	USD	1.000	36211QJX0	GNMA GNMI SF 519678 X	0.699487	757	5.29	5.29	5.29
Collateral			USD	USD	1.000	36211R4J5	GNMA GNMI SF 521125 X	0.431136	1,687	7.28	7.28	7.28
Collateral			USD	USD	1.000	36211RFF1	GNMA GNMI SF 520466 X	2.010300	115	2.32	2.32	2.32
Collateral			USD	USD	1.000	36211SVV6	GNMA GNMI SF 521828 X	0.176052	549	0.97	0.97	0.97
Collateral			USD	USD	1.000	36211W6V5	GNMA GNMI SF 525684 X	0.399480	96	0.38	0.38	0.38
Collateral			USD	USD	1.000	36211YQX5	GNMA GNMI SF 527070 X	0.416451	1,485	6.18	6.18	6.18
Collateral			USD	USD	1.000	36211YRF3	GNMA GNMI SF 527086 X	0.589620	192	1.13	1.13	1.13
Collateral			USD	USD	1.000	36211YRU0	GNMA GNMI SF 527099 X	3.234264	2,348	75.93	75.93	75.93
Collateral			USD	USD	1.000	36212BB36	GNMA GNMI SF 528458 X	11.687000	115	13.49	13.49	13.49
Collateral			USD	USD	1.000	36212BJR5	GNMA GNMI SF 528672 X	0.455075	2,604	11.85	11.85	11.85
Collateral			USD	USD	1.000	36212BMK6	GNMA GNMI SF 528762 X	0.564932	193	1.09	1.09	1.09
Collateral			USD	USD	1.000	36212C2U4	GNMA GNMI SF 530087 X	0.258609	3,937	10.18	10.18	10.18
Collateral			USD	USD	1.000	36212CXW6	GNMA GNMI SF 529993 X	0.336110	385	1.29	1.29	1.29
Collateral			USD	USD	1.000	36212CYD7	GNMA GNMI SF 530008 X	0.373152	127	0.47	0.47	0.47
Collateral			USD	USD	1.000	36212CYH8	GNMA GNMI SF 530012 X	0.379420	192	0.73	0.73	0.73
Collateral			USD	USD	1.000	36212DCG2	GNMA GNMI SF 530271 X	0.365008	821	3.00	3.00	3.00
Collateral			USD	USD	1.000	36212DH85	GNMA GNMI SF 530455 X	0.537500	100	0.54	0.54	0.54



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36212DJC4	GNMA GNMI SF 530459 X	0.897600	96	0.86	0.86	0.86
Collateral			USD	USD	1.000 36212DL98	GNMA GNMI SF 530552 X	1.650258	119	1.97	1.97	1.97
Collateral			USD	USD	1.000 36212DRP6	GNMA GNMI SF 530694 X	0.499854	225	1.12	1.12	1.12
Collateral			USD	USD	1.000 36212EBW6	GNMA GNMI SF 531153 X	0.300901	5,396	16.24	16.24	16.24
Collateral			USD	USD	1.000 36212EGD3	GNMA GNMI SF 531296 X	0.386602	364	1.41	1.41	1.41
Collateral			USD	USD	1.000 36212EU62	GNMA GNMI SF 531705 X	0.278925	1,948	5.43	5.43	5.43
Collateral			USD	USD	1.000 36212F3S1	GNMA GNMI SF 532809 X	0.439565	19,233	84.54	84.54	84.54
Collateral			USD	USD	1.000 36212FC69	GNMA GNMI SF 532093 X	0.157080	96	0.15	0.15	0.15
Collateral			USD	USD	1.000 36212FYA6	GNMA GNMI SF 532705 X	0.128116	570	0.73	0.73	0.73
Collateral			USD	USD	1.000 36212FYB4	GNMA GNMI SF 532706 X	0.267634	12,983	34.75	34.75	34.75
Collateral			USD	USD	1.000 36212FYK4	GNMA GNMI SF 532714 X	0.196280	192	0.38	0.38	0.38
Collateral			USD	USD	1.000 36212GD25	GNMA GNMI SF 533021 X	1.529535	6,565	100.41	100.41	100.41
Collateral			USD	USD	1.000 36212GSB9	GNMA GNMI SF 533414 X	0.613631	3,552	21.80	21.80	21.80
Collateral			USD	USD	1.000 36212J5C6	GNMA GNMI SF 535543 X	0.535400	96	0.51	0.51	0.51
Collateral			USD	USD	1.000 36212K2J1	GNMA GNMI SF 536377 X	0.409419	3,847	15.75	15.75	15.75
Collateral			USD	USD	1.000 36212KVY6	GNMA GNMI SF 536231 X	0.158056	481	0.76	0.76	0.76
Collateral			USD	USD	1.000 36212LDJ7	GNMA GNII SF 536605 C	2.619600	212	5.54	5.54	5.54
Collateral			USD	USD	1.000 36212M6E4	GNMA GNMI SF 538269 X	0.989423	100	0.99	0.99	0.99
Collateral			USD	USD	1.000 36212M6W4	GNMA GNMI SF 538285 X	0.596705	808	4.82	4.82	4.82
Collateral			USD	USD	1.000 36212M7M5	GNMA GNMI SF 538300 X	0.909925	204	1.86	1.86	1.86
Collateral			USD	USD	1.000 36212MAD1	GNMA GNMI SF 537404 X	0.869267	115	1.00	1.00	1.00
Collateral			USD	USD	1.000 36212MH93	GNMA GNMI SF 537656 X	0.661518	215	1.43	1.43	1.43
Collateral			USD	USD	1.000 36212MJE0	GNMA GNMI SF 537661 X	0.424410	600	2.55	2.55	2.55
Collateral			USD	USD	1.000 36212MJU4	GNMA GNMI SF 537675 X	0.644498	4,142	26.70	26.70	26.70
Collateral			USD	USD	1.000 36212NA49	GNMA GNMI SF 538327 X	0.577690	112	0.64	0.64	0.64
Collateral			USD	USD	1.000 36212NAM9	GNMA GNMI SF 538312 X	2.295304	327	7.51	7.51	7.51
Collateral			USD	USD	1.000 36212NJM0	GNMA GNMI SF 538568 X	1.622300	192	3.12	3.12	3.12
Collateral			USD	USD	1.000 36212Q5V8	GNMA GNMI SF 540960 X	2.297320	5,447	125.13	125.13	125.13
Collateral			USD	USD	1.000 36212QDX5	GNMA GNMI SF 540218 X	3.033250	800	24.27	24.27	24.27
Collateral			USD	USD	1.000 36212QG87	GNMA GNMI SF 540323 X	0.111020	192	0.21	0.21	0.21
Collateral			USD	USD	1.000 36212QH94	GNMA GNMI SF 540356 X	1.204704	96	1.16	1.16	1.16
Collateral			USD	USD	1.000 36212QR51	GNMA GNMI SF 540608 X	1.409225	3,943	55.57	55.57	55.57
Collateral			USD	USD	1.000 36212QWG1	GNMA GNMI SF 540747 X	0.689501	3,294	22.72	22.72	22.72
Collateral			USD	USD	1.000 36212RLR7	GNMA GNMI SF 541336 X	1.470562	147	2.17	2.17	2.17
Collateral			USD	USD	1.000 36212SFU5	GNMA GNMI SF 542079 X	0.651680	96	0.63	0.63	0.63
Collateral			USD	USD	1.000 36212SYV2	GNMA GNMI SF 542624 X	0.234368	96	0.23	0.23	0.23



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36212SZG4	GNMA GNMI SF 542643 X	1.344720	96	1.29	1.29	1.29
Collateral			USD	USD	1.000 36212TV35	GNMA GNMI SF 543434 X	0.961792	185	1.78	1.78	1.78
Collateral			USD	USD	1.000 36212TV43	GNMA GNMI SF 543435 X	0.030386	269	0.08	0.08	0.08
Collateral			USD	USD	1.000 36212TWD2	GNMA GNMI SF 543444 X	0.388184	96	0.37	0.37	0.37
Collateral			USD	USD	1.000 36212UBM2	GNMA GNMI SF 543744 X	1.533545	1,134	17.38	17.38	17.38
Collateral			USD	USD	1.000 36212UBN0	GNMA GNMI SF 543745 X	0.502571	2,424	12.18	12.18	12.18
Collateral			USD	USD	1.000 36212UFP1	GNMA GNMI SF 543874 X	1.030464	962	9.91	9.91	9.91
Collateral			USD	USD	1.000 36212UHA2	GNMA GNMI SF 543925 X	0.259688	185	0.48	0.48	0.48
Collateral			USD	USD	1.000 36212UZ61	GNMA GNMI SF 544465 X	0.944692	214	2.02	2.02	2.02
Collateral			USD	USD	1.000 36212VB57	GNMA GNMI SF 544660 X	0.312189	396	1.23	1.23	1.23
Collateral			USD	USD	1.000 36212VJS9	GNMA GNMI SF 544873 X	0.263640	96	0.25	0.25	0.25
Collateral			USD	USD	1.000 36212WYL5	GNMA GNMI SF 546215 X	7.234840	168	12.19	12.19	12.19
Collateral			USD	USD	1.000 36212XTR6	GNMA GNMI SF 546960 X	1.462455	150	2.20	2.20	2.20
Collateral			USD	USD	1.000 36212Y5B5	GNMA GNMI SF 548142 X	0.795187	3,183	25.31	25.31	25.31
Collateral			USD	USD	1.000 36212YG80	GNMA GNMI SF 547523 X	2.239590	97	2.17	2.17	2.17
Collateral			USD	USD	1.000 36212YBK3	GNMA GNMI SF 547502 X	1.859120	96	1.79	1.79	1.79
Collateral			USD	USD	1.000 36212YMH3	GNMA GNMI SF 547660 X	1.347600	96	1.30	1.30	1.30
Collateral			USD	USD	1.000 36212YML4	GNMA GNMI SF 547663 X	0.593920	192	1.14	1.14	1.14
Collateral			USD	USD	1.000 36213ACR3	GNMA GNMI SF 548280 X	0.408360	385	1.57	1.57	1.57
Collateral			USD	USD	1.000 36213AGH1	GNMA GNMI SF 548400 X	1.890464	154	2.91	2.91	2.91
Collateral			USD	USD	1.000 36213AK86	GNMA GNMI SF 548519 X	29.889553	146	43.69	43.69	43.69
Collateral			USD	USD	1.000 36213AXH2	GNMA GNMI SF 548880 X	1.604770	3,308	53.08	53.08	53.08
Collateral			USD	USD	1.000 36213BYR7	GNMA GNMI SF 549820 X	0.789196	196	1.55	1.55	1.55
Collateral			USD	USD	1.000 36213C5L0	GNMA GNMI SF 550851 X	0.904462	100	0.90	0.90	0.90
Collateral			USD	USD	1.000 36213C6A3	GNMA GNMI SF 550865 X	0.128012	122	0.16	0.16	0.16
Collateral			USD	USD	1.000 36213CE22	GNMA GNMI SF 550153 X	3.121699	869	27.14	27.14	27.14
Collateral			USD	USD	1.000 36213DCX4	GNMA GNMI SF 550986 X	0.909800	115	1.05	1.05	1.05
Collateral			USD	USD	1.000 36213DCY2	GNMA GNMI SF 550987 X	0.541520	96	0.52	0.52	0.52
Collateral			USD	USD	1.000 36213ECX2	GNMA GNMI SF 551886 X	2.547601	495	12.61	12.61	12.61
Collateral			USD	USD	1.000 36213EMC7	GNMA GNMI SF 552155 X	1.641533	173	2.84	2.84	2.84
Collateral			USD	USD	1.000 36213EP75	GNMA GNMI SF 552246 X	0.625115	869	5.43	5.43	5.43
Collateral			USD	USD	1.000 36213ESA5	GNMA GNMI SF 552313 X	1.448766	482	6.98	6.98	6.98
Collateral			USD	USD	1.000 36213FEB5	GNMA GNMI SF 552830 X	2.038240	96	1.96	1.96	1.96
Collateral			USD	USD	1.000 36213FEK5	GNMA GNMI SF 552838 X	1.221692	12,310	150.39	150.39	150.39
Collateral			USD	USD	1.000 36213FSY0	GNMA GNMI SF 553235 X	2.280856	692	15.79	15.79	15.79
Collateral			USD	USD	1.000 36213HMP1	GNMA GNMI SF 554866 X	0.846880	96	0.81	0.81	0.81



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36213JKB0	GNMA GNMI SF 555690 X	1.652440	96	1.59	1.59	1.59
Collateral			USD	USD	1.000 36213MZQ4	GNMA GNMI SF 558851 X	0.192610	402	0.77	0.77	0.77
Collateral			USD	USD	1.000 36213NBE5	GNMA GNMI SF 559037 X	0.708740	1,923	13.63	13.63	13.63
Collateral			USD	USD	1.000 36213P5Q0	GNMA GNMI SF 560755 X	1.122440	96	1.08	1.08	1.08
Collateral			USD	USD	1.000 36213QZ36	GNMA GNMI SF 561562 X	0.399136	254	1.01	1.01	1.01
Collateral			USD	USD	1.000 36213QZ51	GNMA GNMI SF 561564 X	0.731675	154	1.13	1.13	1.13
Collateral			USD	USD	1.000 36213RH83	GNMA GNMI SF 561955 X	1.134133	173	1.96	1.96	1.96
Collateral			USD	USD	1.000 36213RXB8	GNMA GNMI SF 562374 X	0.299920	96	0.29	0.29	0.29
Collateral			USD	USD	1.000 36213SMS1	GNMA GNMI SF 562969 X	1.257360	96	1.21	1.21	1.21
Collateral			USD	USD	1.000 36213SX75	GNMA GNMI SF 563302 X	0.832800	96	0.80	0.80	0.80
Collateral			USD	USD	1.000 36213SYS8	GNMA GNMI SF 563321 X	0.599712	2,108	12.64	12.64	12.64
Collateral			USD	USD	1.000 36213U3Y4	GNMA GNMI SF 565215 X	6.115156	4,569	279.42	279.42	279.42
Collateral			USD	USD	1.000 36213UFQ8	GNMA GNMI SF 564575 X	0.855975	755	6.47	6.47	6.47
Collateral			USD	USD	1.000 36213UJH4	GNMA GNMI SF 564664 X	1.148840	289	3.31	3.31	3.31
Collateral			USD	USD	1.000 36213USA9	GNMA GNMI SF 564913 X	1.635080	96	1.57	1.57	1.57
Collateral			USD	USD	1.000 36213USC5	GNMA GNMI SF 564915 X	0.469082	203	0.95	0.95	0.95
Collateral			USD	USD	1.000 36213UUN8	GNMA GNMI SF 564989 X	0.474100	192	0.91	0.91	0.91
Collateral			USD	USD	1.000 36213WSM9	GNMA GNMI SF 566724 X	0.616026	901	5.55	5.55	5.55
Collateral			USD	USD	1.000 36213XJ47	GNMA GNMI SF 567383 X	0.662380	192	1.27	1.27	1.27
Collateral			USD	USD	1.000 362157SF7	GNMA GNMI SF 156318 X	0.120493	2,058	2.48	2.48	2.48
Collateral			USD	USD	1.000 362157TF6	GNMA GNMI SF 156350 X	0.493457	1,706	8.42	8.42	8.42
Collateral			USD	USD	1.000 362163VL8	GNMA GNMI SF 182519 X	0.148844	173	0.26	0.26	0.26
Collateral			USD	USD	1.000 3621644V4	GNMA GNMI SF 183636 X	0.083100	115	0.10	0.10	0.10
Collateral			USD	USD	1.000 362165AP7	GNMA GNMI SF 183714 X	0.256400	250	0.64	0.64	0.64
Collateral			USD	USD	1.000 362166E30	GNMA GNMI SF 184754 X	0.090571	135	0.12	0.12	0.12
Collateral			USD	USD	1.000 36216AJC6	GNMA GNMI SF 158759 X	0.900955	169	1.53	1.53	1.53
Collateral			USD	USD	1.000 36216BNP0	GNMA GNMI SF 159798 X	0.011292	4,078	0.46	0.46	0.46
Collateral			USD	USD	1.000 36216LPW1	GNMA GNMI SF 167937 X	0.000804	981	0.01	0.01	0.01
Collateral			USD	USD	1.000 36216UV87	GNMA GNMI SF 175339 X	0.355933	173	0.62	0.62	0.62
Collateral			USD	USD	1.000 36216VHF5	GNMA GNMI SF 175830 X	0.038514	135	0.05	0.05	0.05
Collateral			USD	USD	1.000 36216YBA6	GNMA GNMI SF 178333 X	0.629240	96	0.61	0.61	0.61
Collateral			USD	USD	1.000 36216YMR7	GNMA GNMI SF 178668 X	0.121560	96	0.12	0.12	0.12
Collateral			USD	USD	1.000 362171PX2	GNMA GNMI SF 209338 X	0.034861	7,694	2.68	2.68	2.68
Collateral			USD	USD	1.000 362172HW1	GNMA GNMI SF 210045 X	0.106870	385	0.41	0.41	0.41
Collateral			USD	USD	1.000 36217GHR1	GNMA GNMI SF 192940 X	0.087920	96	0.08	0.08	0.08
Collateral			USD	USD	1.000 36217MY73	GNMA GNMI SF 197934 X	0.098840	96	0.10	0.10	0.10



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Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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Collateral			USD	USD	1.000	36217MZA5	GNMA GNMI SF 197937 X	0.660220	192	1.27	1.27	1.27
Collateral			USD	USD	1.000	36217QEE1	GNMA GNMI SF 200033 X	0.029188	962	0.28	0.28	0.28
Collateral			USD	USD	1.000	36217TCV9	GNMA GNMI SF 202684 X	0.276681	1,296	3.59	3.59	3.59
Collateral			USD	USD	1.000	36218DAA1	GNMA GNMI SF 218801 X	0.001885	1,269	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218FTS7	GNMA GNMI SF 221161 X	0.037907	496	0.19	0.19	0.19
Collateral			USD	USD	1.000	36218NLX7	GNMA GNMI SF 227242 X	0.720507	289	2.08	2.08	2.08
Collateral			USD	USD	1.000	362191J58	GNMA GNMI SF 264084 X	0.039760	96	0.04	0.04	0.04
Collateral			USD	USD	1.000	362191M21	GNMA GNMI SF 264177 X	0.003520	96	0.00	0.00	0.00
Collateral			USD	USD	1.000	362191PJ1	GNMA GNMI SF 264225 X	0.292923	250	0.73	0.73	0.73
Collateral			USD	USD	1.000	362192AT3	GNMA GNMI SF 264718 X	0.012767	115	0.01	0.01	0.01
Collateral			USD	USD	1.000	362192LQ7	GNMA GNMI SF 265035 X	0.005079	923	0.05	0.05	0.05
Collateral			USD	USD	1.000	362192TR7	GNMA GNMI SF 265260 X	0.020320	96	0.02	0.02	0.02
Collateral			USD	USD	1.000	362193AT1	GNMA GNMI SF 265618 X	0.002420	192	0.00	0.00	0.00
Collateral			USD	USD	1.000	362193KA1	GNMA GNMI SF 265889 X	0.667400	192	1.28	1.28	1.28
Collateral			USD	USD	1.000	362194ZG0	GNMA GNMI SF 267243 X	0.004907	289	0.01	0.01	0.01
Collateral			USD	USD	1.000	362195MN6	GNMA GNMI SF 267765 X	0.015480	96	0.01	0.01	0.01
Collateral			USD	USD	1.000	362195PX1	GNMA GNMI SF 267838 X	0.024105	1,693	0.41	0.41	0.41
Collateral			USD	USD	1.000	362196B55	GNMA GNMI SF 268360 X	0.003134	2,128	0.07	0.07	0.07
Collateral			USD	USD	1.000	362196GF8	GNMA GNMI SF 268498 X	0.050320	96	0.05	0.05	0.05
Collateral			USD	USD	1.000	362196Z67	GNMA GNMI SF 269065 X	0.000824	1,789	0.01	0.01	0.01
Collateral			USD	USD	1.000	362197DK8	GNMA GNMI SF 269306 X	0.013760	96	0.01	0.01	0.01
Collateral			USD	USD	1.000	362197KU8	GNMA GNMI SF 269507 X	0.073933	173	0.13	0.13	0.13
Collateral			USD	USD	1.000	362197WA9	GNMA GNMI SF 269841 X	0.239140	192	0.46	0.46	0.46
Collateral			USD	USD	1.000	3621996L0	GNMA GNMI SF 271875 X	0.072720	96	0.07	0.07	0.07
Collateral			USD	USD	1.000	362199C41	GNMA GNMI SF 271091 X	0.354836	212	0.75	0.75	0.75
Collateral			USD	USD	1.000	362199MG3	GNMA GNMI SF 271359 X	0.050444	173	0.09	0.09	0.09
Collateral			USD	USD	1.000	362199TA9	GNMA GNMI SF 271545 X	0.268320	192	0.52	0.52	0.52
Collateral			USD	USD	1.000	362199Y39	GNMA GNMI SF 271730 X	0.023200	635	0.15	0.15	0.15
Collateral			USD	USD	1.000	36219FET0	GNMA GNMI SF 247746 X	1.897000	115	2.19	2.19	2.19
Collateral			USD	USD	1.000	36219QXT5	GNMA GNMI SF 256390 X	0.651064	670	4.36	4.36	4.36
Collateral			USD	USD	1.000	36219RSV4	GNMA GNMI SF 257132 X	0.032127	635	0.20	0.20	0.20
Collateral			USD	USD	1.000	36219XBS6	GNMA GNMI SF 262049 X	0.011440	96	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219XE7	GNMA GNMI SF 262136 X	0.019095	769	0.15	0.15	0.15
Collateral			USD	USD	1.000	36219XK23	GNMA GNMI SF 262313 X	0.095160	96	0.09	0.09	0.09
Collateral			USD	USD	1.000	3622002T3	GNMA GNMI SF 293386 X	0.010233	923	0.09	0.09	0.09
Collateral			USD	USD	1.000	362200EW3	GNMA GNMI SF 292749 X	0.107720	192	0.21	0.21	0.21



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Reporting Currency: USD

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Collateral			USD	USD	1.000 362200MR5	GNMA GNMI SF 292968 X	0.127480	96	0.12	0.12	0.12
Collateral			USD	USD	1.000 362200RJ8	GNMA GNMI SF 293089 X	0.299944	346	1.04	1.04	1.04
Collateral			USD	USD	1.000 362200SN8	GNMA GNMI SF 293125 X	0.140320	96	0.13	0.13	0.13
Collateral			USD	USD	1.000 362200WN3	GNMA GNII SF 293253 C	0.143600	212	0.30	0.30	0.30
Collateral			USD	USD	1.000 362200YH4	GNMA GNMI SF 293312 X	0.156525	154	0.24	0.24	0.24
Collateral			USD	USD	1.000 3622014Q5	GNMA GNMI SF 294331 X	0.125000	192	0.24	0.24	0.24
Collateral			USD	USD	1.000 362201S89	GNMA GNMI SF 294043 X	0.051840	96	0.05	0.05	0.05
Collateral			USD	USD	1.000 3622025S8	GNMA GNMI SF 295257 X	0.511615	250	1.28	1.28	1.28
Collateral			USD	USD	1.000 362202B69	GNMA GNMI SF 294461 X	0.392280	481	1.89	1.89	1.89
Collateral			USD	USD	1.000 362202G80	GNMA GNMI SF 294623 X	0.229640	96	0.22	0.22	0.22
Collateral			USD	USD	1.000 362202RR6	GNMA GNMI SF 294896 X	0.039480	96	0.04	0.04	0.04
Collateral			USD	USD	1.000 362202VR1	GNMA GNMI SF 295024 X	0.021160	96	0.02	0.02	0.02
Collateral			USD	USD	1.000 362202XC2	GNMA GNMI SF 295075 X	0.048082	4,212	2.03	2.03	2.03
Collateral			USD	USD	1.000 3622033W9	GNMA GNMI SF 296113 X	0.298515	769	2.30	2.30	2.30
Collateral			USD	USD	1.000 3622037C9	GNMA GNMI SF 296191 X	0.172960	96	0.17	0.17	0.17
Collateral			USD	USD	1.000 362203D81	GNMA GNMI SF 295427 X	0.124886	269	0.34	0.34	0.34
Collateral			USD	USD	1.000 362203F30	GNMA GNMI SF 295486 X	0.117620	192	0.23	0.23	0.23
Collateral			USD	USD	1.000 362203SK8	GNMA GNMI SF 295822 X	0.361560	96	0.35	0.35	0.35
Collateral			USD	USD	1.000 3622043C1	GNMA GNMI SF 296995 X	0.017994	332	0.06	0.06	0.06
Collateral			USD	USD	1.000 362204K24	GNMA GNMI SF 296513 X	0.047160	18,285	8.62	8.62	8.62
Collateral			USD	USD	1.000 3622054X1	GNMA GNMI SF 297938 X	0.153600	96	0.15	0.15	0.15
Collateral			USD	USD	1.000 362205MV5	GNMA GNMI SF 297472 X	0.076240	96	0.07	0.07	0.07
Collateral			USD	USD	1.000 362205NL6	GNMA GNMI SF 297495 X	0.044400	96	0.04	0.04	0.04
Collateral			USD	USD	1.000 362205TV8	GNMA GNMI SF 297664 X	0.077600	96	0.07	0.07	0.07
Collateral			USD	USD	1.000 362206K52	GNMA GNMI SF 298316 X	0.270467	346	0.94	0.94	0.94
Collateral			USD	USD	1.000 362206MZ4	GNMA GNMI SF 298376 X	0.337252	596	2.01	2.01	2.01
Collateral			USD	USD	1.000 362206SL9	GNMA GNMI SF 298523 X	0.030368	262	0.08	0.08	0.08
Collateral			USD	USD	1.000 362206T46	GNMA GNMI SF 298571 X	0.038539	442	0.17	0.17	0.17
Collateral			USD	USD	1.000 362206VW1	GNMA GNMI SF 298629 X	0.546800	250	1.37	1.37	1.37
Collateral			USD	USD	1.000 362207K68	GNMA GNMI SF 299217 X	0.015256	481	0.07	0.07	0.07
Collateral			USD	USD	1.000 362207KA9	GNMA GNMI SF 299189 X	0.016868	14,961	2.52	2.52	2.52
Collateral			USD	USD	1.000 362207XK3	GNMA GNMI SF 299582 X	0.071860	355	0.26	0.26	0.26
Collateral			USD	USD	1.000 3622096R4	GNMA GNMI SF 301580 X	0.383600	192	0.74	0.74	0.74
Collateral			USD	USD	1.000 362209XL7	GNMA GNMI SF 301383 X	0.044943	1,154	0.52	0.52	0.52
Collateral			USD	USD	1.000 36220B2L6	GNMA GNMI SF 273579 X	0.180106	616	1.11	1.11	1.11
Collateral			USD	USD	1.000 36220BME0	GNMA GNMI SF 273157 X	0.268400	385	1.03	1.03	1.03



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Collateral			USD	USD	1.000 36220CPB1	GNMA GNMI SF 274118 X	0.045494	3,637	1.65	1.65	1.65
Collateral			USD	USD	1.000 36220DGH6	GNMA GNMI SF 274800 X	0.058550	154	0.09	0.09	0.09
Collateral			USD	USD	1.000 36220E5J2	GNMA GNMI SF 276349 X	0.012925	154	0.02	0.02	0.02
Collateral			USD	USD	1.000 36220EXN2	GNMA GNMI SF 276185 X	0.029847	3,193	0.95	0.95	0.95
Collateral			USD	USD	1.000 36220HT34	GNMA GNMI SF 278770 X	0.090605	769	0.70	0.70	0.70
Collateral			USD	USD	1.000 36220LJF9	GNMA GNMI SF 281162 X	0.035864	3,674	1.32	1.32	1.32
Collateral			USD	USD	1.000 36220NAR8	GNMA GNMI SF 282716 X	0.092981	5,377	5.00	5.00	5.00
Collateral			USD	USD	1.000 36220NBB2	GNMA GNMI SF 282734 X	0.033069	385	0.13	0.13	0.13
Collateral			USD	USD	1.000 36220NLQ8	GNMA GNMI SF 283035 X	0.027264	962	0.26	0.26	0.26
Collateral			USD	USD	1.000 36220PJQ6	GNMA GNMI SF 283871 X	0.167148	4,201	7.02	7.02	7.02
Collateral			USD	USD	1.000 36220PQF2	GNMA GNMI SF 284054 X	0.131590	490	0.64	0.64	0.64
Collateral			USD	USD	1.000 36220PVF6	GNMA GNMI SF 284214 X	0.085967	462	0.40	0.40	0.40
Collateral			USD	USD	1.000 36220PYU0	GNMA GNMI SF 284323 X	0.080560	289	0.23	0.23	0.23
Collateral			USD	USD	1.000 36220QBM1	GNMA GNMI SF 284544 X	0.019846	100	0.02	0.02	0.02
Collateral			USD	USD	1.000 36220QDM9	GNMA GNMI SF 284608 X	0.027831	250	0.07	0.07	0.07
Collateral			USD	USD	1.000 36220QFX3	GNMA GNMI SF 284682 X	0.101284	596	0.60	0.60	0.60
Collateral			USD	USD	1.000 36220QHE3	GNMA GNMI SF 284729 X	0.047560	192	0.09	0.09	0.09
Collateral			USD	USD	1.000 36220QLA6	GNMA GNMI SF 284821 X	0.586440	192	1.13	1.13	1.13
Collateral			USD	USD	1.000 36220QLW8	GNMA GNMI SF 284841 X	0.195120	96	0.19	0.19	0.19
Collateral			USD	USD	1.000 36220RKW7	GNMA GNMI SF 285709 X	0.266933	115	0.31	0.31	0.31
Collateral			USD	USD	1.000 36220RP69	GNMA GNMI SF 285845 X	0.018200	96	0.02	0.02	0.02
Collateral			USD	USD	1.000 36220RPP7	GNMA GNMI SF 285830 X	0.080260	385	0.31	0.31	0.31
Collateral			USD	USD	1.000 36220RW20	GNMA GNMI SF 286065 X	0.184680	96	0.18	0.18	0.18
Collateral			USD	USD	1.000 36220S4Q6	GNMA GNMI SF 287131 X	0.138920	481	0.67	0.67	0.67
Collateral			USD	USD	1.000 36220SA63	GNMA GNMI SF 286329 X	0.046827	423	0.20	0.20	0.20
Collateral			USD	USD	1.000 36220SBA3	GNMA GNMI SF 286333 X	0.013456	346	0.05	0.05	0.05
Collateral			USD	USD	1.000 36220SEB8	GNMA GNMI SF 286430 X	0.122117	198	0.24	0.24	0.24
Collateral			USD	USD	1.000 36220SEF9	GNMA GNMI SF 286434 X	0.007240	96	0.01	0.01	0.01
Collateral			USD	USD	1.000 36220SW85	GNMA GNMI SF 286971 X	0.032350	154	0.05	0.05	0.05
Collateral			USD	USD	1.000 36220SYX8	GNMA GNMI SF 287026 X	0.260960	96	0.25	0.25	0.25
Collateral			USD	USD	1.000 36220TPR9	GNMA GNMI SF 287632 X	0.117444	173	0.20	0.20	0.20
Collateral			USD	USD	1.000 36220TPY4	GNMA GNMI SF 287639 X	0.183680	96	0.18	0.18	0.18
Collateral			USD	USD	1.000 36220TXG4	GNMA GNMI SF 287879 X	0.033207	1,077	0.36	0.36	0.36
Collateral			USD	USD	1.000 36220UHF1	GNMA GNMI SF 288330 X	0.021253	289	0.06	0.06	0.06
Collateral			USD	USD	1.000 36220UKL4	GNMA GNMI SF 288399 X	0.018160	96	0.02	0.02	0.02
Collateral			USD	USD	1.000 36220UKU4	GNMA GNMI SF 288407 X	0.072184	1,293	0.93	0.93	0.93



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36220UKV2	GNMA GNMI SF 288408 X	0.120314	135	0.16	0.16	0.16
Collateral			USD	USD	1.000 36220UVV0	GNMA GNMI SF 288728 X	0.038640	481	0.19	0.19	0.19
Collateral			USD	USD	1.000 36220UXN6	GNMA GNMI SF 288785 X	0.035192	962	0.34	0.34	0.34
Collateral			USD	USD	1.000 36220UZM6	GNMA GNMI SF 288848 X	0.066543	135	0.09	0.09	0.09
Collateral			USD	USD	1.000 36220V2G3	GNMA GNMI SF 289775 X	0.064405	731	0.47	0.47	0.47
Collateral			USD	USD	1.000 36220V2M0	GNMA GNMI SF 289780 X	0.300420	192	0.58	0.58	0.58
Collateral			USD	USD	1.000 36220VC23	GNMA GNMI SF 289089 X	0.257111	173	0.45	0.45	0.45
Collateral			USD	USD	1.000 36220VE39	GNMA GNMI SF 289154 X	0.197200	115	0.23	0.23	0.23
Collateral			USD	USD	1.000 36220VK57	GNMA GNMI SF 289316 X	0.024720	529	0.13	0.13	0.13
Collateral			USD	USD	1.000 36220WDT1	GNMA GNMI SF 290014 X	0.464800	96	0.45	0.45	0.45
Collateral			USD	USD	1.000 36220WHZ3	GNMA GNMI SF 290148 X	0.351900	192	0.68	0.68	0.68
Collateral			USD	USD	1.000 36220WLG0	GNMA GNMI SF 290227 X	0.042050	308	0.13	0.13	0.13
Collateral			USD	USD	1.000 36220WR25	GNMA GNMI SF 290405 X	0.076188	1,962	1.49	1.49	1.49
Collateral			USD	USD	1.000 36220WRE9	GNMA GNMI SF 290385 X	0.015323	2,597	0.40	0.40	0.40
Collateral			USD	USD	1.000 36220XKV6	GNMA GNMI SF 291108 X	0.006885	635	0.04	0.04	0.04
Collateral			USD	USD	1.000 36220Y3K7	GNMA GNMI SF 292502 X	0.054695	731	0.40	0.40	0.40
Collateral			USD	USD	1.000 36220Y6L2	GNMA GNMI SF 292575 X	0.088800	96	0.09	0.09	0.09
Collateral			USD	USD	1.000 36220Y6P3	GNMA GNMI SF 292578 X	0.028924	13,272	3.84	3.84	3.84
Collateral			USD	USD	1.000 36220YFB4	GNMA GNMI SF 291862 X	0.023067	115	0.03	0.03	0.03
Collateral			USD	USD	1.000 36220YGK3	GNMA GNMI SF 291902 X	0.137486	269	0.37	0.37	0.37
Collateral			USD	USD	1.000 36220YMG5	GNMA GNMI SF 292059 X	1.112240	96	1.07	1.07	1.07
Collateral			USD	USD	1.000 36220YNE9	GNMA GNMI SF 292089 X	0.285720	192	0.55	0.55	0.55
Collateral			USD	USD	1.000 36220YQ22	GNMA GNMI SF 292173 X	0.444400	135	0.60	0.60	0.60
Collateral			USD	USD	1.000 36220YSP9	GNMA GNMI SF 292226 X	0.256725	154	0.40	0.40	0.40
Collateral			USD	USD	1.000 36220YWM1	GNMA GNMI SF 292352 X	0.737163	308	2.27	2.27	2.27
Collateral			USD	USD	1.000 36221P7D7	GNMA GPMI GP 912592 X	0.019080	962	0.18	0.18	0.18
Collateral			USD	USD	1.000 36223AAP7	GNMA GNMI SF 301614 X	0.322640	192	0.62	0.62	0.62
Collateral			USD	USD	1.000 36223AR38	GNMA GNMI SF 302106 X	0.040033	115	0.05	0.05	0.05
Collateral			USD	USD	1.000 36223AR61	GNMA GNMI SF 302109 X	0.375962	404	1.52	1.52	1.52
Collateral			USD	USD	1.000 36223AWB4	GNMA GNMI SF 302242 X	0.038013	308	0.12	0.12	0.12
Collateral			USD	USD	1.000 36223CL97	GNMA GNMI SF 303752 X	0.059273	2,058	1.22	1.22	1.22
Collateral			USD	USD	1.000 36223D6U5	GNMA GNMI SF 305183 X	0.070900	231	0.16	0.16	0.16
Collateral			USD	USD	1.000 36223D6X9	GNMA GNMI SF 305186 X	0.071659	2,778	1.99	1.99	1.99
Collateral			USD	USD	1.000 36223DNQ5	GNMA GNMI SF 304699 X	0.223949	1,208	2.71	2.71	2.71
Collateral			USD	USD	1.000 36223DYH3	GNMA GNMI SF 305012 X	0.290880	96	0.28	0.28	0.28
Collateral			USD	USD	1.000 36223DYK6	GNMA GNMI SF 305014 X	0.156288	1,887	2.95	2.95	2.95



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Collateral			USD	USD	1.000	36223E6S8	GNMA GNMI SF 306081 X	0.068588	1,616	1.11	1.11	1.11
Collateral			USD	USD	1.000	36223EEN0	GNMA GNMI SF 305341 X	0.098050	539	0.53	0.53	0.53
Collateral			USD	USD	1.000	36223EV27	GNMA GNMI SF 305833 X	0.700800	192	1.35	1.35	1.35
Collateral			USD	USD	1.000	36223F5R8	GNMA GNMI SF 306956 X	0.347800	289	1.00	1.00	1.00
Collateral			USD	USD	1.000	36223FFZ9	GNMA GNMI SF 306284 X	0.794320	769	6.11	6.11	6.11
Collateral			USD	USD	1.000	36223FNP2	GNMA GNMI SF 306498 X	0.201800	96	0.19	0.19	0.19
Collateral			USD	USD	1.000	36223FQB0	GNMA GNMI SF 306550 X	0.053533	9,839	5.27	5.27	5.27
Collateral			USD	USD	1.000	36223GP45	GNMA GNMI SF 307443 X	0.036552	45,004	16.45	16.45	16.45
Collateral			USD	USD	1.000	36223GSV2	GNMA GNMI SF 307532 X	0.063336	13,007	8.24	8.24	8.24
Collateral			USD	USD	1.000	36223HGQ4	GNMA GNMI SF 308107 X	0.155539	585	0.91	0.91	0.91
Collateral			USD	USD	1.000	36223HK48	GNMA GNMI SF 308215 X	0.077600	115	0.09	0.09	0.09
Collateral			USD	USD	1.000	36223K3Y4	GNMA GNMI SF 310515 X	0.190160	385	0.73	0.73	0.73
Collateral			USD	USD	1.000	36223KAU4	GNMA GNMI SF 309719 X	0.087608	8,205	7.19	7.19	7.19
Collateral			USD	USD	1.000	36223KRQ5	GNMA GNII SF 310195 C	0.175391	190	0.33	0.33	0.33
Collateral			USD	USD	1.000	36223L5X2	GNMA GNMI SF 311462 X	0.233600	154	0.36	0.36	0.36
Collateral			USD	USD	1.000	36223LY85	GNMA GNMI SF 311335 X	0.814923	1,000	8.15	8.15	8.15
Collateral			USD	USD	1.000	36223NPY4	GNMA GNMI SF 312839 X	0.248171	135	0.33	0.33	0.33
Collateral			USD	USD	1.000	36223PHE2	GNMA GNMI SF 313529 X	0.336125	147	0.50	0.50	0.50
Collateral			USD	USD	1.000	36223PMX4	GNMA GNMI SF 313674 X	0.312732	2,847	8.90	8.90	8.90
Collateral			USD	USD	1.000	36223RBN4	GNMA GNMI SF 315145 X	0.067200	96	0.06	0.06	0.06
Collateral			USD	USD	1.000	36223RBQ7	GNMA GNMI SF 315147 X	0.096800	96	0.09	0.09	0.09
Collateral			USD	USD	1.000	36223RHX6	GNMA GNMI SF 315346 X	0.311766	1,923	6.00	6.00	6.00
Collateral			USD	USD	1.000	36223RXK6	GNMA GNMI SF 315782 X	0.312020	385	1.20	1.20	1.20
Collateral			USD	USD	1.000	36223S5N9	GNMA GNMI SF 316853 X	0.246230	127	0.31	0.31	0.31
Collateral			USD	USD	1.000	36223SCK7	GNMA GNMI SF 316074 X	0.168220	192	0.32	0.32	0.32
Collateral			USD	USD	1.000	36223SFK4	GNMA GNMI SF 316170 X	0.383640	96	0.37	0.37	0.37
Collateral			USD	USD	1.000	36223SJW4	GNMA GNMI SF 316277 X	0.039885	3,866	1.54	1.54	1.54
Collateral			USD	USD	1.000	36223SUN1	GNMA GNMI SF 316589 X	0.416909	212	0.88	0.88	0.88
Collateral			USD	USD	1.000	36223SZ48	GNMA GNMI SF 316763 X	0.156328	2,885	4.51	4.51	4.51
Collateral			USD	USD	1.000	36223SZY2	GNMA GNMI SF 316759 X	0.132488	308	0.41	0.41	0.41
Collateral			USD	USD	1.000	36223T4C2	GNMA GNMI SF 317719 X	0.500967	115	0.58	0.58	0.58
Collateral			USD	USD	1.000	36223TCS8	GNMA GNMI SF 316981 X	0.432489	173	0.75	0.75	0.75
Collateral			USD	USD	1.000	36223THS3	GNMA GNMI SF 317141 X	1.471840	96	1.42	1.42	1.42
Collateral			USD	USD	1.000	36223TWH0	GNMA GNMI SF 317548 X	0.504767	346	1.75	1.75	1.75
Collateral			USD	USD	1.000	36223U2C1	GNMA GNMI SF 318571 X	0.668080	96	0.64	0.64	0.64
Collateral			USD	USD	1.000	36223UAM0	GNMA GNMI SF 317812 X	0.878320	192	1.69	1.69	1.69



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Collateral			USD	USD	1.000 36223UBS6	GNMA GNMI SF 317849 X	0.348971	135	0.47	0.47	0.47
Collateral			USD	USD	1.000 36223UG93	GNMA GNMI SF 318024 X	0.584400	115	0.67	0.67	0.67
Collateral			USD	USD	1.000 36223URN0	GNMA GNMI SF 318293 X	0.336217	2,212	7.44	7.44	7.44
Collateral			USD	USD	1.000 36223UU97	GNMA GNMI SF 318408 X	0.334920	96	0.32	0.32	0.32
Collateral			USD	USD	1.000 36223UVF2	GNMA GNMI SF 318414 X	0.373480	96	0.36	0.36	0.36
Collateral			USD	USD	1.000 36223V6A9	GNMA GNMI SF 319565 X	0.073360	96	0.07	0.07	0.07
Collateral			USD	USD	1.000 36223VRD0	GNMA GNMI SF 319184 X	0.191643	269	0.52	0.52	0.52
Collateral			USD	USD	1.000 36223VV52	GNMA GNMI SF 319336 X	0.400857	1,904	7.63	7.63	7.63
Collateral			USD	USD	1.000 36223VV94	GNMA GNMI SF 319340 X	0.068929	327	0.23	0.23	0.23
Collateral			USD	USD	1.000 36223VVU7	GNMA GNMI SF 319327 X	0.312371	135	0.42	0.42	0.42
Collateral			USD	USD	1.000 36223VWB8	GNMA GNMI SF 319342 X	0.160745	11,804	18.97	18.97	18.97
Collateral			USD	USD	1.000 36223WBT0	GNMA GNMI SF 319650 X	0.323033	115	0.37	0.37	0.37
Collateral			USD	USD	1.000 36223WHJ6	GNMA GNMI SF 319833 X	0.988880	96	0.95	0.95	0.95
Collateral			USD	USD	1.000 36223WJE5	GNMA GNMI SF 319861 X	0.227640	96	0.22	0.22	0.22
Collateral			USD	USD	1.000 36223WM35	GNMA GNMI SF 319978 X	0.276594	123	0.34	0.34	0.34
Collateral			USD	USD	1.000 36223WNF7	GNMA GNMI SF 319990 X	0.053640	96	0.05	0.05	0.05
Collateral			USD	USD	1.000 36223WPD0	GNMA GNMI SF 320020 X	0.224543	135	0.30	0.30	0.30
Collateral			USD	USD	1.000 36223WXE9	GNMA GNMI SF 320277 X	0.255280	192	0.49	0.49	0.49
Collateral			USD	USD	1.000 36223WZ23	GNMA GNMI SF 320361 X	0.039911	346	0.14	0.14	0.14
Collateral			USD	USD	1.000 36223XC34	GNMA GNMI SF 320590 X	0.381350	385	1.47	1.47	1.47
Collateral			USD	USD	1.000 36223XHY1	GNMA GNMI SF 320747 X	0.598040	96	0.58	0.58	0.58
Collateral			USD	USD	1.000 36223XKH4	GNMA GNMI SF 320796 X	0.030850	308	0.09	0.09	0.09
Collateral			USD	USD	1.000 36223XLM2	GNMA GNMI SF 320832 X	0.163064	481	0.78	0.78	0.78
Collateral			USD	USD	1.000 36223XLY6	GNMA GNMI SF 320843 X	0.120707	354	0.43	0.43	0.43
Collateral			USD	USD	1.000 36223XM25	GNMA GNMI SF 320877 X	0.082600	96	0.08	0.08	0.08
Collateral			USD	USD	1.000 36223Y4D9	GNMA GNMI SF 322220 X	0.239233	231	0.55	0.55	0.55
Collateral			USD	USD	1.000 36223YH78	GNMA GNMI SF 321654 X	2.078983	231	4.80	4.80	4.80
Collateral			USD	USD	1.000 36223YJB7	GNMA GNMI SF 321658 X	0.517100	115	0.60	0.60	0.60
Collateral			USD	USD	1.000 36223YLB4	GNMA GNMI SF 321722 X	0.721413	289	2.08	2.08	2.08
Collateral			USD	USD	1.000 36224A4U2	GNMA GNMI SF 323135 X	0.167964	954	1.60	1.60	1.60
Collateral			USD	USD	1.000 36224A4V0	GNMA GNMI SF 323136 X	0.113423	1,481	1.68	1.68	1.68
Collateral			USD	USD	1.000 36224AHL8	GNMA GNMI SF 322535 X	0.198400	96	0.19	0.19	0.19
Collateral			USD	USD	1.000 36224AL82	GNMA GNMI SF 322651 X	1.160400	96	1.12	1.12	1.12
Collateral			USD	USD	1.000 36224APG0	GNMA GNMI SF 322723 X	0.373680	192	0.72	0.72	0.72
Collateral			USD	USD	1.000 36224APV7	GNMA GNMI SF 322736 X	0.146960	96	0.14	0.14	0.14
Collateral			USD	USD	1.000 36224AQY0	GNMA GNMI SF 322771 X	0.390040	96	0.38	0.38	0.38



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Collateral			USD	USD	1.000	36224ASJ1	GNMA GNMI SF 322821 X	0.312520	96	0.30	0.30	0.30
Collateral			USD	USD	1.000	36224AZZ7	GNMA GNMI SF 323060 X	0.100160	96	0.10	0.10	0.10
Collateral			USD	USD	1.000	36224BCK3	GNMA GNMI SF 323274 X	0.115467	692	0.80	0.80	0.80
Collateral			USD	USD	1.000	36224BFQ7	GNMA GNMI SF 323375 X	0.333240	96	0.32	0.32	0.32
Collateral			USD	USD	1.000	36224BGQ6	GNMA GNMI SF 323407 X	0.002400	96	0.00	0.00	0.00
Collateral			USD	USD	1.000	36224BHA0	GNMA GNMI SF 323425 X	0.146680	96	0.14	0.14	0.14
Collateral			USD	USD	1.000	36224BJQ3	GNMA GNMI SF 323471 X	0.391840	96	0.38	0.38	0.38
Collateral			USD	USD	1.000	36224BKC2	GNMA GNMI SF 323491 X	0.701800	115	0.81	0.81	0.81
Collateral			USD	USD	1.000	36224C3H8	GNMA GNMI SF 324900 X	0.085800	96	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224CN94	GNMA GNMI SF 324516 X	1.039667	104	1.08	1.08	1.08
Collateral			USD	USD	1.000	36224D3H6	GNMA GNMI SF 325800 X	0.201476	566	1.14	1.14	1.14
Collateral			USD	USD	1.000	36224E6G3	GNMA GNMI SF 326771 X	0.177920	96	0.17	0.17	0.17
Collateral			USD	USD	1.000	36224ETW3	GNMA GNMI SF 326465 X	0.320844	5,641	18.10	18.10	18.10
Collateral			USD	USD	1.000	36224GRB6	GNMA GNMI SF 328182 X	0.079074	16,937	13.39	13.39	13.39
Collateral			USD	USD	1.000	36224HS64	GNMA GNMI SF 329141 X	0.123854	113	0.14	0.14	0.14
Collateral			USD	USD	1.000	36224HSG2	GNMA GNMI SF 329119 X	0.270200	96	0.26	0.26	0.26
Collateral			USD	USD	1.000	36224JBC5	GNMA GNMI SF 329535 X	0.324436	539	1.75	1.75	1.75
Collateral			USD	USD	1.000	36224JHS4	GNMA GNMI SF 329741 X	0.088440	96	0.09	0.09	0.09
Collateral			USD	USD	1.000	36224JLA8	GNMA GNMI SF 329821 X	0.531175	308	1.63	1.63	1.63
Collateral			USD	USD	1.000	36224JLS9	GNMA GNMI SF 329837 X	0.309920	96	0.30	0.30	0.30
Collateral			USD	USD	1.000	36224JMM1	GNMA GNMI SF 329864 X	0.790255	100	0.79	0.79	0.79
Collateral			USD	USD	1.000	36224JT85	GNMA GNMI SF 330075 X	0.934829	135	1.26	1.26	1.26
Collateral			USD	USD	1.000	36224L2X4	GNMA GNMI SF 332090 X	0.140714	135	0.19	0.19	0.19
Collateral			USD	USD	1.000	36224LQ75	GNMA GNMI SF 331778 X	0.230120	769	1.77	1.77	1.77
Collateral			USD	USD	1.000	36224LVQ7	GNMA GNMI SF 331923 X	0.298867	231	0.69	0.69	0.69
Collateral			USD	USD	1.000	36224MUM5	GNMA GNMI SF 332788 X	0.326680	96	0.31	0.31	0.31
Collateral			USD	USD	1.000	36224N6A6	GNMA GNMI SF 333965 X	1.238120	96	1.19	1.19	1.19
Collateral			USD	USD	1.000	36224PM39	GNMA GNMI SF 334378 X	0.706967	115	0.82	0.82	0.82
Collateral			USD	USD	1.000	36224QC95	GNMA GNMI SF 334996 X	0.341364	212	0.72	0.72	0.72
Collateral			USD	USD	1.000	36224R6S8	GNMA GNMI SF 336681 X	0.868333	115	1.00	1.00	1.00
Collateral			USD	USD	1.000	36224S3Z3	GNMA GNMI SF 337516 X	0.220941	131	0.29	0.29	0.29
Collateral			USD	USD	1.000	36224S7C0	GNMA GNMI SF 337591 X	0.080320	96	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224SGH9	GNMA GNMI SF 336900 X	0.149533	289	0.43	0.43	0.43
Collateral			USD	USD	1.000	36224SHT2	GNMA GNMI SF 336942 X	0.113782	520	0.59	0.59	0.59
Collateral			USD	USD	1.000	36224SJG8	GNMA GNMI SF 336963 X	1.085067	115	1.25	1.25	1.25
Collateral			USD	USD	1.000	36224SYQ9	GNMA GNMI SF 337419 X	0.035107	289	0.10	0.10	0.10



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Collateral			USD	USD	1.000 36224T5J5	GNMA GNMI SF 338449 X	1.345520	96	1.29	1.29	1.29
Collateral			USD	USD	1.000 36224TAC4	GNMA GNMI SF 337603 X	0.188880	96	0.18	0.18	0.18
Collateral			USD	USD	1.000 36224TF96	GNMA GNMI SF 337792 X	0.815920	96	0.78	0.78	0.78
Collateral			USD	USD	1.000 36224TVN7	GNMA GNMI SF 338221 X	0.022169	752	0.17	0.17	0.17
Collateral			USD	USD	1.000 36224TXA3	GNMA GNMI SF 338273 X	0.144176	327	0.47	0.47	0.47
Collateral			USD	USD	1.000 36224TYW4	GNMA GNMI SF 338325 X	0.379767	115	0.44	0.44	0.44
Collateral			USD	USD	1.000 36224TZ60	GNMA GNMI SF 338365 X	0.179306	327	0.59	0.59	0.59
Collateral			USD	USD	1.000 36224UAY3	GNMA GNMI SF 338523 X	0.129690	2,598	3.37	3.37	3.37
Collateral			USD	USD	1.000 36224UDK0	GNMA GNMI SF 338606 X	0.133400	96	0.13	0.13	0.13
Collateral			USD	USD	1.000 36224UJ81	GNMA GNMI SF 338787 X	0.521444	181	0.94	0.94	0.94
Collateral			USD	USD	1.000 36224UUV7	GNMA GNMI SF 339096 X	0.106000	96	0.10	0.10	0.10
Collateral			USD	USD	1.000 36224VAN5	GNMA GNMI SF 339413 X	1.010960	96	0.97	0.97	0.97
Collateral			USD	USD	1.000 36224VCS2	GNMA GNMI SF 339481 X	0.338086	135	0.46	0.46	0.46
Collateral			USD	USD	1.000 36224VQP3	GNMA GNMI SF 339862 X	0.579760	96	0.56	0.56	0.56
Collateral			USD	USD	1.000 36224WBT9	GNMA GNMI SF 340350 X	0.171345	119	0.20	0.20	0.20
Collateral			USD	USD	1.000 36224WD91	GNMA GNMI SF 340428 X	0.068688	119	0.08	0.08	0.08
Collateral			USD	USD	1.000 36224WM59	GNMA GNMI SF 340680 X	0.162720	96	0.16	0.16	0.16
Collateral			USD	USD	1.000 36224WNK5	GNMA GNMI SF 340694 X	0.258968	119	0.31	0.31	0.31
Collateral			USD	USD	1.000 36224WP49	GNMA GNMI SF 340743 X	0.495068	393	1.95	1.95	1.95
Collateral			USD	USD	1.000 36224WV59	GNMA GNMI SF 340936 X	0.445800	96	0.43	0.43	0.43
Collateral			USD	USD	1.000 36224WVX8	GNMA GNMI SF 340930 X	0.419053	289	1.21	1.21	1.21
Collateral			USD	USD	1.000 36224XJR3	GNMA GNMI SF 341472 X	0.798560	96	0.77	0.77	0.77
Collateral			USD	USD	1.000 36224XKX8	GNMA GNMI SF 341510 X	1.172480	96	1.13	1.13	1.13
Collateral			USD	USD	1.000 36224XMM0	GNMA GNMI SF 341564 X	1.445040	96	1.39	1.39	1.39
Collateral			USD	USD	1.000 36224XQ20	GNMA GNMI SF 341673 X	0.153825	154	0.24	0.24	0.24
Collateral			USD	USD	1.000 36224XQ53	GNMA GNMI SF 341676 X	0.033040	96	0.03	0.03	0.03
Collateral			USD	USD	1.000 36224XRA1	GNMA GNMI SF 341681 X	0.093546	273	0.26	0.26	0.26
Collateral			USD	USD	1.000 36224XRL7	GNMA GNMI SF 341691 X	0.099160	96	0.10	0.10	0.10
Collateral			USD	USD	1.000 36224YLH0	GNMA GNMI SF 342428 X	0.612057	135	0.82	0.82	0.82
Collateral			USD	USD	1.000 36224YM22	GNMA GNMI SF 342477 X	0.126661	442	0.56	0.56	0.56
Collateral			USD	USD	1.000 36224YM55	GNMA GNMI SF 342480 X	0.050008	481	0.24	0.24	0.24
Collateral			USD	USD	1.000 36224YNR6	GNMA GNMI SF 342500 X	0.237000	96	0.23	0.23	0.23
Collateral			USD	USD	1.000 36224YNS4	GNMA GNMI SF 342501 X	0.131061	635	0.83	0.83	0.83
Collateral			USD	USD	1.000 36224YPK9	GNMA GNMI SF 342526 X	0.058335	769	0.45	0.45	0.45
Collateral			USD	USD	1.000 36224YPL7	GNMA GNMI SF 342527 X	0.200745	208	0.42	0.42	0.42
Collateral			USD	USD	1.000 36224YQB8	GNMA GNMI SF 342550 X	0.441372	310	1.37	1.37	1.37



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36224YQC6	GNMA GNMI SF 342551 X	0.014160	96	0.01	0.01	0.01
Collateral			USD	USD	1.000	36224YQG7	GNMA GNMI SF 342555 X	0.078499	155	0.12	0.12	0.12
Collateral			USD	USD	1.000	36224YU23	GNMA GNMI SF 342701 X	0.786448	240	1.89	1.89	1.89
Collateral			USD	USD	1.000	36224YZE2	GNMA GNMI SF 342841 X	0.109558	590	0.65	0.65	0.65
Collateral			USD	USD	1.000	36224YZK8	GNMA GNMI SF 342846 X	0.161950	308	0.50	0.50	0.50
Collateral			USD	USD	1.000	36225A2B5	GNMA GNMI SP 780770 X	1.175907	3,654	42.96	42.96	42.96
Collateral			USD	USD	1.000	36225A2J8	GNMA GNMI SP 780777 X	0.472556	5,482	25.91	25.91	25.91
Collateral			USD	USD	1.000	36225A2L3	GNMA GNMI SP 780779 X	0.000246	12,300	0.03	0.03	0.03
Collateral			USD	USD	1.000	36225A2R0	GNMA GNMI SP 780784 X	0.127328	5,578	7.10	7.10	7.10
Collateral			USD	USD	1.000	36225A3F5	GNMA GNMI SP 780798 X	0.350061	348	1.22	1.22	1.22
Collateral			USD	USD	1.000	36225A3K4	GNMA GNMI SP 780802 X	0.511867	3,422	17.51	17.51	17.51
Collateral			USD	USD	1.000	36225A4B3	GNMA GNMI SP 780818 X	0.022015	2,597	0.57	0.57	0.57
Collateral			USD	USD	1.000	36225A4U1	GNMA GNMI SP 780835 X	0.093185	3,655	3.41	3.41	3.41
Collateral			USD	USD	1.000	36225A5B2	GNMA GNII SP 780842 M	0.396702	313	1.24	1.24	1.24
Collateral			USD	USD	1.000	36225A5V8	GNMA GNMI SP 780860 X	1.286905	1,820	23.42	23.42	23.42
Collateral			USD	USD	1.000	36225A6X3	GNMA GNMI SP 780886 X	0.766477	77,555	594.44	594.44	594.44
Collateral			USD	USD	1.000	36225A7H7	GNMA GNMI SP 780896 X	0.570024	327	1.86	1.86	1.86
Collateral			USD	USD	1.000	36225AA59	GNMA GNMI SP 780028 X	0.274203	3,952	10.84	10.84	10.84
Collateral			USD	USD	1.000	36225AAK6	GNMA GNMI SP 780010 X	0.039775	8,280	3.29	3.29	3.29
Collateral			USD	USD	1.000	36225AAL4	GNMA GNMI SP 780011 X	0.017280	217	0.04	0.04	0.04
Collateral			USD	USD	1.000	36225AAX8	GNMA GNMI SP 780022 X	0.014651	801	0.12	0.12	0.12
Collateral			USD	USD	1.000	36225AB25	GNMA GNMI SP 780057 X	0.282238	97	0.27	0.27	0.27
Collateral			USD	USD	1.000	36225AC24	GNMA GNMI SP 780089 X	0.217583	236	0.51	0.51	0.51
Collateral			USD	USD	1.000	36225AC99	GNMA GNMI SP 780096 X	0.010016	5,655	0.57	0.57	0.57
Collateral			USD	USD	1.000	36225ACB4	GNMA GNMI SP 780066 X	0.007829	8,271	0.65	0.65	0.65
Collateral			USD	USD	1.000	36225ACN8	GNMA GNMI SP 780077 X	0.230802	623	1.44	1.44	1.44
Collateral			USD	USD	1.000	36225AD80	GNMA GNMI SP 780127 X	0.010494	9,137	0.96	0.96	0.96
Collateral			USD	USD	1.000	36225ADJ6	GNMA GNMI SP 780105 X	0.390540	192	0.75	0.75	0.75
Collateral			USD	USD	1.000	36225ADU1	GNMA GNMI SP 780115 X	0.189840	96	0.18	0.18	0.18
Collateral			USD	USD	1.000	36225AE63	GNMA GNMI SP 780157 X	0.114204	9,265	10.58	10.58	10.58
Collateral			USD	USD	1.000	36225AEN6	GNMA GNMI SP 780141 X	0.049587	4	0.00	0.00	0.00
Collateral			USD	USD	1.000	36225AET3	GNMA GNMI SP 780146 X	0.019173	2,285	0.44	0.44	0.44
Collateral			USD	USD	1.000	36225AEY2	GNMA GNMI SP 780151 X	0.063296	208	0.13	0.13	0.13
Collateral			USD	USD	1.000	36225AF39	GNMA GNMI SP 780186 X	0.439738	1,173	5.16	5.16	5.16
Collateral			USD	USD	1.000	36225AG87	GNMA GNMI SP 780223 X	0.120690	4	0.00	0.00	0.00
Collateral			USD	USD	1.000	36225AGK0	GNMA GNMI SP 780202 X	0.051053	5,482	2.80	2.80	2.80



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

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Collateral			USD	USD	1.000	36225AGM6	GNMA GNMI SP 780204 X	0.424964	1,923	8.17	8.17	8.17
Collateral			USD	USD	1.000	36225AGN4	GNMA GNMI SP 780205 X	0.285873	3,270	9.35	9.35	9.35
Collateral			USD	USD	1.000	36225AH78	GNMA GNMI SP 780254 X	0.130938	1,923	2.52	2.52	2.52
Collateral			USD	USD	1.000	36225AJ50	GNMA GNMI SP 780284 X	0.098324	131	0.13	0.13	0.13
Collateral			USD	USD	1.000	36225AKY5	GNMA GNMI SP 780311 X	0.096585	1,250	1.21	1.21	1.21
Collateral			USD	USD	1.000	36225AKZ2	GNMA GNMI SP 780312 X	0.951328	996	9.48	9.48	9.48
Collateral			USD	USD	1.000	36225AL65	GNMA GNMI SP 780349 X	0.014645	5,059	0.74	0.74	0.74
Collateral			USD	USD	1.000	36225ALU2	GNMA GNMI SP 780339 X	0.249426	3,078	7.68	7.68	7.68
Collateral			USD	USD	1.000	36225AMB3	GNMA GNMI SP 780354 X	0.617830	1,039	6.42	6.42	6.42
Collateral			USD	USD	1.000	36225ANA4	GNMA GNMI SP 780385 X	0.487163	13,648	66.49	66.49	66.49
Collateral			USD	USD	1.000	36225ANP1	GNMA GNMI SP 780398 X	0.008600	135	0.01	0.01	0.01
Collateral			USD	USD	1.000	36225APQ7	GNMA GNMI SP 780431 X	0.275400	96	0.26	0.26	0.26
Collateral			USD	USD	1.000	36225AQ78	GNMA GNMI SP 780478 X	0.539800	96	0.52	0.52	0.52
Collateral			USD	USD	1.000	36225AQF0	GNMA GNMI SP 780454 X	0.415062	312	1.29	1.29	1.29
Collateral			USD	USD	1.000	36225AQQ6	GNMA GNMI SP 780463 X	0.426814	126	0.54	0.54	0.54
Collateral			USD	USD	1.000	36225AR69	GNMA GNMI SP 780509 X	0.665588	1,560	10.38	10.38	10.38
Collateral			USD	USD	1.000	36225ARA0	GNMA GNMI SP 780481 X	0.411000	96	0.40	0.40	0.40
Collateral			USD	USD	1.000	36225ARE2	GNMA GNMI SP 780485 X	0.351735	131	0.46	0.46	0.46
Collateral			USD	USD	1.000	36225ARH5	GNMA GNMI SP 780488 X	0.099200	8,367	8.30	8.30	8.30
Collateral			USD	USD	1.000	36225ART9	GNMA GNMI SP 780498 X	0.306222	194	0.59	0.59	0.59
Collateral			USD	USD	1.000	36225ASZ4	GNMA GNMI SP 780536 X	0.000835	7,305	0.06	0.06	0.06
Collateral			USD	USD	1.000	36225AT34	GNMA GNMI SP 780570 X	0.434131	12,137	52.69	52.69	52.69
Collateral			USD	USD	1.000	36225AT75	GNMA GNMI SP 780574 X	0.049776	13,044	6.49	6.49	6.49
Collateral			USD	USD	1.000	36225ATK6	GNMA GNMI SP 780554 X	0.010279	5,578	0.57	0.57	0.57
Collateral			USD	USD	1.000	36225ATP5	GNMA GNMI SP 780558 X	0.425760	289	1.23	1.23	1.23
Collateral			USD	USD	1.000	36225ATR1	GNMA GNMI SP 780560 X	0.638697	2,424	15.48	15.48	15.48
Collateral			USD	USD	1.000	36225AU81	GNMA GNMI SP 780607 X	0.009157	3,885	0.36	0.36	0.36
Collateral			USD	USD	1.000	36225AUH1	GNMA GNMI SP 780584 X	0.466336	26,698	124.50	124.50	124.50
Collateral			USD	USD	1.000	36225AVA5	GNMA GNMI SP 780609 X	0.129225	4,039	5.22	5.22	5.22
Collateral			USD	USD	1.000	36225AVG2	GNMA GNMI SP 780615 X	0.561138	118	0.66	0.66	0.66
Collateral			USD	USD	1.000	36225AVP2	GNMA GNMI SP 780622 X	0.308035	1,412	4.35	4.35	4.35
Collateral			USD	USD	1.000	36225AWN6	GNMA GNMI SP 780653 X	0.569893	108	0.61	0.61	0.61
Collateral			USD	USD	1.000	36225AYQ7	GNMA GNMI SP 780719 X	0.042190	8,822	3.72	3.72	3.72
Collateral			USD	USD	1.000	36225B3G1	GNMA GNMI SP 781699 X	1.771160	96	1.70	1.70	1.70
Collateral			USD	USD	1.000	36225BAC2	GNMA GNMI SP 780903 X	0.352800	58	0.20	0.20	0.20
Collateral			USD	USD	1.000	36225BAM0	GNMA GNMI SP 780912 X	0.816486	1,558	12.72	12.72	12.72



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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36225BAP3	GNMA GNMI SP 780914 X	1.212212	1,564	18.96	18.96	18.96
Collateral			USD	USD	1.000	36225BB31	GNMA GNMI SP 780958 X	1.293760	96	1.24	1.24	1.24
Collateral			USD	USD	1.000	36225BC48	GNMA GNMI SP 780991 X	0.309123	5,560	17.19	17.19	17.19
Collateral			USD	USD	1.000	36225BC55	GNMA GNMI SP 780992 X	0.613196	98	0.60	0.60	0.60
Collateral			USD	USD	1.000	36225BCL0	GNMA GNMI SP 780975 X	1.116931	112	1.25	1.25	1.25
Collateral			USD	USD	1.000	36225BDT2	GNMA GNMI SP 781014 X	1.384276	8,848	122.48	122.48	122.48
Collateral			USD	USD	1.000	36225BEA2	GNMA GNMI SP 781029 X	0.734935	10,355	76.10	76.10	76.10
Collateral			USD	USD	1.000	36225BHZ4	GNMA GNMI SP 781148 X	1.292451	44,227	571.61	571.61	571.61
Collateral			USD	USD	1.000	36225BJG4	GNMA GNMI SP 781163 X	0.262840	30,776	80.89	80.89	80.89
Collateral			USD	USD	1.000	36225BKP2	GNMA GNMI SP 781202 X	0.534538	150	0.80	0.80	0.80
Collateral			USD	USD	1.000	36225BKY5	GNMA GNMI SP 781210 X	0.742953	5,379	39.96	39.96	39.96
Collateral			USD	USD	1.000	36225BLB2	GNMA GNMI SP 781222 X	0.280374	62,938	176.46	176.46	176.46
Collateral			USD	USD	1.000	36225BMZ8	GNMA GNMI SP 781276 X	0.893748	4,174	37.30	37.30	37.30
Collateral			USD	USD	1.000	36225BNR5	GNMA GNMI SP 781300 X	0.622360	15,072	93.80	93.80	93.80
Collateral			USD	USD	1.000	36225BPC6	GNMA GNMI SP 781319 X	0.488247	4,405	21.51	21.51	21.51
Collateral			USD	USD	1.000	36225BPH5	GNMA GNMI SP 781324 X	0.531770	8,445	44.91	44.91	44.91
Collateral			USD	USD	1.000	36225BPM4	GNMA GNMI SP 781328 X	0.737766	22	0.16	0.16	0.16
Collateral			USD	USD	1.000	36225BPN2	GNMA GNMI SP 781329 X	1.448827	2,250	32.61	32.61	32.61
Collateral			USD	USD	1.000	36225BPY8	GNMA GNMI SP 781339 X	0.467217	1,434	6.70	6.70	6.70
Collateral			USD	USD	1.000	36225BPZ5	GNMA GNMI SP 781340 X	0.688999	38,127	262.70	262.70	262.70
Collateral			USD	USD	1.000	36225BQ68	GNMA GNMI SP 781377 X	1.606311	5	0.08	0.08	0.08
Collateral			USD	USD	1.000	36225BRA8	GNMA GNMI SP 781381 X	0.555532	1,546	8.59	8.59	8.59
Collateral			USD	USD	1.000	36225BRX8	GNMA GNMI SP 781402 X	0.565404	1,000	5.66	5.66	5.66
Collateral			USD	USD	1.000	36225BSF6	GNMA GNMI SP 781418 X	0.602300	192	1.16	1.16	1.16
Collateral			USD	USD	1.000	36225BSS8	GNMA GNMI SP 781429 X	0.815206	13,129	107.03	107.03	107.03
Collateral			USD	USD	1.000	36225BUG1	GNMA GNMI SP 781483 X	1.935560	96	1.86	1.86	1.86
Collateral			USD	USD	1.000	36225BUH9	GNMA GNMI SP 781484 X	1.652902	1,429	23.62	23.62	23.62
Collateral			USD	USD	1.000	36225BUJ5	GNMA GNMI SP 781485 X	1.771320	96	1.70	1.70	1.70
Collateral			USD	USD	1.000	36225BVX3	GNMA GNMI SP 781530 X	1.081889	789	8.54	8.54	8.54
Collateral			USD	USD	1.000	36225BW61	GNMA GNMI SP 781569 X	1.350660	385	5.20	5.20	5.20
Collateral			USD	USD	1.000	36225BWB0	GNMA GNMI SP 781542 X	2.016192	193	3.89	3.89	3.89
Collateral			USD	USD	1.000	36225BWG9	GNMA GNMI SP 781547 X	1.896364	454	8.61	8.61	8.61
Collateral			USD	USD	1.000	36225BWH7	GNMA GNMI SP 781548 X	1.012170	5,121	51.83	51.83	51.83
Collateral			USD	USD	1.000	3622A2AJ1	GNMA GNMI SP 783609 X	18.417331	320	59.01	59.01	59.01
Collateral			USD	USD	1.000	3622A2UK6	GNMA GNMI SP 784186 X	59.247619	4	2.39	2.39	2.39
Collateral			USD	USD	1.000	3622A2WD0	GNMA GNMI SP 784244 X	70.527071	83	58.58	58.58	58.58



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Collateral			USD	USD	1.000 3622A3AN0	GNMA GNII SP 784513 C	97.619366	163,731	159,832.86	159,832.86	159,832.86
Collateral			USD	USD	1.000 36230KRW3	GNMA GNHF RF 751401 H	0.545569	8,636	47.12	47.12	47.12
Collateral			USD	USD	1.000 36230LXY0	GNMA GNII SF 752495 C	7.473613	239	17.83	17.83	17.83
Collateral			USD	USD	1.000 36230UGA1	GNMA GNMI SF 759193 X	11.837490	769	91.08	91.08	91.08
Collateral			USD	USD	1.000 36241KAD0	GNMA GNMI SP 781804 X	4.193420	577	24.20	24.20	24.20
Collateral			USD	USD	1.000 36241KBZ0	GNMA GNMI SP 781856 X	4.275385	13,176	563.32	563.32	563.32
Collateral			USD	USD	1.000 36241KDD7	GNMA GNII SP 781900 M	6.054745	4	0.26	0.26	0.26
Collateral			USD	USD	1.000 36241KFD5	GNMA GNMI SP 781964 X	7.632125	154	11.74	11.74	11.74
Collateral			USD	USD	1.000 36241KFX1	GNMA GNMI SP 781982 X	4.980006	136,383	6,791.86	6,791.86	6,791.86
Collateral			USD	USD	1.000 36241KJ66	GNMA GNMI SP 782085 X	12.550673	101	12.70	12.70	12.70
Collateral			USD	USD	1.000 36241KJL3	GNMA GNMI SP 782067 X	11.426724	585	66.83	66.83	66.83
Collateral			USD	USD	1.000 36241KJQ2	GNMA GNMI SP 782071 X	11.266585	78	8.81	8.81	8.81
Collateral			USD	USD	1.000 36241KKY3	GNMA GNMI SP 782111 X	4.060583	231	9.37	9.37	9.37
Collateral			USD	USD	1.000 36241KL71	GNMA GNMI SP 782150 X	5.524637	17,271	954.15	954.15	954.15
Collateral			USD	USD	1.000 36241KMY1	GNMA GNMI JP 782175 X	2.268456	12,118	274.89	274.89	274.89
Collateral			USD	USD	1.000 36241KNA2	GNMA GNMI SP 782185 X	3.620314	135	4.87	4.87	4.87
Collateral			USD	USD	1.000 36241KPA0	GNMA GNMI SP 782217 X	3.869424	127	4.91	4.91	4.91
Collateral			USD	USD	1.000 36241KVY1	GNMA GNII SP 782431 M	4.722569	13,377	631.76	631.76	631.76
Collateral			USD	USD	1.000 36241KWK0	GNMA GNMI SP 782450 X	2.744830	11,749	322.49	322.49	322.49
Collateral			USD	USD	1.000 36241KX37	GNMA GNMI SP 782498 X	3.377046	93	3.13	3.13	3.13
Collateral			USD	USD	1.000 36241KXT0	GNMA GNMI SP 782490 X	7.076908	138	9.77	9.77	9.77
Collateral			USD	USD	1.000 36241KYL6	GNMA GNMI SP 782515 X	16.948360	385	65.20	65.20	65.20
Collateral			USD	USD	1.000 36241KYM4	GNMA GNMI SP 782516 X	8.096600	385	31.15	31.15	31.15
Collateral			USD	USD	1.000 36241KZW1	GNMA GNMI SP 782557 X	9.618620	8,390	807.02	807.02	807.02
Collateral			USD	USD	1.000 36241L6E1	GNMA GNMI JP 783569 X	27.103487	300	81.33	81.33	81.33
Collateral			USD	USD	1.000 36241L6P6	GNMA GNII SP 783578 M	20.207854	1,707	344.94	344.94	344.94
Collateral			USD	USD	1.000 36241LB21	GNMA GNMI SP 782757 X	4.775098	917	43.80	43.80	43.80
Collateral			USD	USD	1.000 36241LDX1	GNMA GNMI SP 782818 X	31.962474	2,577	823.54	823.54	823.54
Collateral			USD	USD	1.000 36241LE77	GNMA GNMI SP 782858 X	6.252981	6,198	387.56	387.56	387.56
Collateral			USD	USD	1.000 36241LED4	GNMA GNMI SP 782832 X	6.436235	412	26.55	26.55	26.55
Collateral			USD	USD	1.000 36241LG59	GNMA GNMI SP 782920 X	6.123353	995	60.94	60.94	60.94
Collateral			USD	USD	1.000 36241LKQ8	GNMA GNMI SP 783003 X	16.983475	253	43.02	43.02	43.02
Collateral			USD	USD	1.000 36241LNL6	GNMA GNMI SP 783095 X	17.730838	2,475	438.80	438.80	438.80
Collateral			USD	USD	1.000 36241LS23	GNMA GNMI SP 783237 X	24.940194	4,347	1,084.17	1,084.17	1,084.17
Collateral			USD	USD	1.000 36241LSH0	GNMA GNMI JP 783220 X	11.162207	42	4.64	4.64	4.64
Collateral			USD	USD	1.000 36241LTS5	GNMA GNMI SP 783261 X	15.710769	284	44.58	44.58	44.58



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36290RSY0	GNMA GNMI SF 615335 X	19.203553	136	26.16	26.16	26.16
Collateral			USD	USD	1.000	36290RU43	GNMA GNMI SF 615403 X	7.757656	4,283	332.25	332.25	332.25
Collateral			USD	USD	1.000	36290S3F6	GNMA GNII SF 616498 C	2.221943	2,308	51.29	51.29	51.29
Collateral			USD	USD	1.000	36290SFJ5	GNMA GNMI SF 615869 X	7.500475	361	27.04	27.04	27.04
Collateral			USD	USD	1.000	36290SKX8	GNMA GNMI SF 616010 X	6.695173	1,827	122.34	122.34	122.34
Collateral			USD	USD	1.000	36290SUD1	GNMA GNMI SF 616280 X	0.013518	7,925	1.07	1.07	1.07
Collateral			USD	USD	1.000	36290TLP2	GNMA GNMI SF 616934 X	14.906720	96	14.34	14.34	14.34
Collateral			USD	USD	1.000	36290UE28	GNMA GNMI SF 617653 X	2.680120	12	0.31	0.31	0.31
Collateral			USD	USD	1.000	36290UF92	GNMA GNMI SF 617692 X	2.980880	687	20.49	20.49	20.49
Collateral			USD	USD	1.000	36290UFK7	GNMA GNMI SF 617670 X	1.026627	150	1.54	1.54	1.54
Collateral			USD	USD	1.000	36290VBU7	GNMA GNMI SF 618451 X	9.337644	347	32.39	32.39	32.39
Collateral			USD	USD	1.000	36290VDN1	GNMA GNMI SF 618509 X	3.113342	754	23.47	23.47	23.47
Collateral			USD	USD	1.000	36291AW62	GNMA GNMI SF 622669 X	1.204560	96	1.16	1.16	1.16
Collateral			USD	USD	1.000	36291B6S1	GNMA GNMI SF 623781 X	0.871551	1,109	9.66	9.66	9.66
Collateral			USD	USD	1.000	36291BJR9	GNMA GNMI SF 623172 X	4.259187	807	34.37	34.37	34.37
Collateral			USD	USD	1.000	36291FKD9	GNMA GNMI SF 626792 X	5.988180	192	11.52	11.52	11.52
Collateral			USD	USD	1.000	36291HDM3	GNMA GNMI SF 628408 X	9.331120	96	8.97	8.97	8.97
Collateral			USD	USD	1.000	36291L6D2	GNMA GNMI SF 631868 X	0.906360	96	0.87	0.87	0.87
Collateral			USD	USD	1.000	36291MLY7	GNMA GNMI SF 632243 X	1.521959	576	8.76	8.76	8.76
Collateral			USD	USD	1.000	36291NXS5	GNMA GNMI SF 633489 X	2.086000	4	0.08	0.08	0.08
Collateral			USD	USD	1.000	36291NZ53	GNMA GNMI SF 633564 X	2.833689	3,054	86.53	86.53	86.53
Collateral			USD	USD	1.000	36291NZH7	GNMA GNMI SF 633544 X	1.701821	417	7.10	7.10	7.10
Collateral			USD	USD	1.000	36291QYB4	GNMA GNMI SF 635306 X	3.426174	156	5.34	5.34	5.34
Collateral			USD	USD	1.000	36291SCD0	GNMA GNMI SF 636468 X	12.916975	154	19.88	19.88	19.88
Collateral			USD	USD	1.000	36291UND3	GNMA GNMI SF 638588 X	4.648590	394	18.30	18.30	18.30
Collateral			USD	USD	1.000	36292CFF6	GNMA GNMI SF 644666 X	1.200080	96	1.15	1.15	1.15
Collateral			USD	USD	1.000	36292CRN6	GNMA GNMI SF 644993 X	14.256940	617	87.93	87.93	87.93
Collateral			USD	USD	1.000	36292DXT4	GNMA GNMI SF 646090 X	1.120800	96	1.08	1.08	1.08
Collateral			USD	USD	1.000	36292EM64	GNMA GNMI SF 646681 X	3.410390	200	6.82	6.82	6.82
Collateral			USD	USD	1.000	36292ER28	GNMA GNMI SF 646805 X	0.996200	96	0.96	0.96	0.96
Collateral			USD	USD	1.000	36292GPL3	GNMA GNMI SF 648527 X	4.433746	258	11.43	11.43	11.43
Collateral			USD	USD	1.000	36292KH25	GNMA GNMI SF 651049 X	6.855766	3,847	263.74	263.74	263.74
Collateral			USD	USD	1.000	36292KQW9	GNMA GNMI SF 651269 X	2.137580	385	8.22	8.22	8.22
Collateral			USD	USD	1.000	36292LDU5	GNMA GNMI SF 651815 X	4.387736	100	4.39	4.39	4.39
Collateral			USD	USD	1.000	36292LK60	GNMA GNMI SF 652017 X	3.058727	3,847	117.67	117.67	117.67
Collateral			USD	USD	1.000	36294N5M6	GNMA GNMI SF 655252 X	5.459136	1,923	105.01	105.01	105.01



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Global Securities Lending
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Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000 36294PY56	GNMA GNMI SF 656032 X	3.534379	365	12.92	12.92	12.92
Collateral			USD	USD	1.000 36294RC56	GNMA GNMI SF 657192 X	6.796417	71	4.85	4.85	4.85
Collateral			USD	USD	1.000 36294SFP7	GNMA GNMI SF 658174 X	16.852560	96	16.21	16.21	16.21
Collateral			USD	USD	1.000 36294SG35	GNMA GNMI SF 658218 X	2.523596	38,470	970.82	970.82	970.82
Collateral			USD	USD	1.000 36294SSV0	GNMA GNMI SF 658532 X	1.637497	635	10.39	10.39	10.39
Collateral			USD	USD	1.000 36294UHK1	GNMA GNMI SF 660034 X	2.125339	164	3.49	3.49	3.49
Collateral			USD	USD	1.000 36294V6M7	GNMA GNMI SF 661576 X	8.482400	96	8.16	8.16	8.16
Collateral			USD	USD	1.000 36294W4V7	GNMA GNMI SF 662436 X	0.854776	1,116	9.54	9.54	9.54
Collateral			USD	USD	1.000 36294W5X2	GNMA GNMI SF 662462 X	0.932238	13	0.12	0.12	0.12
Collateral			USD	USD	1.000 36294WQN1	GNMA GNMI SF 662061 X	1.447224	860	12.45	12.45	12.45
Collateral			USD	USD	1.000 36294YM76	GNMA GNMI SF 663782 X	6.436650	308	19.81	19.81	19.81
Collateral			USD	USD	1.000 36294YNW0	GNMA GNMI SF 663805 X	4.064592	1,955	79.45	79.45	79.45
Collateral			USD	USD	1.000 36295AGV1	GNMA GNMI SF 664512 X	2.182546	417	9.10	9.10	9.10
Collateral			USD	USD	1.000 36295B6V0	GNMA GNMI SF 666084 X	5.277985	769	40.61	40.61	40.61
Collateral			USD	USD	1.000 36295CT50	GNMA GNMI SF 666672 X	4.409929	269	11.88	11.88	11.88
Collateral			USD	USD	1.000 36295FJM7	GNMA GNMI SF 669068 X	4.741346	620	29.42	29.42	29.42
Collateral			USD	USD	1.000 36295HLH1	GNMA GNMI SF 670928 X	3.380333	23	0.78	0.78	0.78
Collateral			USD	USD	1.000 36295KF99	GNMA GNMI SF 672592 X	14.101079	156	22.06	22.06	22.06
Collateral			USD	USD	1.000 36295KKU6	GNMA GNMI SF 672707 X	8.351780	192	16.06	16.06	16.06
Collateral			USD	USD	1.000 36295NDY0	GNMA GNMI SF 675219 X	3.391914	19,235	652.43	652.43	652.43
Collateral			USD	USD	1.000 36295NHA8	GNMA GNMI SF 675325 X	2.401964	8,332	200.13	200.13	200.13
Collateral			USD	USD	1.000 36295PRJ3	GNMA GNMI SF 676489 X	2.781022	175	4.88	4.88	4.88
Collateral			USD	USD	1.000 36295PSE3	GNMA GNMI SF 676517 X	1.384236	136	1.88	1.88	1.88
Collateral			USD	USD	1.000 36295PXJ6	GNMA GNMI SF 676681 X	14.409286	135	19.40	19.40	19.40
Collateral			USD	USD	1.000 36295QKZ2	GNMA GNMI SF 677212 X	11.651584	193	22.45	22.45	22.45
Collateral			USD	USD	1.000 36295QMW7	GNMA GNMI SF 677273 X	2.146809	24	0.53	0.53	0.53
Collateral			USD	USD	1.000 36295SYT7	GNMA GNMI SF 679422 X	3.115193	935	29.12	29.12	29.12
Collateral			USD	USD	1.000 36295SZD1	GNMA GNMI SF 679440 X	3.425604	19	0.66	0.66	0.66
Collateral			USD	USD	1.000 36295UCY5	GNMA GNMI SF 680587 X	13.011675	154	20.02	20.02	20.02
Collateral			USD	USD	1.000 36295UDD0	GNMA GNMI SF 680600 X	5.248237	1,320	69.30	69.30	69.30
Collateral			USD	USD	1.000 36295WSP3	GNMA GNII BD 682826 C	4.680818	4,836	226.34	226.34	226.34
Collateral			USD	USD	1.000 36296AY32	GNMA GNMI SF 685730 X	1.586515	769	12.21	12.21	12.21
Collateral			USD	USD	1.000 36296BCJ9	GNMA GNMI SF 685973 X	2.453160	96	2.36	2.36	2.36
Collateral			USD	USD	1.000 36296DLC0	GNMA GNMI SF 688023 X	1.797041	506	9.09	9.09	9.09
Collateral			USD	USD	1.000 36296DP44	GNMA GNMI SF 688143 X	3.551483	1,228	43.60	43.60	43.60
Collateral			USD	USD	1.000 36296FQH9	GNMA GNMI SF 689956 X	5.967856	5,003	298.60	298.60	298.60



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	36296FWM1	GNMA GNMI SF 690152 X	1.620829	269	4.36	4.36	4.36
Collateral			USD	USD	1.000	36296G3G4	GNMA GNMI SF 691199 X	1.331678	277	3.68	3.68	3.68
Collateral			USD	USD	1.000	36296G6P1	GNMA GNMI SF 691278 X	0.596240	96	0.57	0.57	0.57
Collateral			USD	USD	1.000	36296HLK3	GNMA GNMI SF 691630 X	1.352731	1,079	14.60	14.60	14.60
Collateral			USD	USD	1.000	36296L2P4	GNMA GNMI SF 694782 X	1.809180	385	6.96	6.96	6.96
Collateral			USD	USD	1.000	36296MPR3	GNMA GNMI SF 695332 X	4.194022	2,927	122.77	122.77	122.77
Collateral			USD	USD	1.000	36296Q2B4	GNMA GNMI SF 698370 X	21.405400	4,532	970.03	970.03	970.03
Collateral			USD	USD	1.000	36296QBZ1	GNMA GNMI SF 697656 X	1.052189	2,952	31.06	31.06	31.06
Collateral			USD	USD	1.000	36296QDH9	GNMA GNMI SF 697704 X	1.223086	269	3.29	3.29	3.29
Collateral			USD	USD	1.000	36296QLN7	GNMA GNMI SF 697933 X	4.782812	3,316	158.59	158.59	158.59
Collateral			USD	USD	1.000	36296RVY0	GNMA GNMI SF 699131 X	3.056703	13,296	406.41	406.41	406.41
Collateral			USD	USD	1.000	36296RZR1	GNMA GNMI SF 699252 X	1.206801	3,847	46.43	46.43	46.43
Collateral			USD	USD	1.000	36296SDZ5	GNMA GNMI SF 699520 X	7.174740	192	13.80	13.80	13.80
Collateral			USD	USD	1.000	36296SP25	GNMA GNMI SF 699841 X	7.001889	104	7.27	7.27	7.27
Collateral			USD	USD	1.000	36296TP98	GNMA GNMI SF 700748 X	2.860985	919	26.28	26.28	26.28
Collateral			USD	USD	1.000	36296TQB2	GNMA GNMI SF 700750 X	14.052792	3,861	542.59	542.59	542.59
Collateral			USD	USD	1.000	36296TV26	GNMA GNMI SF 700933 X	3.607402	20	0.73	0.73	0.73
Collateral			USD	USD	1.000	36296U3U2	GNMA GNMI SF 702011 X	9.688891	1,369	132.68	132.68	132.68
Collateral			USD	USD	1.000	36296UK66	GNMA GNMI SF 701517 X	2.408347	277	6.67	6.67	6.67
Collateral			USD	USD	1.000	36296URP7	GNMA GNMI SF 701694 X	5.976900	115	6.90	6.90	6.90
Collateral			USD	USD	1.000	36296UVG2	GNMA GNMI SF 701815 X	12.229154	706	86.38	86.38	86.38
Collateral			USD	USD	1.000	36296UXY1	GNMA GNMI SF 701895 X	12.084386	406	49.09	49.09	49.09
Collateral			USD	USD	1.000	36296V3A4	GNMA GNMI SF 702893 X	2.989999	4,259	127.34	127.34	127.34
Collateral			USD	USD	1.000	36296WRA6	GNMA GNMI SF 703481 X	22.485994	96	21.62	21.62	21.62
Collateral			USD	USD	1.000	36296WTF3	GNMA GNMI SF 703550 X	5.310900	115	6.13	6.13	6.13
Collateral			USD	USD	1.000	36296XEB6	GNMA GNMI SF 704030 X	3.835082	128	4.92	4.92	4.92
Collateral			USD	USD	1.000	36296XKM5	GNMA GNMI SF 704200 X	3.789920	96	3.64	3.64	3.64
Collateral			USD	USD	1.000	36296XLU6	GNMA GNMI SF 704239 X	3.064440	3,855	118.12	118.12	118.12
Collateral			USD	USD	1.000	36296XR89	GNMA GNMI SF 704411 X	5.052827	2,693	136.07	136.07	136.07
Collateral			USD	USD	1.000	36296YAC6	GNMA GNMI SF 704803 X	10.247260	135	13.85	13.85	13.85
Collateral			USD	USD	1.000	36297AB69	GNMA GNMI SF 705761 X	9.161514	173	15.82	15.82	15.82
Collateral			USD	USD	1.000	36297AJ53	GNMA GNMI SF 705984 X	2.557950	385	9.84	9.84	9.84
Collateral			USD	USD	1.000	36297AKE2	GNMA GNMI SF 705993 X	5.702568	1,539	87.75	87.75	87.75
Collateral			USD	USD	1.000	36297BRT0	GNMA GNMI SF 707098 X	1.612563	298	4.80	4.80	4.80
Collateral			USD	USD	1.000	36297BX48	GNMA GNMI SF 707299 X	13.538250	1,923	260.41	260.41	260.41
Collateral			USD	USD	1.000	36297DWK9	GNMA GNMI SF 709050 X	7.013375	1,185	83.09	83.09	83.09



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Reporting Currency: USD

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Collateral			USD	USD	1.000 36297DWW3	GNMA GNMI SF 709061 X	39.669753	263	104.17	104.17	104.17
Collateral			USD	USD	1.000 36297ELU7	GNMA GNMI SF 709639 X	5.021114	169	8.50	8.50	8.50
Collateral			USD	USD	1.000 36297F6L1	GNMA GNMI SF 711075 X	17.535545	1,362	238.80	238.80	238.80
Collateral			USD	USD	1.000 36297FRG9	GNMA GNMI SF 710687 X	21.798190	198	43.09	43.09	43.09
Collateral			USD	USD	1.000 36297FT28	GNMA GNMI SF 710769 X	12.167986	846	102.98	102.98	102.98
Collateral			USD	USD	1.000 36297GCX6	GNMA GNMI SF 711186 X	17.855181	573	102.30	102.30	102.30
Collateral			USD	USD	1.000 36297GCZ1	GNMA GNMI SF 711188 X	19.326340	1,390	268.54	268.54	268.54
Collateral			USD	USD	1.000 36297HQP6	GNMA GNMI SF 712462 X	9.895040	160	15.81	15.81	15.81
Collateral			USD	USD	1.000 36297JXS8	GNMA GNMI SF 713589 X	13.019054	500	65.11	65.11	65.11
Collateral			USD	USD	1.000 36297KCM1	GNMA GNMI SF 713876 X	17.223880	96	16.56	16.56	16.56
Collateral			USD	USD	1.000 36297KGN5	GNMA GNMI SF 714005 X	0.936870	3,572	33.46	33.46	33.46
Collateral			USD	USD	1.000 36297KQ38	GNMA GNMI SF 714274 X	11.882520	96	11.43	11.43	11.43
Collateral			USD	USD	1.000 36297KX48	GNMA GNMI SF 714499 X	3.519078	6,488	228.31	228.31	228.31
Collateral			USD	USD	1.000 912796QM4	USTR BILL 06/20/19	98.825500	12,286	12,142.13	12,142.13	12,142.13
Collateral			USD	USD	1.000 912796RR2	USTR BILL 05/30/19	98.975800	8,460	8,373.21	8,373.21	8,373.21
Collateral			USD	USD	1.000 912796UJ6	USTR BILL 01/15/19	99.887500	40,813	40,767.30	40,767.30	40,767.30
Collateral			USD	USD	1.000 912810RN0	USTR 2 7/8 BOND 45	98.062125	438,065	429,576.20	429,576.20	429,576.20
Collateral			USD	USD	1.000 9128282T6	USTR 1 1/4 NOTE BF 19	99.515071	47,472	47,242.10	47,242.10	47,242.10
Collateral			USD	USD	1.000 9128282X7	USTR 1 3/8 NOTE BG 19	99.425627	617,655	614,107.85	614,107.85	614,107.85
Collateral			USD	USD	1.000 9128284L1	USTR 2 3/4 NOTE Y 23	101.244698	162,865	164,892.26	164,892.26	164,892.26
Collateral			USD	USD	1.000 9128285K2	USTR 2 7/8 NOTE AE 23	101.875061	427,020	435,026.84	435,026.84	435,026.84
Collateral			USD	USD	1.000 912828G87	USTR 2 1/8 NOTE T 21	98.875000	6,848	6,771.32	6,771.32	6,771.32
Collateral			USD	USD	1.000 912828H86	USTR 1 1/2 NOTE G 22	97.611641	96,513	94,207.57	94,207.57	94,207.57
Collateral			USD	USD	1.000 912828J43	USTR 1 3/4 NOTE H 22	98.246079	192,868	189,485.56	189,485.56	189,485.56
Collateral			USD	USD	1.000 912828J84	USTR 1 3/8 NOTE W 20	98.843528	6,459	6,384.36	6,384.36	6,384.36
Collateral			USD	USD	1.000 912828L24	USTR 1 7/8 NOTE P 22	98.288206	350,614	344,612.07	344,612.07	344,612.07
Collateral			USD	USD	1.000 912828L32	USTR 1 3/8 NOTE AC 20	98.522398	190,252	187,440.45	187,440.45	187,440.45
Collateral			USD	USD	1.000 912828L57	USTR 1 3/4 NOTE Q 22	97.598308	192,348	187,728.60	187,728.60	187,728.60
Collateral			USD	USD	1.000 912828L99	USTR 1 3/8 NOTE AE 20	98.122299	17,041	16,721.30	16,721.30	16,721.30
Collateral			USD	USD	1.000 912828M49	USTR 1 7/8 NOTE R 22	97.862853	174,361	170,634.99	170,634.99	170,634.99
Collateral			USD	USD	1.000 912828WY2	USTR 2 1/4 NOTE N 21	100.247962	149,767	150,137.91	150,137.91	150,137.91
Collateral			USD	USD	1.000 912828WZ9	USTR 1 3/4 NOTE K 22	97.794890	50,440	49,327.98	49,327.98	49,327.98
Collateral			USD	USD	1.000 912828XD7	USTR 1 7/8 NOTE L 22	98.003484	290,530	284,729.19	284,729.19	284,729.19
Collateral			USD	USD	1.000 912828XQ8	USTR 2 NOTE N 22	98.987522	751,801	744,188.86	744,188.86	744,188.86
Collateral Total For Citigroup Global Markets Inc.								10,794,517	7,053,123.55	7,053,123.55	7,053,123.55

Total Collateral for Broker Citigroup Global Markets Inc.

102.04%



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Credit Suisse Securities (USA) LLC (U.S. Government Debt (Bilateral))												
Loan	484898	816210819	USD	USD	1.000	440452100	HORMEL FOODS CORP	42.370000	2,758	116,856.46	116,856.46	116,856.46
Loan	484898	83414332	USD	USD	1.000	G39108108	GATES INDUSTRIAL CORP PLC	13.180000	600	7,908.00	7,908.00	7,908.00
Loan	484898	834810060	USD	USD	1.000	579780206	MCCORMICK & CO INC/MD	139.010000	496	68,948.96	68,948.96	68,948.96
Loan	484898	83548842	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	49.810000	281	13,996.61	13,996.61	13,996.61
Loan	484899	83537763	USD	USD	1.000	28414H103	ELANCO ANIMAL HEALTH INC	31.320000	17,906	560,815.92	560,815.92	560,815.92
Loan	484990	83544715	USD	USD	1.000	984121CQ4	XEROX CORP	92.411361	121,000	111,817.75	111,817.75	111,817.75
Loan	484992	81986361	USD	USD	1.000	501044DG3	KROGER CO/THE	88.188167	1,190,000	1,049,439.18	1,049,439.18	1,049,439.18
Loan Total For Credit Suisse Securities (USA) LLC									1,333,041	1,929,782.88	1,929,782.88	1,929,782.88
Collateral			USD	USD	1.000	US912796QT94	UNITED STATES TREASURY BILL	99.894000	47,424	47,374.13	47,374.13	47,374.13
Collateral			USD	USD	1.000	US912796QW24	UNITED STATES TREASURY BILL	99.750000	74,858	74,671.12	74,671.12	74,671.12
Collateral			USD	USD	1.000	US912810EF13	UNITED STATES TREASURY BOND	109.381879	2,967	3,245.34	3,245.34	3,245.34
Collateral			USD	USD	1.000	US912810EN47	UNITED STATES TREASURY BOND	119.534922	537	641.40	641.40	641.40
Collateral			USD	USD	1.000	US912810FQ68	US TREASURY INFLATION INDEXED	182.924942	5,742	10,503.66	10,503.66	10,503.66
Collateral			USD	USD	1.000	US912810FR42	US TREASURY INFLATION INDEXED	145.923493	1,222	1,782.48	1,782.48	1,782.48
Collateral			USD	USD	1.000	US912810QL52	UNITED STATES TREASURY BOND	121.091055	11,237	13,606.59	13,606.59	13,606.59
Collateral			USD	USD	1.000	US912810QS06	UNITED STATES TREASURY BOND	113.851250	48,292	54,981.50	54,981.50	54,981.50
Collateral			USD	USD	1.000	US912810QV35	US TREASURY INFLATION INDEXED	101.633450	5,745	5,838.42	5,838.42	5,838.42
Collateral			USD	USD	1.000	US912810QX90	UNITED STATES TREASURY BOND	96.437250	514	496.16	496.16	496.16
Collateral			USD	USD	1.000	US912810QZ49	UNITED STATES TREASURY BOND	102.823875	17,739	18,239.70	18,239.70	18,239.70
Collateral			USD	USD	1.000	US912810RM27	UNITED STATES TREASURY BOND	99.760216	4,419	4,408.32	4,408.32	4,408.32
Collateral			USD	USD	1.000	US912810RN00	UNITED STATES TREASURY BOND	98.062125	14,519	14,237.92	14,237.92	14,237.92
Collateral			USD	USD	1.000	US912810RS96	UNITED STATES TREASURY BOND	90.122680	10,858	9,785.43	9,785.43	9,785.43
Collateral			USD	USD	1.000	US912810RT79	UNITED STATES TREASURY BOND	85.913750	953	818.95	818.95	818.95
Collateral			USD	USD	1.000	US9128282P40	UNITED STATES TREASURY NOTE	98.525552	758	746.36	746.36	746.36
Collateral			USD	USD	1.000	US9128282S88	UNITED STATES TREASURY NOTE	97.364970	23,515	22,895.30	22,895.30	22,895.30
Collateral			USD	USD	1.000	US9128282T61	UNITED STATES TREASURY NOTE	99.526592	10,542	10,492.35	10,492.35	10,492.35
Collateral			USD	USD	1.000	US9128282Z22	UNITED STATES TREASURY NOTE	98.722750	53,564	52,879.39	52,879.39	52,879.39
Collateral			USD	USD	1.000	US9128283B45	UNITED STATES TREASURY NOTE	100.038658	41,159	41,174.92	41,174.92	41,174.92
Collateral			USD	USD	1.000	US9128283L27	UNITED STATES TREASURY NOTE	98.832418	25,567	25,268.05	25,268.05	25,268.05
Collateral			USD	USD	1.000	US9128283W81	UNITED STATES TREASURY NOTE	101.152250	4,526	4,577.74	4,577.74	4,577.74
Collateral			USD	USD	1.000	US9128283X64	UNITED STATES TREASURY NOTE	100.245750	1,247	1,249.83	1,249.83	1,249.83
Collateral			USD	USD	1.000	US9128283Z13	UNITED STATES TREASURY NOTE	101.598796	8,648	8,786.71	8,786.71	8,786.71
Collateral			USD	USD	1.000	US9128284D91	UNITED STATES TREASURY NOTE	100.416359	71,823	72,122.15	72,122.15	72,122.15
Collateral			USD	USD	1.000	US9128284G23	UNITED STATES TREASURY NOTE	100.143404	230,099	230,429.05	230,429.05	230,429.05



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	US9128284K35	UNITED STATES TREASURY NOTE	99.935658	71,149	71,103.13	71,103.13
Collateral			USD	USD	1.000	US9128284P22	UNITED STATES TREASURY NOTE	100.544564	324,411	326,177.92	326,177.92
Collateral			USD	USD	1.000	US9128284V99	UNITED STATES TREASURY NOTE	102.226125	160,154	163,719.24	163,719.24
Collateral			USD	USD	1.000	US912828C574	UNITED STATES TREASURY NOTE	99.963681	5,366	5,363.87	5,363.87
Collateral			USD	USD	1.000	US912828C996	US TREASURY INFLATION INDEXED	106.376042	8,191	8,713.69	8,713.69
Collateral			USD	USD	1.000	US912828D564	UNITED STATES TREASURY NOTE	99.667625	5,902	5,882.79	5,882.79
Collateral			USD	USD	1.000	US912828F395	UNITED STATES TREASURY NOTE	99.801308	11,489	11,466.34	11,466.34
Collateral			USD	USD	1.000	US912828F627	UNITED STATES TREASURY NOTE	99.330762	2,112	2,097.48	2,097.48
Collateral			USD	USD	1.000	US912828G385	UNITED STATES TREASURY NOTE	98.254912	16,413	16,126.68	16,126.68
Collateral			USD	USD	1.000	US912828J272	UNITED STATES TREASURY NOTE	97.156000	16,467	15,998.45	15,998.45
Collateral			USD	USD	1.000	US912828K338	US TREASURY INFLATION INDEXED	105.519242	826	871.28	871.28
Collateral			USD	USD	1.000	US912828K742	UNITED STATES TREASURY NOTE	96.828000	33	31.78	31.78
Collateral			USD	USD	1.000	US912828L328	UNITED STATES TREASURY NOTE	98.522398	3,283	3,234.12	3,234.12
Collateral			USD	USD	1.000	US912828N712	US TREASURY INFLATION INDEXED	103.705324	2,209	2,291.32	2,291.32
Collateral			USD	USD	1.000	US912828N894	UNITED STATES TREASURY NOTE	98.212671	1,495	1,468.14	1,468.14
Collateral			USD	USD	1.000	US912828NT32	UNITED STATES TREASURY NOTE	101.070376	284	287.11	287.11
Collateral			USD	USD	1.000	US912828PP91	US TREASURY INFLATION INDEXED	115.499544	631	729.12	729.12
Collateral			USD	USD	1.000	US912828PX26	UNITED STATES TREASURY NOTE	103.601375	1,010	1,046.41	1,046.41
Collateral			USD	USD	1.000	US912828Q608	US TREASURY INFLATION INDEXED	103.674042	19,279	19,987.40	19,987.40
Collateral			USD	USD	1.000	US912828R366	UNITED STATES TREASURY NOTE	93.222492	15,719	14,653.37	14,653.37
Collateral			USD	USD	1.000	US912828R697	UNITED STATES TREASURY NOTE	96.244393	6,341	6,102.99	6,102.99
Collateral			USD	USD	1.000	US912828RC60	UNITED STATES TREASURY NOTE	99.749875	56,815	56,672.48	56,672.48
Collateral			USD	USD	1.000	US912828S356	UNITED STATES TREASURY NOTE	94.969000	2,967	2,817.72	2,817.72
Collateral			USD	USD	1.000	US912828T594	UNITED STATES TREASURY NOTE	98.942539	1,420	1,405.34	1,405.34
Collateral			USD	USD	1.000	US912828T917	UNITED STATES TREASURY NOTE	95.984826	8,838	8,482.97	8,482.97
Collateral			USD	USD	1.000	US912828TH30	UNITED STATES TREASURY NOTE	99.394791	3,788	3,764.72	3,764.72
Collateral			USD	USD	1.000	US912828U246	UNITED STATES TREASURY NOTE	95.379144	47,650	45,448.54	45,448.54
Collateral			USD	USD	1.000	US912828U329	UNITED STATES TREASURY NOTE	98.729072	15,466	15,269.63	15,269.63
Collateral			USD	USD	1.000	US912828U659	UNITED STATES TREASURY NOTE	97.981039	4,283	4,196.71	4,196.71
Collateral			USD	USD	1.000	US912828UH11	US TREASURY INFLATION INDEXED	105.670105	12,105	12,791.01	12,791.01
Collateral			USD	USD	1.000	US912828V236	UNITED STATES TREASURY NOTE	98.461000	915	901.26	901.26
Collateral			USD	USD	1.000	US912828V723	UNITED STATES TREASURY NOTE	98.849552	20,074	19,843.54	19,843.54
Collateral			USD	USD	1.000	US912828V988	UNITED STATES TREASURY NOTE	97.581750	23,581	23,010.96	23,010.96
Collateral			USD	USD	1.000	US912828VF46	UNITED STATES TREASURY NOTE	98.441102	38,381	37,783.08	37,783.08
Collateral			USD	USD	1.000	US912828VV95	UNITED STATES TREASURY NOTE	99.991807	4,924	4,923.53	4,923.53
Collateral			USD	USD	1.000	US912828W309	UNITED STATES TREASURY NOTE	100.171144	663	663.97	663.97



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	US912828W556	UNITED STATES TREASURY NOTE	98.658906	54,034	53,309.18	53,309.18	53,309.18
Collateral			USD	USD	1.000	US912828WJ58	UNITED STATES TREASURY NOTE	99.837680	15,671	15,645.92	15,645.92	15,645.92
Collateral			USD	USD	1.000	US912828WR74	UNITED STATES TREASURY NOTE	99.066000	2,083	2,063.74	2,063.74	2,063.74
Collateral			USD	USD	1.000	US912828WU04	US TREASURY INFLATION INDEXED	101.945105	4,798	4,891.00	4,891.00	4,891.00
Collateral			USD	USD	1.000	US912828X398	US TREASURY INFLATION INDEXED	100.456942	8,207	8,244.05	8,244.05	8,244.05
Collateral			USD	USD	1.000	US912828X703	UNITED STATES TREASURY NOTE	97.400017	40,181	39,135.85	39,135.85	39,135.85
Collateral			USD	USD	1.000	US912828XL95	US TREASURY INFLATION INDEXED	102.706115	17,587	18,063.20	18,063.20	18,063.20
Collateral			USD	USD	1.000	US912828XQ82	UNITED STATES TREASURY NOTE	98.987522	17,044	16,871.81	16,871.81	16,871.81
Collateral			USD	USD	1.000	US912828XR65	UNITED STATES TREASURY NOTE	97.598039	57,635	56,250.87	56,250.87	56,250.87
Collateral			USD	USD	1.000	US912828XW50	UNITED STATES TREASURY NOTE	97.398000	34,515	33,616.78	33,616.78	33,616.78
Collateral			USD	USD	1.000	US912828XY17	UNITED STATES TREASURY NOTE	99.895000	79,540	79,456.90	79,456.90	79,456.90
Collateral			USD	USD	1.000	US912828Y206	UNITED STATES TREASURY NOTE	101.428503	2,588	2,625.19	2,625.19	2,625.19
Collateral Total For Credit Suisse Securities (USA) LLC									1,966,992	1,976,755.55	1,976,755.55	1,976,755.55
Total Collateral for Broker Credit Suisse Securities (USA) LLC												102.43%



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
J.P. Morgan Securities LLC (U.S. Government Debt (Bilateral))												
Loan	484898	80373745	USD	USD	1.000	440452100	HORMEL FOODS CORP	42.370000	3,012	127,618.44	127,618.44	127,618.44
Loan	484898	81552548	USD	USD	1.000	743606105	PROSPERITY BANCSHARES INC	61.930000	2,490	154,205.70	154,205.70	154,205.70
Loan	484898	82401760	USD	USD	1.000	58471A105	MEDIDATA SOLUTIONS INC	65.740000	909	59,757.66	59,757.66	59,757.66
Loan	484898	82552188	USD	USD	1.000	G39108108	GATES INDUSTRIAL CORP PLC	13.180000	10,771	141,961.78	141,961.78	141,961.78
Loan	484898	82702303	USD	USD	1.000	58471A105	MEDIDATA SOLUTIONS INC	65.740000	600	39,444.00	39,444.00	39,444.00
Loan	484898	82922141	USD	USD	1.000	579780206	MCCORMICK & CO INC/MD	139.010000	1,029	143,041.29	143,041.29	143,041.29
Loan	484898	82929822	USD	USD	1.000	848637104	SPLUNK INC	102.790000	3,870	397,797.30	397,797.30	397,797.30
Loan	484898	83272130	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	49.810000	3,240	161,384.40	161,384.40	161,384.40
Loan	484898	83381661	USD	USD	1.000	343498101	FLOWERS FOODS INC	18.290000	1,013	18,527.77	18,527.77	18,527.77
Loan	484898	834610983	USD	USD	1.000	81762P102	SERVICENOW INC	180.330000	740	133,444.20	133,444.20	133,444.20
Loan	484898	835410254	USD	USD	1.000	54142L109	LOGMEIN INC	80.180000	1,610	129,089.80	129,089.80	129,089.80
Loan	484898	836210358	USD	USD	1.000	459506101	INTERNATIONAL FLAVORS & FRAGRA	132.230000	1,830	241,980.90	241,980.90	241,980.90
Loan	484899	80338804	USD	USD	1.000	012653101	ALBEMARLE CORP	76.740000	11,788	904,611.12	904,611.12	904,611.12
Loan	484899	815210540	USD	USD	1.000	33616C100	FIRST REPUBLIC BANK/CA	87.940000	3,917	344,460.98	344,460.98	344,460.98
Loan	484899	83658397	USD	USD	1.000	816851109	SEMPRA ENERGY	107.270000	8,059	864,488.93	864,488.93	864,488.93
Loan Total For J.P. Morgan Securities LLC									54,878	3,861,814.27	3,861,814.27	3,861,814.27
Collateral			USD	USD	1.000	US912796PT04	UNITED STATES TREASURY BILL	99.610000	31,776	31,651.61	31,651.61	31,651.61
Collateral			USD	USD	1.000	US912796QT94	UNITED STATES TREASURY BILL	99.894000	26,813	26,784.75	26,784.75	26,784.75
Collateral			USD	USD	1.000	US912796QW24	UNITED STATES TREASURY BILL	99.750000	1,052	1,049.38	1,049.38	1,049.38
Collateral			USD	USD	1.000	US912796QX07	UNITED STATES TREASURY BILL	99.705000	69,712	69,505.97	69,505.97	69,505.97
Collateral			USD	USD	1.000	US912796UN78	UNITED STATES TREASURY BILL	99.716000	24,443	24,373.30	24,373.30	24,373.30
Collateral			USD	USD	1.000	US912810EL80	UNITED STATES TREASURY BOND	116.036575	1,720	1,996.15	1,996.15	1,996.15
Collateral			USD	USD	1.000	US912810FR42	US TREASURY INFLATION INDEXED	145.923493	164	238.97	238.97	238.97
Collateral			USD	USD	1.000	US912810PS15	US TREASURY INFLATION INDEXED	139.270993	1,215	1,692.55	1,692.55	1,692.55
Collateral			USD	USD	1.000	US912810PU60	UNITED STATES TREASURY BOND	131.471359	3,290	4,324.75	4,324.75	4,324.75
Collateral			USD	USD	1.000	US912810PV44	US TREASURY INFLATION INDEXED	128.716768	4,620	5,946.30	5,946.30	5,946.30
Collateral			USD	USD	1.000	US912810PX00	UNITED STATES TREASURY BOND	124.637823	2,321	2,892.94	2,892.94	2,892.94
Collateral			USD	USD	1.000	US912810QC53	UNITED STATES TREASURY BOND	125.894500	31,334	39,447.91	39,447.91	39,447.91
Collateral			USD	USD	1.000	US912810QD37	UNITED STATES TREASURY BOND	122.828939	29,312	36,003.26	36,003.26	36,003.26
Collateral			USD	USD	1.000	US912810QF84	US TREASURY INFLATION INDEXED	137.883375	2,373	3,271.83	3,271.83	3,271.83
Collateral			USD	USD	1.000	US912810QL52	UNITED STATES TREASURY BOND	121.091055	18,259	22,110.26	22,110.26	22,110.26
Collateral			USD	USD	1.000	US912810QS06	UNITED STATES TREASURY BOND	113.851250	9,774	11,128.00	11,128.00	11,128.00
Collateral			USD	USD	1.000	US912810QX90	UNITED STATES TREASURY BOND	96.437250	18,662	17,997.14	17,997.14	17,997.14
Collateral			USD	USD	1.000	US912810QY73	UNITED STATES TREASURY BOND	95.650448	1,564	1,496.29	1,496.29	1,496.29



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	US912810QZ49	UNITED STATES TREASURY BOND	102.823875	11,654	11,982.89	11,982.89	11,982.89
Collateral			USD	USD	1.000	US912810RB61	UNITED STATES TREASURY BOND	97.646332	31,010	30,279.64	30,279.64	30,279.64
Collateral			USD	USD	1.000	US912810RC45	UNITED STATES TREASURY BOND	111.656375	3,422	3,820.86	3,820.86	3,820.86
Collateral			USD	USD	1.000	US912810RE01	UNITED STATES TREASURY BOND	111.750375	6,299	7,039.03	7,039.03	7,039.03
Collateral			USD	USD	1.000	US912810RG58	UNITED STATES TREASURY BOND	106.502867	11,244	11,974.81	11,974.81	11,974.81
Collateral			USD	USD	1.000	US912810RH32	UNITED STATES TREASURY BOND	102.851875	6,842	7,037.13	7,037.13	7,037.13
Collateral			USD	USD	1.000	US912810RK60	UNITED STATES TREASURY BOND	91.168500	86,904	79,229.20	79,229.20	79,229.20
Collateral			USD	USD	1.000	US912810RM27	UNITED STATES TREASURY BOND	99.760215	14,163	14,129.13	14,129.13	14,129.13
Collateral			USD	USD	1.000	US912810RN00	UNITED STATES TREASURY BOND	98.062125	73,702	72,273.40	72,273.40	72,273.40
Collateral			USD	USD	1.000	US912810RP57	UNITED STATES TREASURY BOND	99.760216	34,309	34,226.51	34,226.51	34,226.51
Collateral			USD	USD	1.000	US912810RQ31	UNITED STATES TREASURY BOND	90.828500	13,948	12,668.31	12,668.31	12,668.31
Collateral			USD	USD	1.000	US912810RS96	UNITED STATES TREASURY BOND	90.122680	4,562	4,111.39	4,111.39	4,111.39
Collateral			USD	USD	1.000	US912810RT79	UNITED STATES TREASURY BOND	85.913750	10,837	9,310.41	9,310.41	9,310.41
Collateral			USD	USD	1.000	US912810RU43	UNITED STATES TREASURY BOND	97.181332	40,017	38,889.18	38,889.18	38,889.18
Collateral			USD	USD	1.000	US912810RV26	UNITED STATES TREASURY BOND	100.402000	27,409	27,518.78	27,518.78	27,518.78
Collateral			USD	USD	1.000	US912810RY64	UNITED STATES TREASURY BOND	95.301250	76,710	73,105.64	73,105.64	73,105.64
Collateral			USD	USD	1.000	US9128282A70	UNITED STATES TREASURY NOTE	92.418500	14,635	13,525.29	13,525.29	13,525.29
Collateral			USD	USD	1.000	US9128282F67	UNITED STATES TREASURY NOTE	96.765133	30,734	29,739.59	29,739.59	29,739.59
Collateral			USD	USD	1.000	US9128282L36	US TREASURY INFLATION INDEXED	98.170215	4,557	4,473.72	4,473.72	4,473.72
Collateral			USD	USD	1.000	US9128282P40	UNITED STATES TREASURY NOTE	98.525552	12,221	12,041.16	12,041.16	12,041.16
Collateral			USD	USD	1.000	US9128282R06	UNITED STATES TREASURY NOTE	97.230750	42,003	40,839.69	40,839.69	40,839.69
Collateral			USD	USD	1.000	US9128282S88	UNITED STATES TREASURY NOTE	97.364970	2,149	2,092.38	2,092.38	2,092.38
Collateral			USD	USD	1.000	US9128282T61	UNITED STATES TREASURY NOTE	99.526592	12,763	12,702.10	12,702.10	12,702.10
Collateral			USD	USD	1.000	US9128282V18	UNITED STATES TREASURY NOTE	98.449423	3,520	3,465.18	3,465.18	3,465.18
Collateral			USD	USD	1.000	US9128282X73	UNITED STATES TREASURY NOTE	99.429527	7,847	7,802.33	7,802.33	7,802.33
Collateral			USD	USD	1.000	US9128282Z22	UNITED STATES TREASURY NOTE	98.722750	44,709	44,138.11	44,138.11	44,138.11
Collateral			USD	USD	1.000	US9128283C28	UNITED STATES TREASURY NOTE	98.357017	11,786	11,592.15	11,592.15	11,592.15
Collateral			USD	USD	1.000	US9128283F58	UNITED STATES TREASURY NOTE	96.504912	212,772	205,335.83	205,335.83	205,335.83
Collateral			USD	USD	1.000	US9128283G32	UNITED STATES TREASURY NOTE	98.757376	63,042	62,258.80	62,258.80	62,258.80
Collateral			USD	USD	1.000	US9128283H15	UNITED STATES TREASURY NOTE	99.368039	7,186	7,140.75	7,140.75	7,140.75
Collateral			USD	USD	1.000	US9128283P31	UNITED STATES TREASURY NOTE	97.936181	37,128	36,362.23	36,362.23	36,362.23
Collateral			USD	USD	1.000	US9128283Q14	UNITED STATES TREASURY NOTE	99.852478	33,973	33,923.31	33,923.31	33,923.31
Collateral			USD	USD	1.000	US9128283R96	US TREASURY INFLATION INDEXED	97.864120	5,808	5,683.55	5,683.55	5,683.55
Collateral			USD	USD	1.000	US9128283W81	UNITED STATES TREASURY NOTE	101.152250	26,308	26,610.83	26,610.83	26,610.83
Collateral			USD	USD	1.000	US9128284A52	UNITED STATES TREASURY NOTE	101.173669	9,777	9,891.84	9,891.84	9,891.84
Collateral			USD	USD	1.000	US9128284B36	UNITED STATES TREASURY NOTE	100.362003	23,454	23,538.67	23,538.67	23,538.67



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Global Securities Lending
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Time Warner Inc Master Pension Trust

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	US9128284C19	UNITED STATES TREASURY NOTE	100.138681	14,617	14,637.02	14,637.02	14,637.02
Collateral			USD	USD	1.000	US9128284D91	UNITED STATES TREASURY NOTE	100.416359	19,410	19,491.27	19,491.27	19,491.27
Collateral			USD	USD	1.000	US9128284F40	UNITED STATES TREASURY NOTE	100.612462	24,443	24,592.42	24,592.42	24,592.42
Collateral			USD	USD	1.000	US9128284H06	US TREASURY INFLATION INDEXED	99.769512	2,069	2,064.06	2,064.06	2,064.06
Collateral			USD	USD	1.000	US9128284J61	UNITED STATES TREASURY NOTE	100.107207	42,391	42,436.94	42,436.94	42,436.94
Collateral			USD	USD	1.000	US9128284L18	UNITED STATES TREASURY NOTE	101.256398	11,244	11,384.92	11,384.92	11,384.92
Collateral			USD	USD	1.000	US9128284N73	UNITED STATES TREASURY NOTE	101.494332	3,771	3,827.37	3,827.37	3,827.37
Collateral			USD	USD	1.000	US9128284Q05	UNITED STATES TREASURY NOTE	100.081088	10,086	10,094.22	10,094.22	10,094.22
Collateral			USD	USD	1.000	US9128284R87	UNITED STATES TREASURY NOTE	101.623849	4,230	4,298.25	4,298.25	4,298.25
Collateral			USD	USD	1.000	US9128284S60	UNITED STATES TREASURY NOTE	101.113203	26,887	27,186.30	27,186.30	27,186.30
Collateral			USD	USD	1.000	US9128284T44	UNITED STATES TREASURY NOTE	100.334385	49,472	49,637.49	49,637.49	49,637.49
Collateral			USD	USD	1.000	US9128284V99	UNITED STATES TREASURY NOTE	102.226125	27,204	27,809.86	27,809.86	27,809.86
Collateral			USD	USD	1.000	US9128284Y39	UNITED STATES TREASURY NOTE	100.964245	10,474	10,574.70	10,574.70	10,574.70
Collateral			USD	USD	1.000	US9128285A44	UNITED STATES TREASURY NOTE	101.375845	25,665	26,017.96	26,017.96	26,017.96
Collateral			USD	USD	1.000	US9128285B27	UNITED STATES TREASURY NOTE	101.019055	393	396.55	396.55	396.55
Collateral			USD	USD	1.000	US9128285C00	UNITED STATES TREASURY NOTE	102.989242	107,744	110,964.22	110,964.22	110,964.22
Collateral			USD	USD	1.000	US9128285D82	UNITED STATES TREASURY NOTE	102.093648	2,415	2,465.50	2,465.50	2,465.50
Collateral			USD	USD	1.000	US9128285F31	UNITED STATES TREASURY NOTE	101.534173	4,745	4,817.61	4,817.61	4,817.61
Collateral			USD	USD	1.000	US9128285J52	UNITED STATES TREASURY NOTE	102.744747	56,218	57,761.30	57,761.30	57,761.30
Collateral			USD	USD	1.000	US912828A420	UNITED STATES TREASURY NOTE	99.170330	8,301	8,232.36	8,232.36	8,232.36
Collateral			USD	USD	1.000	US912828B253	US TREASURY INFLATION INDEXED	106.732725	6,399	6,829.94	6,829.94	6,829.94
Collateral			USD	USD	1.000	US912828B584	UNITED STATES TREASURY NOTE	100.035492	2,925	2,926.34	2,926.34	2,926.34
Collateral			USD	USD	1.000	US912828B667	UNITED STATES TREASURY NOTE	101.820250	978	995.51	995.51	995.51
Collateral			USD	USD	1.000	US912828C244	UNITED STATES TREASURY NOTE	100.357525	9,826	9,861.10	9,861.10	9,861.10
Collateral			USD	USD	1.000	US912828C657	UNITED STATES TREASURY NOTE	100.210714	1,724	1,727.82	1,727.82	1,727.82
Collateral			USD	USD	1.000	US912828D234	UNITED STATES TREASURY NOTE	99.992826	6,199	6,198.72	6,198.72	6,198.72
Collateral			USD	USD	1.000	US912828D564	UNITED STATES TREASURY NOTE	99.667625	76,375	76,120.85	76,120.85	76,120.85
Collateral			USD	USD	1.000	US912828F213	UNITED STATES TREASURY NOTE	99.463088	24,443	24,311.48	24,311.48	24,311.48
Collateral			USD	USD	1.000	US912828F395	UNITED STATES TREASURY NOTE	99.801308	11,171	11,149.10	11,149.10	11,149.10
Collateral			USD	USD	1.000	US912828F627	UNITED STATES TREASURY NOTE	99.330762	31,443	31,232.20	31,232.20	31,232.20
Collateral			USD	USD	1.000	US912828F965	UNITED STATES TREASURY NOTE	98.903017	16,716	16,533.00	16,533.00	16,533.00
Collateral			USD	USD	1.000	US912828G385	UNITED STATES TREASURY NOTE	98.254912	18,642	18,317.13	18,317.13	18,317.13
Collateral			USD	USD	1.000	US912828G534	UNITED STATES TREASURY NOTE	98.378684	12,610	12,405.55	12,405.55	12,405.55
Collateral			USD	USD	1.000	US912828G872	UNITED STATES TREASURY NOTE	98.875000	10,060	9,946.47	9,946.47	9,946.47
Collateral			USD	USD	1.000	US912828G955	UNITED STATES TREASURY NOTE	99.008000	4,155	4,114.04	4,114.04	4,114.04
Collateral			USD	USD	1.000	US912828H458	US TREASURY INFLATION INDEXED	102.110810	33,289	33,991.70	33,991.70	33,991.70



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Collateral			USD	USD	1.000	US912828H524	UNITED STATES TREASURY NOTE	99.062701	75,998	75,285.47	75,285.47
Collateral			USD	USD	1.000	US912828H862	UNITED STATES TREASURY NOTE	97.611641	20,125	19,644.50	19,644.50
Collateral			USD	USD	1.000	US912828J272	UNITED STATES TREASURY NOTE	97.156000	1,162	1,129.43	1,129.43
Collateral			USD	USD	1.000	US912828J504	UNITED STATES TREASURY NOTE	99.037398	39,122	38,744.97	38,744.97
Collateral			USD	USD	1.000	US912828J769	UNITED STATES TREASURY NOTE	98.051308	3,031	2,971.83	2,971.83
Collateral			USD	USD	1.000	US912828J843	UNITED STATES TREASURY NOTE	98.843527	2,673	2,642.14	2,642.14
Collateral			USD	USD	1.000	US912828K338	US TREASURY INFLATION INDEXED	105.519242	30,084	31,744.51	31,744.51
Collateral			USD	USD	1.000	US912828K585	UNITED STATES TREASURY NOTE	98.645699	35,618	35,135.56	35,135.56
Collateral			USD	USD	1.000	US912828K742	UNITED STATES TREASURY NOTE	96.828000	63,942	61,913.91	61,913.91
Collateral			USD	USD	1.000	US912828L245	UNITED STATES TREASURY NOTE	98.300889	252	247.48	247.48
Collateral			USD	USD	1.000	US912828L328	UNITED STATES TREASURY NOTE	98.522398	8,897	8,765.69	8,765.69
Collateral			USD	USD	1.000	US912828L575	UNITED STATES TREASURY NOTE	97.598308	7,388	7,210.14	7,210.14
Collateral			USD	USD	1.000	US912828L997	UNITED STATES TREASURY NOTE	98.133699	10,400	10,206.27	10,206.27
Collateral			USD	USD	1.000	US912828M565	UNITED STATES TREASURY NOTE	97.723912	13,737	13,424.15	13,424.15
Collateral			USD	USD	1.000	US912828M987	UNITED STATES TREASURY NOTE	98.435393	2,188	2,153.40	2,153.40
Collateral			USD	USD	1.000	US912828N480	UNITED STATES TREASURY NOTE	98.504000	24,127	23,766.46	23,766.46
Collateral			USD	USD	1.000	US912828N712	US TREASURY INFLATION INDEXED	103.705325	16,249	16,850.60	16,850.60
Collateral			USD	USD	1.000	US912828N894	UNITED STATES TREASURY NOTE	98.212671	2,024	1,987.68	1,987.68
Collateral			USD	USD	1.000	US912828ND89	UNITED STATES TREASURY NOTE	101.639751	19,554	19,874.82	19,874.82
Collateral			USD	USD	1.000	US912828NT32	UNITED STATES TREASURY NOTE	101.070375	2,444	2,470.43	2,470.43
Collateral			USD	USD	1.000	US912828P386	UNITED STATES TREASURY NOTE	97.618581	10,371	10,124.07	10,124.07
Collateral			USD	USD	1.000	US912828P469	UNITED STATES TREASURY NOTE	93.859375	67,174	63,049.07	63,049.07
Collateral			USD	USD	1.000	US912828P535	UNITED STATES TREASURY NOTE	100.078250	26,874	26,895.31	26,895.31
Collateral			USD	USD	1.000	US912828P790	UNITED STATES TREASURY NOTE	96.353525	52,394	50,483.42	50,483.42
Collateral			USD	USD	1.000	US912828P873	UNITED STATES TREASURY NOTE	97.422144	97,928	95,403.36	95,403.36
Collateral			USD	USD	1.000	US912828PC88	UNITED STATES TREASURY NOTE	100.446563	48,587	48,803.72	48,803.72
Collateral			USD	USD	1.000	US912828PP91	US TREASURY INFLATION INDEXED	115.499544	20,028	23,132.11	23,132.11
Collateral			USD	USD	1.000	US912828PX26	UNITED STATES TREASURY NOTE	103.601375	1,955	2,025.84	2,025.84
Collateral			USD	USD	1.000	US912828Q376	UNITED STATES TREASURY NOTE	97.577934	23,954	23,373.69	23,373.69
Collateral			USD	USD	1.000	US912828Q608	US TREASURY INFLATION INDEXED	103.674042	7,520	7,796.34	7,796.34
Collateral			USD	USD	1.000	US912828QN35	UNITED STATES TREASURY NOTE	101.768099	13,416	13,652.83	13,652.83
Collateral			USD	USD	1.000	US912828QV50	US TREASURY INFLATION INDEXED	111.139325	4,326	4,807.75	4,807.75
Collateral			USD	USD	1.000	US912828R366	UNITED STATES TREASURY NOTE	93.222492	20,351	18,972.17	18,972.17
Collateral			USD	USD	1.000	US912828R440	UNITED STATES TREASURY NOTE	99.517188	2,269	2,257.82	2,257.82
Collateral			USD	USD	1.000	US912828R770	UNITED STATES TREASURY NOTE	97.426102	59,102	57,580.31	57,580.31
Collateral			USD	USD	1.000	US912828R853	UNITED STATES TREASURY NOTE	99.304461	1,206	1,197.13	1,197.13



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Collateral			USD	USD	1.000	US912828RC60	UNITED STATES TREASURY NOTE	99.749875	35,403	35,314.28	35,314.28	35,314.28
Collateral			USD	USD	1.000	US912828RR30	UNITED STATES TREASURY NOTE	98.824144	20,043	19,807.35	19,807.35	19,807.35
Collateral			USD	USD	1.000	US912828S273	UNITED STATES TREASURY NOTE	96.664000	13,592	13,138.20	13,138.20	13,138.20
Collateral			USD	USD	1.000	US912828S356	UNITED STATES TREASURY NOTE	94.969000	2,053	1,949.89	1,949.89	1,949.89
Collateral			USD	USD	1.000	US912828S760	UNITED STATES TREASURY NOTE	96.963731	11,123	10,785.18	10,785.18	10,785.18
Collateral			USD	USD	1.000	US912828ST86	UNITED STATES TREASURY NOTE	99.800635	20,546	20,504.61	20,504.61	20,504.61
Collateral			USD	USD	1.000	US912828SV33	UNITED STATES TREASURY NOTE	97.687376	14,666	14,326.47	14,326.47	14,326.47
Collateral			USD	USD	1.000	US912828SX98	UNITED STATES TREASURY NOTE	99.536810	17,403	17,322.12	17,322.12	17,322.12
Collateral			USD	USD	1.000	US912828T263	UNITED STATES TREASURY NOTE	95.027528	12,221	11,613.66	11,613.66	11,613.66
Collateral			USD	USD	1.000	US912828T347	UNITED STATES TREASURY NOTE	96.620341	17,305	16,720.58	16,720.58	16,720.58
Collateral			USD	USD	1.000	US912828TE09	US TREASURY INFLATION INDEXED	106.524005	8,027	8,550.15	8,550.15	8,550.15
Collateral			USD	USD	1.000	US912828TN08	UNITED STATES TREASURY NOTE	99.273674	14,666	14,559.11	14,559.11	14,559.11
Collateral			USD	USD	1.000	US912828TY62	UNITED STATES TREASURY NOTE	96.812492	45,219	43,777.67	43,777.67	43,777.67
Collateral			USD	USD	1.000	US912828U246	UNITED STATES TREASURY NOTE	95.379144	45,665	43,555.23	43,555.23	43,555.23
Collateral			USD	USD	1.000	US912828U659	UNITED STATES TREASURY NOTE	97.981039	9,777	9,579.69	9,579.69	9,579.69
Collateral			USD	USD	1.000	US912828U816	UNITED STATES TREASURY NOTE	98.496000	7,398	7,287.05	7,287.05	7,287.05
Collateral			USD	USD	1.000	US912828UB41	UNITED STATES TREASURY NOTE	98.616165	35,429	34,938.47	34,938.47	34,938.47
Collateral			USD	USD	1.000	US912828UQ10	UNITED STATES TREASURY NOTE	98.866271	6,013	5,944.74	5,944.74	5,944.74
Collateral			USD	USD	1.000	US912828V566	UNITED STATES TREASURY NOTE	100.365731	67,348	67,594.32	67,594.32	67,594.32
Collateral			USD	USD	1.000	US912828V723	UNITED STATES TREASURY NOTE	98.849552	9,777	9,664.61	9,664.61	9,664.61
Collateral			USD	USD	1.000	US912828V988	UNITED STATES TREASURY NOTE	97.581750	46,237	45,118.70	45,118.70	45,118.70
Collateral			USD	USD	1.000	US912828VB32	UNITED STATES TREASURY NOTE	96.878376	58,674	56,842.67	56,842.67	56,842.67
Collateral			USD	USD	1.000	US912828VM96	US TREASURY INFLATION INDEXED	106.177615	10,050	10,670.71	10,670.71	10,670.71
Collateral			USD	USD	1.000	US912828VS66	UNITED STATES TREASURY NOTE	100.656500	39,964	40,226.21	40,226.21	40,226.21
Collateral			USD	USD	1.000	US912828VV95	UNITED STATES TREASURY NOTE	99.991807	7,647	7,646.03	7,646.03	7,646.03
Collateral			USD	USD	1.000	US912828VZ00	UNITED STATES TREASURY NOTE	99.556494	7,333	7,300.29	7,300.29	7,300.29
Collateral			USD	USD	1.000	US912828W309	UNITED STATES TREASURY NOTE	100.171144	37,457	37,520.62	37,520.62	37,520.62
Collateral			USD	USD	1.000	US912828W556	UNITED STATES TREASURY NOTE	98.658906	26,116	25,765.83	25,765.83	25,765.83
Collateral			USD	USD	1.000	US912828W630	UNITED STATES TREASURY NOTE	99.328318	15,292	15,189.14	15,189.14	15,189.14
Collateral			USD	USD	1.000	US912828W713	UNITED STATES TREASURY NOTE	98.278055	24,540	24,117.92	24,117.92	24,117.92
Collateral			USD	USD	1.000	US912828W895	UNITED STATES TREASURY NOTE	98.454901	17,208	16,941.80	16,941.80	16,941.80
Collateral			USD	USD	1.000	US912828WC06	UNITED STATES TREASURY NOTE	98.857889	16,381	16,193.45	16,193.45	16,193.45
Collateral			USD	USD	1.000	US912828WE61	UNITED STATES TREASURY NOTE	101.177447	3,996	4,043.44	4,043.44	4,043.44
Collateral			USD	USD	1.000	US912828WG10	UNITED STATES TREASURY NOTE	99.801144	4,794	4,784.17	4,784.17	4,784.17
Collateral			USD	USD	1.000	US912828WJ58	UNITED STATES TREASURY NOTE	99.837680	53,012	52,926.30	52,926.30	52,926.30
Collateral			USD	USD	1.000	US912828WL05	UNITED STATES TREASURY NOTE	99.713747	15,137	15,093.56	15,093.56	15,093.56



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Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

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Collateral			USD	USD	1.000	US912828WR74	UNITED STATES TREASURY NOTE	99.066000	24	24.21	24.21	24.21
Collateral			USD	USD	1.000	US912828WY26	UNITED STATES TREASURY NOTE	100.248462	6,983	7,000.64	7,000.64	7,000.64
Collateral			USD	USD	1.000	US912828WZ90	UNITED STATES TREASURY NOTE	97.806890	7,659	7,490.91	7,490.91	7,490.91
Collateral			USD	USD	1.000	US912828X216	UNITED STATES TREASURY NOTE	98.946308	3,154	3,120.85	3,120.85	3,120.85
Collateral			USD	USD	1.000	US912828X471	UNITED STATES TREASURY NOTE	98.213953	19,422	19,074.82	19,074.82	19,074.82
Collateral			USD	USD	1.000	US912828X968	UNITED STATES TREASURY NOTE	98.721608	34,479	34,038.12	34,038.12	34,038.12
Collateral			USD	USD	1.000	US912828XB14	UNITED STATES TREASURY NOTE	97.243028	37,896	36,851.69	36,851.69	36,851.69
Collateral			USD	USD	1.000	US912828XD79	UNITED STATES TREASURY NOTE	98.007684	22,768	22,314.30	22,314.30	22,314.30
Collateral			USD	USD	1.000	US912828XE52	UNITED STATES TREASURY NOTE	98.615747	14,573	14,371.03	14,371.03	14,371.03
Collateral			USD	USD	1.000	US912828XR65	UNITED STATES TREASURY NOTE	97.598039	61,933	60,445.36	60,445.36	60,445.36
Collateral			USD	USD	1.000	US912828XT22	UNITED STATES TREASURY NOTE	97.174330	10,168	9,880.85	9,880.85	9,880.85
Collateral			USD	USD	1.000	US912828XV77	UNITED STATES TREASURY NOTE	99.367000	18,322	18,206.28	18,206.28	18,206.28
Collateral			USD	USD	1.000	US912828XX34	UNITED STATES TREASURY NOTE	96.938000	5,263	5,101.38	5,101.38	5,101.38
Collateral			USD	USD	1.000	US912828XY17	UNITED STATES TREASURY NOTE	99.895000	14,249	14,234.17	14,234.17	14,234.17
Collateral			USD	USD	1.000	US912828XZ81	UNITED STATES TREASURY NOTE	100.664000	1,774	1,785.34	1,785.34	1,785.34
Collateral			USD	USD	1.000	US912828Y206	UNITED STATES TREASURY NOTE	101.428503	10,090	10,234.09	10,234.09	10,234.09
Collateral			USD	USD	1.000	US912828Y610	UNITED STATES TREASURY NOTE	101.967342	3,913	3,989.77	3,989.77	3,989.77

Collateral Total For J.P. Morgan Securities LLC**3,963,186****3,939,218.89****3,939,218.89****3,939,218.89****Total Collateral for Broker J.P. Morgan Securities LLC****102.00%**



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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	130.940000	24,431	3,198,995.14	3,198,995.14	3,198,995.14
Loan	Total For Merrill Lynch, Pierce, Fenner & Smith Inc.								24,431	3,198,995.14	3,198,995.14	3,198,995.14
Collateral			USD	USD	1.000	US912796PT04	UNITED STATES TREASURY BILL	99.610000	44,968	44,792.13	44,792.13	44,792.13
Collateral			USD	USD	1.000	US912796QC69	UNITED STATES TREASURY BILL	99.244000	5,527	5,484.95	5,484.95	5,484.95
Collateral			USD	USD	1.000	US912796QW24	UNITED STATES TREASURY BILL	99.750000	126	125.29	125.29	125.29
Collateral			USD	USD	1.000	US912810EG95	UNITED STATES TREASURY BOND	112.992250	42,832	48,397.04	48,397.04	48,397.04
Collateral			USD	USD	1.000	US912810EP94	UNITED STATES TREASURY BOND	120.362875	33,393	40,192.50	40,192.50	40,192.50
Collateral			USD	USD	1.000	US912810ET17	UNITED STATES TREASURY BOND	130.957375	26,219	34,336.14	34,336.14	34,336.14
Collateral			USD	USD	1.000	US912810EY02	UNITED STATES TREASURY BOND	127.848967	13,151	16,813.56	16,813.56	16,813.56
Collateral			USD	USD	1.000	US912810FE39	UNITED STATES TREASURY BOND	125.191500	12,624	15,803.62	15,803.62	15,803.62
Collateral			USD	USD	1.000	US912810FG86	UNITED STATES TREASURY BOND	123.816750	15,199	18,818.31	18,818.31	18,818.31
Collateral			USD	USD	1.000	US912810FH69	US TREASURY INFLATION INDEXED	196.073512	42,606	83,539.25	83,539.25	83,539.25
Collateral			USD	USD	1.000	US912810PU60	UNITED STATES TREASURY BOND	131.471360	314	412.84	412.84	412.84
Collateral			USD	USD	1.000	US912810PW27	UNITED STATES TREASURY BOND	123.738625	502	621.70	621.70	621.70
Collateral			USD	USD	1.000	US912810PX00	UNITED STATES TREASURY BOND	124.637823	10,174	12,680.92	12,680.92	12,680.92
Collateral			USD	USD	1.000	US912810QK79	UNITED STATES TREASURY BOND	115.957125	4,170	4,835.61	4,835.61	4,835.61
Collateral			USD	USD	1.000	US912810QN19	UNITED STATES TREASURY BOND	130.574250	7,536	9,840.67	9,840.67	9,840.67
Collateral			USD	USD	1.000	US912810QU51	UNITED STATES TREASURY BOND	103.187875	10,300	10,628.17	10,628.17	10,628.17
Collateral			USD	USD	1.000	US912810QX90	UNITED STATES TREASURY BOND	96.437250	11,300	10,897.08	10,897.08	10,897.08
Collateral			USD	USD	1.000	US912810RB61	UNITED STATES TREASURY BOND	97.646332	10,049	9,812.09	9,812.09	9,812.09
Collateral			USD	USD	1.000	US912810RD28	UNITED STATES TREASURY BOND	113.035519	14,030	15,859.30	15,859.30	15,859.30
Collateral			USD	USD	1.000	US912810RG58	UNITED STATES TREASURY BOND	106.502867	58,784	62,607.01	62,607.01	62,607.01
Collateral			USD	USD	1.000	US912810RH32	UNITED STATES TREASURY BOND	102.851875	6,280	6,459.49	6,459.49	6,459.49
Collateral			USD	USD	1.000	US912810RJ97	UNITED STATES TREASURY BOND	99.815216	4,258	4,250.23	4,250.23	4,250.23
Collateral			USD	USD	1.000	US912810RM27	UNITED STATES TREASURY BOND	99.760216	16,329	16,289.83	16,289.83	16,289.83
Collateral			USD	USD	1.000	US912810RN00	UNITED STATES TREASURY BOND	98.062125	18,967	18,599.19	18,599.19	18,599.19
Collateral			USD	USD	1.000	US912810RR14	US TREASURY INFLATION INDEXED	101.424900	31,402	31,849.34	31,849.34	31,849.34
Collateral			USD	USD	1.000	US912810RU43	UNITED STATES TREASURY BOND	97.181332	45,156	43,883.12	43,883.12	43,883.12
Collateral			USD	USD	1.000	US912810RV26	UNITED STATES TREASURY BOND	100.402000	25,644	25,747.13	25,747.13	25,747.13
Collateral			USD	USD	1.000	US912810RX81	UNITED STATES TREASURY BOND	99.518215	6,406	6,375.12	6,375.12	6,375.12
Collateral			USD	USD	1.000	US912810SA79	UNITED STATES TREASURY BOND	100.133000	4,321	4,326.65	4,326.65	4,326.65
Collateral			USD	USD	1.000	US9128282A70	UNITED STATES TREASURY NOTE	92.418500	63,055	58,274.48	58,274.48	58,274.48
Collateral			USD	USD	1.000	US9128282D10	UNITED STATES TREASURY NOTE	95.260052	57,026	54,322.84	54,322.84	54,322.84
Collateral			USD	USD	1.000	US9128282F67	UNITED STATES TREASURY NOTE	96.765133	27,539	26,648.59	26,648.59	26,648.59



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Collateral			USD	USD	1.000	US9128282G41	UNITED STATES TREASURY NOTE	99.043633	6,908	6,842.35	6,842.35	6,842.35
Collateral			USD	USD	1.000	US9128282S88	UNITED STATES TREASURY NOTE	97.364970	30,648	29,840.65	29,840.65	29,840.65
Collateral			USD	USD	1.000	US9128282T61	UNITED STATES TREASURY NOTE	99.526592	79,969	79,590.73	79,590.73	79,590.73
Collateral			USD	USD	1.000	US9128282W90	UNITED STATES TREASURY NOTE	98.098901	2,135	2,094.73	2,094.73	2,094.73
Collateral			USD	USD	1.000	US9128282Y56	UNITED STATES TREASURY NOTE	97.943088	18,841	18,453.59	18,453.59	18,453.59
Collateral			USD	USD	1.000	US9128282Z22	UNITED STATES TREASURY NOTE	98.722750	16,329	16,120.42	16,120.42	16,120.42
Collateral			USD	USD	1.000	US9128283C28	UNITED STATES TREASURY NOTE	98.357017	20,970	20,625.65	20,625.65	20,625.65
Collateral			USD	USD	1.000	US9128283F58	UNITED STATES TREASURY NOTE	96.504912	77,249	74,548.74	74,548.74	74,548.74
Collateral			USD	USD	1.000	US9128283L27	UNITED STATES TREASURY NOTE	98.832418	6,280	6,207.05	6,207.05	6,207.05
Collateral			USD	USD	1.000	US9128283N82	UNITED STATES TREASURY NOTE	99.267151	17,585	17,456.19	17,456.19	17,456.19
Collateral			USD	USD	1.000	US9128283Q14	UNITED STATES TREASURY NOTE	99.852478	7,788	7,776.18	7,776.18	7,776.18
Collateral			USD	USD	1.000	US9128283V09	UNITED STATES TREASURY NOTE	100.309402	10,049	10,079.70	10,079.70	10,079.70
Collateral			USD	USD	1.000	US9128283Y48	UNITED STATES TREASURY NOTE	100.336287	60,292	60,494.38	60,494.38	60,494.38
Collateral			USD	USD	1.000	US9128284D91	UNITED STATES TREASURY NOTE	100.416359	38,938	39,100.47	39,100.47	39,100.47
Collateral			USD	USD	1.000	US9128284N73	UNITED STATES TREASURY NOTE	101.494332	2,512	2,549.69	2,549.69	2,549.69
Collateral			USD	USD	1.000	US9128284P22	UNITED STATES TREASURY NOTE	100.544563	6,908	6,946.04	6,946.04	6,946.04
Collateral			USD	USD	1.000	US9128284Q05	UNITED STATES TREASURY NOTE	100.081088	31,402	31,427.35	31,427.35	31,427.35
Collateral			USD	USD	1.000	US9128284V99	UNITED STATES TREASURY NOTE	102.226125	31,402	32,100.94	32,100.94	32,100.94
Collateral			USD	USD	1.000	US912828B253	US TREASURY INFLATION INDEXED	106.732724	2,575	2,748.32	2,748.32	2,748.32
Collateral			USD	USD	1.000	US912828B584	UNITED STATES TREASURY NOTE	100.035491	691	691.09	691.09	691.09
Collateral			USD	USD	1.000	US912828B667	UNITED STATES TREASURY NOTE	101.820250	90,927	92,582.42	92,582.42	92,582.42
Collateral			USD	USD	1.000	US912828C244	UNITED STATES TREASURY NOTE	100.357525	31,402	31,514.16	31,514.16	31,514.16
Collateral			USD	USD	1.000	US912828C574	UNITED STATES TREASURY NOTE	99.963681	51,863	51,844.53	51,844.53	51,844.53
Collateral			USD	USD	1.000	US912828D234	UNITED STATES TREASURY NOTE	99.992826	5,024	5,023.94	5,023.94	5,023.94
Collateral			USD	USD	1.000	US912828D564	UNITED STATES TREASURY NOTE	99.667625	82,122	81,849.27	81,849.27	81,849.27
Collateral			USD	USD	1.000	US912828F213	UNITED STATES TREASURY NOTE	99.463088	62,239	61,904.38	61,904.38	61,904.38
Collateral			USD	USD	1.000	US912828F395	UNITED STATES TREASURY NOTE	99.801308	64,311	64,183.29	64,183.29	64,183.29
Collateral			USD	USD	1.000	US912828F627	UNITED STATES TREASURY NOTE	99.330763	1,947	1,933.89	1,933.89	1,933.89
Collateral			USD	USD	1.000	US912828G385	UNITED STATES TREASURY NOTE	98.254912	43,861	43,095.49	43,095.49	43,095.49
Collateral			USD	USD	1.000	US912828G617	UNITED STATES TREASURY NOTE	99.108747	1,256	1,244.88	1,244.88	1,244.88
Collateral			USD	USD	1.000	US912828G872	UNITED STATES TREASURY NOTE	98.875000	6,029	5,961.33	5,961.33	5,961.33
Collateral			USD	USD	1.000	US912828G955	UNITED STATES TREASURY NOTE	99.008000	2,638	2,611.59	2,611.59	2,611.59
Collateral			USD	USD	1.000	US912828H862	UNITED STATES TREASURY NOTE	97.611641	62,521	61,027.93	61,027.93	61,027.93
Collateral			USD	USD	1.000	US912828J272	UNITED STATES TREASURY NOTE	97.156000	6,966	6,768.08	6,768.08	6,768.08
Collateral			USD	USD	1.000	US912828J769	UNITED STATES TREASURY NOTE	98.051308	17,020	16,688.16	16,688.16	16,688.16
Collateral			USD	USD	1.000	US912828J843	UNITED STATES TREASURY NOTE	98.843527	6,513	6,437.43	6,437.43	6,437.43



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Collateral			USD	USD	1.000	US912828K742	UNITED STATES TREASURY NOTE	96.828000	7,536	7,297.40	7,297.40	7,297.40
Collateral			USD	USD	1.000	US912828L328	UNITED STATES TREASURY NOTE	98.522398	502	495.01	495.01	495.01
Collateral			USD	USD	1.000	US912828L575	UNITED STATES TREASURY NOTE	97.598308	62,804	61,295.43	61,295.43	61,295.43
Collateral			USD	USD	1.000	US912828L997	UNITED STATES TREASURY NOTE	98.133700	502	493.05	493.05	493.05
Collateral			USD	USD	1.000	US912828M490	UNITED STATES TREASURY NOTE	97.870953	45,710	44,736.66	44,736.66	44,736.66
Collateral			USD	USD	1.000	US912828M565	UNITED STATES TREASURY NOTE	97.723911	1,813	1,771.26	1,771.26	1,771.26
Collateral			USD	USD	1.000	US912828M805	UNITED STATES TREASURY NOTE	98.143330	60,794	59,665.31	59,665.31	59,665.31
Collateral			USD	USD	1.000	US912828M987	UNITED STATES TREASURY NOTE	98.435393	6,783	6,676.68	6,676.68	6,676.68
Collateral			USD	USD	1.000	US912828MP29	UNITED STATES TREASURY NOTE	102.441375	2,638	2,702.16	2,702.16	2,702.16
Collateral			USD	USD	1.000	US912828N308	UNITED STATES TREASURY NOTE	98.383000	29,603	29,124.51	29,124.51	29,124.51
Collateral			USD	USD	1.000	US912828N480	UNITED STATES TREASURY NOTE	98.504000	21,605	21,281.30	21,281.30	21,281.30
Collateral			USD	USD	1.000	US912828ND89	UNITED STATES TREASURY NOTE	101.639751	2,374	2,412.91	2,412.91	2,412.91
Collateral			USD	USD	1.000	US912828P386	UNITED STATES TREASURY NOTE	97.618582	16,269	15,881.27	15,881.27	15,881.27
Collateral			USD	USD	1.000	US912828P790	UNITED STATES TREASURY NOTE	96.353525	10,425	10,045.27	10,045.27	10,045.27
Collateral			USD	USD	1.000	US912828P873	UNITED STATES TREASURY NOTE	97.422144	24,867	24,225.51	24,225.51	24,225.51
Collateral			USD	USD	1.000	US912828Q293	UNITED STATES TREASURY NOTE	96.137121	7,536	7,245.33	7,245.33	7,245.33
Collateral			USD	USD	1.000	US912828Q376	UNITED STATES TREASURY NOTE	97.577934	6,280	6,128.26	6,128.26	6,128.26
Collateral			USD	USD	1.000	US912828QN35	UNITED STATES TREASURY NOTE	101.768099	51,750	52,665.31	52,665.31	52,665.31
Collateral			USD	USD	1.000	US912828R366	UNITED STATES TREASURY NOTE	93.222492	49,869	46,488.86	46,488.86	46,488.86
Collateral			USD	USD	1.000	US912828R440	UNITED STATES TREASURY NOTE	99.517188	43,021	42,812.88	42,812.88	42,812.88
Collateral			USD	USD	1.000	US912828R770	UNITED STATES TREASURY NOTE	97.426102	73,920	72,017.42	72,017.42	72,017.42
Collateral			USD	USD	1.000	US912828RC60	UNITED STATES TREASURY NOTE	99.749875	816	814.41	814.41	814.41
Collateral			USD	USD	1.000	US912828RR30	UNITED STATES TREASURY NOTE	98.824144	29,782	29,431.36	29,431.36	29,431.36
Collateral			USD	USD	1.000	US912828S356	UNITED STATES TREASURY NOTE	94.969000	62,804	59,644.12	59,644.12	59,644.12
Collateral			USD	USD	1.000	US912828S760	UNITED STATES TREASURY NOTE	96.963731	20,060	19,450.47	19,450.47	19,450.47
Collateral			USD	USD	1.000	US912828S927	UNITED STATES TREASURY NOTE	94.847701	37,676	35,734.81	35,734.81	35,734.81
Collateral			USD	USD	1.000	US912828T347	UNITED STATES TREASURY NOTE	96.620341	23,363	22,573.42	22,573.42	22,573.42
Collateral			USD	USD	1.000	US912828T594	UNITED STATES TREASURY NOTE	98.942539	6,280	6,213.97	6,213.97	6,213.97
Collateral			USD	USD	1.000	US912828T677	UNITED STATES TREASURY NOTE	96.730635	14,687	14,207.11	14,207.11	14,207.11
Collateral			USD	USD	1.000	US912828T917	UNITED STATES TREASURY NOTE	95.984826	41,777	40,099.65	40,099.65	40,099.65
Collateral			USD	USD	1.000	US912828TY62	UNITED STATES TREASURY NOTE	96.812492	43,938	42,537.01	42,537.01	42,537.01
Collateral			USD	USD	1.000	US912828U246	UNITED STATES TREASURY NOTE	95.379144	15,638	14,915.53	14,915.53	14,915.53
Collateral			USD	USD	1.000	US912828U576	UNITED STATES TREASURY NOTE	98.094975	15,952	15,648.27	15,648.27	15,648.27
Collateral			USD	USD	1.000	US912828U816	UNITED STATES TREASURY NOTE	98.496000	8,039	7,917.98	7,917.98	7,917.98
Collateral			USD	USD	1.000	US912828UV05	UNITED STATES TREASURY NOTE	98.495341	99,104	97,613.18	97,613.18	97,613.18
Collateral			USD	USD	1.000	US912828V236	UNITED STATES TREASURY NOTE	98.461000	7,725	7,605.98	7,605.98	7,605.98



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	US912828V988	UNITED STATES TREASURY NOTE	97.581750	36,866	35,974.31	35,974.31	35,974.31
Collateral			USD	USD	1.000	US912828VS66	UNITED STATES TREASURY NOTE	100.656500	1,382	1,390.75	1,390.75	1,390.75
Collateral			USD	USD	1.000	US912828VZ00	UNITED STATES TREASURY NOTE	99.556495	5,276	5,252.12	5,252.12	5,252.12
Collateral			USD	USD	1.000	US912828W226	UNITED STATES TREASURY NOTE	99.148625	32,910	32,630.25	32,630.25	32,630.25
Collateral			USD	USD	1.000	US912828W309	UNITED STATES TREASURY NOTE	100.171144	23,865	23,906.28	23,906.28	23,906.28
Collateral			USD	USD	1.000	US912828W556	UNITED STATES TREASURY NOTE	98.658906	85,790	84,639.44	84,639.44	84,639.44
Collateral			USD	USD	1.000	US912828W713	UNITED STATES TREASURY NOTE	98.278055	36,929	36,292.73	36,292.73	36,292.73
Collateral			USD	USD	1.000	US912828WC06	UNITED STATES TREASURY NOTE	98.857890	11,682	11,548.09	11,548.09	11,548.09
Collateral			USD	USD	1.000	US912828WE61	UNITED STATES TREASURY NOTE	101.177448	57,779	58,459.80	58,459.80	58,459.80
Collateral			USD	USD	1.000	US912828WG10	UNITED STATES TREASURY NOTE	99.801144	1,256	1,253.58	1,253.58	1,253.58
Collateral			USD	USD	1.000	US912828WN60	UNITED STATES TREASURY NOTE	98.943330	5,024	4,971.21	4,971.21	4,971.21
Collateral			USD	USD	1.000	US912828WR74	UNITED STATES TREASURY NOTE	99.066000	1,884	1,866.52	1,866.52	1,866.52
Collateral			USD	USD	1.000	US912828WZ90	UNITED STATES TREASURY NOTE	97.806889	8,604	8,415.42	8,415.42	8,415.42
Collateral			USD	USD	1.000	US912828X703	UNITED STATES TREASURY NOTE	97.400017	33,914	33,032.28	33,032.28	33,032.28
Collateral			USD	USD	1.000	US912828X885	UNITED STATES TREASURY NOTE	97.824796	82,248	80,458.77	80,458.77	80,458.77
Collateral			USD	USD	1.000	US912828XG01	UNITED STATES TREASURY NOTE	98.621000	61,548	60,698.96	60,698.96	60,698.96
Collateral			USD	USD	1.000	US912828XH83	UNITED STATES TREASURY NOTE	98.590000	3,768	3,715.09	3,715.09	3,715.09
Collateral			USD	USD	1.000	US912828XQ82	UNITED STATES TREASURY NOTE	98.987522	23,865	23,623.80	23,623.80	23,623.80
Collateral			USD	USD	1.000	US912828XR65	UNITED STATES TREASURY NOTE	97.598038	5,652	5,516.57	5,516.57	5,516.57
Collateral			USD	USD	1.000	US912828XW50	UNITED STATES TREASURY NOTE	97.398000	36,426	35,478.38	35,478.38	35,478.38
Collateral			USD	USD	1.000	US912828XX34	UNITED STATES TREASURY NOTE	96.938000	41,702	40,424.80	40,424.80	40,424.80
Collateral Total For Merrill Lynch, Pierce, Fenner & Smith Inc.									3,228,911	3,263,307.38	3,263,307.38	3,263,307.38
Total Collateral for Broker Merrill Lynch, Pierce, Fenner &												102.01%



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Morgan Stanley & Co. LLC (U.S. Government Debt (Bilateral))												
Loan	484898	816510225	USD	USD	1.000	92047W101	VALVOLINE INC	19.130000	400	7,652.00	7,652.00	7,652.00
Loan	484898	82359627	USD	USD	1.000	92047W101	VALVOLINE INC	19.130000	320	6,121.60	6,121.60	6,121.60
Loan	484898	82367763	USD	USD	1.000	92047W101	VALVOLINE INC	19.130000	3,950	75,563.50	75,563.50	75,563.50
Loan	484898	826210158	USD	USD	1.000	92047W101	VALVOLINE INC	19.130000	4,000	76,520.00	76,520.00	76,520.00
Loan	484898	83183731	USD	USD	1.000	G39108108	GATES INDUSTRIAL CORP PLC	13.180000	9	118.62	118.62	118.62
Loan	484898	832410612	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	49.810000	664	33,073.84	33,073.84	33,073.84
Loan	484898	832411161	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	49.810000	63	3,138.03	3,138.03	3,138.03
Loan	484898	834010436	USD	USD	1.000	670704105	NUVASIVE INC	48.370000	2,650	128,180.50	128,180.50	128,180.50
Loan	484898	834010448	USD	USD	1.000	806407102	HENRY SCHEIN INC	77.920000	1,250	97,400.00	97,400.00	97,400.00
Loan	484898	834610984	USD	USD	1.000	98138H101	WORKDAY INC	159.560000	2,275	362,999.00	362,999.00	362,999.00
Loan	484898	834710119	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	49.810000	97	4,831.57	4,831.57	4,831.57
Loan	484898	836010264	USD	USD	1.000	67059N108	NUTANIX INC	40.270000	5,210	209,806.70	209,806.70	209,806.70
Loan Total For Morgan Stanley & Co. LLC									20,888	1,005,405.36	1,005,405.36	1,005,405.36
Collateral			USD	USD	1.000	US912810FR42	US TREASURY INFLATION INDEXED	145.923493	10,427	15,215.50	15,215.50	15,215.50
Collateral			USD	USD	1.000	US912810PZ57	US TREASURY INFLATION INDEXED	134.891698	5,302	7,151.94	7,151.94	7,151.94
Collateral			USD	USD	1.000	US912810QX90	UNITED STATES TREASURY BOND	96.437250	5,814	5,606.73	5,606.73	5,606.73
Collateral			USD	USD	1.000	US912810RD28	UNITED STATES TREASURY BOND	113.035519	8,105	9,161.13	9,161.13	9,161.13
Collateral			USD	USD	1.000	US912810RG58	UNITED STATES TREASURY BOND	106.502867	17,062	18,171.97	18,171.97	18,171.97
Collateral			USD	USD	1.000	US912810RQ31	UNITED STATES TREASURY BOND	90.828500	1,017	924.11	924.11	924.11
Collateral			USD	USD	1.000	US912810RR14	US TREASURY INFLATION INDEXED	101.424900	2,528	2,563.78	2,563.78	2,563.78
Collateral			USD	USD	1.000	US912810RS96	UNITED STATES TREASURY BOND	90.122680	9,416	8,485.89	8,485.89	8,485.89
Collateral			USD	USD	1.000	US912810RT79	UNITED STATES TREASURY BOND	85.913750	480	412.62	412.62	412.62
Collateral			USD	USD	1.000	US912810RV26	UNITED STATES TREASURY BOND	100.402000	15,009	15,068.95	15,068.95	15,068.95
Collateral			USD	USD	1.000	US912810RX81	UNITED STATES TREASURY BOND	99.518216	3,194	3,178.13	3,178.13	3,178.13
Collateral			USD	USD	1.000	US912810RY64	UNITED STATES TREASURY BOND	95.301250	2,338	2,228.32	2,228.32	2,228.32
Collateral			USD	USD	1.000	US9128282J89	UNITED STATES TREASURY NOTE	99.071859	1,455	1,441.54	1,441.54	1,441.54
Collateral			USD	USD	1.000	US9128282R06	UNITED STATES TREASURY NOTE	97.230750	61,458	59,755.98	59,755.98	59,755.98
Collateral			USD	USD	1.000	US9128284A52	UNITED STATES TREASURY NOTE	101.173669	56,875	57,542.27	57,542.27	57,542.27
Collateral			USD	USD	1.000	US9128285C00	UNITED STATES TREASURY NOTE	102.989242	47,712	49,137.81	49,137.81	49,137.81
Collateral			USD	USD	1.000	US9128285J52	UNITED STATES TREASURY NOTE	102.744747	12,790	13,141.56	13,141.56	13,141.56
Collateral			USD	USD	1.000	US912828C996	US TREASURY INFLATION INDEXED	106.376042	218,178	232,088.95	232,088.95	232,088.95
Collateral			USD	USD	1.000	US912828G385	UNITED STATES TREASURY NOTE	98.254912	69,514	68,300.50	68,300.50	68,300.50
Collateral			USD	USD	1.000	US912828N712	US TREASURY INFLATION INDEXED	103.705325	20,759	21,528.48	21,528.48	21,528.48
Collateral			USD	USD	1.000	US912828PP91	US TREASURY INFLATION INDEXED	115.499544	31,313	36,166.03	36,166.03	36,166.03



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Global Securities Lending
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As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr) Bank
Collateral			USD	USD	1.000	US912828Q293	UNITED STATES TREASURY NOTE	96.137121	33,177	31,895.35	31,895.35	31,895.35
Collateral			USD	USD	1.000	US912828S505	US TREASURY INFLATION INDEXED	98.887405	5,893	5,827.29	5,827.29	5,827.29
Collateral			USD	USD	1.000	US912828SA95	US TREASURY INFLATION INDEXED	108.354305	32,229	34,921.53	34,921.53	34,921.53
Collateral			USD	USD	1.000	US912828U246	UNITED STATES TREASURY NOTE	95.379144	9,520	9,080.29	9,080.29	9,080.29
Collateral			USD	USD	1.000	US912828V491	US TREASURY INFLATION INDEXED	99.406115	847	841.77	841.77	841.77
Collateral			USD	USD	1.000	US912828W895	UNITED STATES TREASURY NOTE	98.454901	18,168	17,887.60	17,887.60	17,887.60
Collateral			USD	USD	1.000	US912828X398	US TREASURY INFLATION INDEXED	100.456942	181,513	182,342.63	182,342.63	182,342.63
Collateral			USD	USD	1.000	US912828X885	UNITED STATES TREASURY NOTE	97.824796	78,993	77,274.45	77,274.45	77,274.45
Collateral			USD	USD	1.000	US912828XL95	US TREASURY INFLATION INDEXED	102.706115	36,179	37,157.69	37,157.69	37,157.69
Collateral			USD	USD	1.000	US912828Y610	UNITED STATES TREASURY NOTE	101.967342	1,460	1,488.50	1,488.50	1,488.50
Collateral Total For Morgan Stanley & Co. LLC									998,723	1,025,989.31	1,025,989.31	1,025,989.31
Total Collateral for Broker Morgan Stanley & Co. LLC												102.05%



The Bank of New York Mellon LEI HPFHU0OQ28E4N0NFVK49

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2018

Time Warner Inc Master Pension Trust

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Settl Curr	Loan Settl Curr	Loan FX rate	Security ID	Security Description	Local Price (SettlCurr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value Not In (Reporting Curr)	Bank
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Report Totals for TimeWarner**Loans****43,343,845.66****Collateral****44,250,848.87****Collateral Percent****102.09%**

SECURITIES LENDING DIVISION PRICING DISCLOSURES

Prices of securities reported herein are provided by pricing vendors and ratings agencies ("pricing vendors") used by The Bank of New York Mellon (BNYM) in the ordinary course of business. Such prices are not independently verified by BNYM. Some reported prices are not updated by pricing vendors on a regular basis (and therefore are considered 'stale') and in some cases pricing vendors do not provide prices. For securities where BNYM's pricing vendors do not provide prices, BNYM may use prices (which may be indicative bids) provided by one or more dealers in such securities or by the Depository Trust Company or other securities depository (generally par value or the price paid on the last trade settled through such depository) until such time that BNYM's pricing vendor provides prices.

For securities that are new issues or securities that are not widely held or regularly traded (e.g., ABSs, CMOs, CDOs, CLOs, CBOs, CDSs), pricing vendors may report prices based on valuation models which reflect underlying non-observable assumptions that may not be accurate or complete and such models may not be regularly adjusted.

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UNDER NO CIRCUMSTANCES SHALL BNYM OR ANY OF ITS PRICING VENDORS OR OTHER SUPPLIERS BE LIABLE OR RESPONSIBLE FOR ANY DAMAGES, INCLUDING BUT NOT LIMITED TO ANY DIRECT, INDIRECT, INCIDENTAL, EXEMPLARY, SPECIAL, OR CONSEQUENTIAL DAMAGES, LOST PROFITS, OR LOSS OF GOOD WILL (EVEN IF ADVISED OF THE POSSIBILITY OF SUCH DAMAGES) THAT RESULT FROM (1) ANY ERRORS OR OMISSIONS IN THE PRICING INFORMATION, (2) THE USE OF OR INABILITY TO USE ANY PRICING INFORMATION, (3) THE CONSEQUENCES OF ANY DECISION MADE OR ACTION OR NON-ACTION TAKEN IN RELIANCE ON THE PRICING INFORMATION; OR (4) ANY OTHER MATTER RELATING TO THE PRICING INFORMATION.

Note to client**Why we are providing this Note**

This Note sets out important information about the status of specific types of security interests over certain assets the Firm (which reference includes 'we', 'our' and 'us') holds on behalf of you (our Client') which we are required to provide as a result of various changes to the rules in the EU which regulate how we provided services to you as implemented into the law applicable to the Firm (Applicable Regulation").

The term "Firm" refers to the BNY Mellon entity whose name is shown on the top of the statement to which this Note is appended. Information on client security interests Under the Applicable Regulation the Firm is required to inform you, on a quarterly basis, about the ownership status of the assets the Firm holds on your behalf pursuant to the agreement you have with the Firm.

"Not in Bank" shall refer to assets that are (i) held directly by a third party, such as a third party custodian, in the name of the client; (ii) held in the name of the borrower, with a security interest granted to BNYM, as security trustee, in favor of its underlying clients or (iii) securities held directly with a securities depository in the name of the client.

As described in your [SLAA], BNYM as security trustee holds collateral for all clients who have agreed to a pledge structure as a class and in the event of a default of a borrower collateral will be sold for lenders as a class. The collateral reported on these statements is therefore indicative and does not necessarily represent the collateral that would be used to repurchase your securities in the event of a borrower default.

Information on client security interests

Under the Applicable Regulation the Firm is required to inform you, on a quarterly basis, about the ownership status of the assets the Firm holds on your behalf pursuant to the agreement you have with the Firm.

- **A security interest granted by you in respect of securities lending services with the Firm**

This is a security interest in favour of the Firm as set out in the Agreement that you have entered into with the Firm. Please review your Agreement to understand the extent of any security interest.

- **A security interest arising in favour of a sub-custodian or other third party with whom your assets are deposited for safekeeping**

The security interests will be to secure the repayment for any fees, charges, expenses, cash advances and other amounts payable to the sub-custodian or another third party as set out in, for example, a sub-custodian agreement.

Where a sub-custodian is an entity that is subject to the law and / or regulations of a non-EEA State or third country ("Third Country Law") additional and/or different security interests may be permitted by Third Country Law in respect of the services that it provides to you.

¹

The changes arise from the Markets in Financial Instruments Directive (EU Directive 2014/65 ("MiFID II") and Article 63(2)(e) of the MiFID II Delegated Regulation

Where you have pledged or otherwise granted security interests over your assets to third parties without notifying BNY Mellon, these security interests will not be reflected in your client statement.

Valuations

Please note that the market values reflected on your client statement are based on vendor-supplied prices available at the end of day for the statement date. These market valuations are provided on a best efforts basis and are not reviewed by BNY Mellon pricing teams; therefore, we recommend that such market values are not relied upon in the same fashion as those validated by professional and/or independent valuation services. Where your client statement contains a blank instead of a market value, BNY Mellon was unable to provide an available market price. Please note that the absence of a market price may be indicative of a lack of liquidity. Additionally the following scenarios may also result in a blank price: the security price was stale for a period greater than four days, the security had been suspended, BNY Mellon were not supplied price by an applicable vendor, the security price is '0' or the price supplied by a vendor was rejected.

Statements available by Post

Please note that you can request to receive a physical copy of this statement, which will be posted to your mail address, by contacting your relationship manager.

Further information

For any questions you have on this statement or to notify us of any errors, please contact your relationship manager.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26 Schedule of Active Participant Data as of January 1, 2018

Active Employees - Time Warner

Number distributed by attained age and attained years of credited service

Attained Age	Attained Years of Credited Service ¹									Total
	0-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & up	
Under 25	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0
30-34	1	51	59	1	0	0	0	0	0	112
35-39	5	77	232	49	1	0	0	0	0	364
40-44	7	74	256	165	28	0	0	0	0	530
45-49	11	53	247	239	134	19	0	0	0	703
50-54	13	44	156	160	138	83	24	2	0	620
55-59	8	27	95	106	115	89	70	20	1	531
60-64	11	8	47	72	56	54	57	46	7	358
65-69	5	5	12	17	23	13	14	12	6	107
70 & up	2	2	5	5	7	3	6	4	4	38
Total	63	341	1,109	814	502	261	171	84	18	3,363

Plan Name: Warner Media, LLC Pension Plan
 EIN / PN: 82-2449954/001
 Plan Sponsor: Warner Media, LLC
 Valuation Date: January 1, 2018

SCHEDULE SB ATTACHMENTS

Active Employees – The CW

Number distributed by attained age and attained years of credited service

Attained Age	Attained Years of Credited Service ¹									Total
	0-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Up	
Under 25	0	0	0	0	0	0	0	0	0	0
25-29	0	0	0	0	0	0	0	0	0	0
30-34	0	2	1	0	0	0	0	0	0	3
35-39	0	1	9	0	0	0	0	0	0	10
40-44	0	0	7	10	2	0	0	0	0	19
45-49	0	4	10	13	2	0	0	0	0	29
50-54	0	0	5	5	4	0	0	0	0	14
55-59	0	0	5	3	6	0	0	0	0	14
60-64	0	0	6	1	6	1	0	0	0	14
65-69	0	0	3	1	1	0	0	0	0	5
70 & up	0	0	0	0	0	0	0	0	0	0
Total	0	7	46	33	21	1	0	0	0	108

Plan Name: Warner Media, LLC Pension Plan
 EIN / PN: 82-2449954/001
 Plan Sponsor: Warner Media, LLC
 Valuation Date: January 1, 2018

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

1. Assumptions and methods for contribution purposes

Actuarial Assumptions and Methods - Contributions

Economic Assumptions

Interest rate basis

■ Applicable month	January 2018
■ Interest rate basis	Segment Rates from 24 Month Preceding Valuation Date

Interest rates

	Reflecting Corridors	Not Reflecting Corridors
■ First segment rate	3.92%	1.81%
■ Second segment rate	5.52%	3.68%
■ Third segment rate	6.29%	4.53%
■ Effective interest rate	5.72%	4.01%

Annual rates of increase

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

Plan-related expenses

\$4,400,000 (\$4,375,000 for Warner Media, LLC and \$25,000 for The CW)

Plan Name:	Warner Media, LLC Pension Plan
EIN / PN:	82-2449954/001
Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018

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 IRS-prescribed annuitant and non-annuitant tables based on RP-2014 "Employees" and "Healthy Annuitants" tables, without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2016.
■ Disabled	Separate IRS-prescribed annuitant and non-annuitant tables based on RP-2014 "Employees" and "Healthy Annuitants" tables, without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2016.
Termination/ Disability/ Retirement	Same as accounting basis
Benefit commencement date:	
■ Deferred vested benefit	The later of age 55 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 Warner Media, LLC, 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, which is usually the lump sum form of payment.
Plan Name:	Warner Media, LLC Pension Plan
EIN / PN:	82-2449954/001
Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018

Timing of benefit payments

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

Methods**Valuation date**

First day of 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

The 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 based on discussions with the plan sponsor regarding the likelihood that these benefits will be paid.

Willis Towers Watson has reviewed the plan provisions with the plan sponsor and, based on that review, is not aware of any significant benefits required to be valued that were not.

Sources of Data and Other Information

Warner Media, LLC through its third party administrators, furnished participant data as of 1/1/2018. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. In consultation with and approved by Warner Media, LLC, the 2018 SOX data letter documents the assumptions made for any missing data.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

Changes in Assumptions and Methods**Change in assumptions 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 based on the RP/MP-2014 Society of Actuaries study. Note that final regulations regarding mortality tables were issued in October 2017 and are effective for the 2018 plan year.

The assumed plan-related expenses added to the target normal cost were updated from \$19,100,000 (\$19,000,000 for Warner Media, LLC and \$100,000 for The CW) for the prior valuation to \$4,400,000

Plan Name:	Warner Media, LLC Pension Plan
EIN / PN:	82-2449954/001
Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018

(\$4,375,000 for Warner Media, LLC and \$25,000 for The CW) for the current valuation to account for lower expected expenses to be paid from the trust.

Change in methods since prior valuation

There have been no changes since the prior valuation.

Assumptions Rationale - Significant Economic Assumptions for Contributions

Discount rate

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

Lump sum conversion rate

As required by IRC §430, lump sum benefits are valued using “annuity substitution”, so that the interest rates assumed are effectively the same as described above for the discount rate.

Plan-related expenses

As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid from the trust during the coming year (including, for example, expected PBGC premiums and actuarial, accounting, legal, administration and trustee fees to be paid from the trust).

Assumptions Rationale - Significant Economic Assumptions for Pension Cost

Discount rate

As required by U.S. GAAP the discount rate was chosen by the plan sponsor based on market information on the measurement date including the BOND:Link rate.

BOND:Link discount rates are derived by identifying a theoretical settlement portfolio of high quality corporate bonds sufficient to provide for a plan's projected benefit payments. BOND:Link selects the settlement portfolio from a universe of Aa-graded non-callable bonds across the full maturity spectrum. The bond universe is restricted to remove outliers by only using the 10th-95th percentiles. Limits were set so that a single bond cannot cover more than 5% of the plan's liabilities, and no more than 75% of a specific bond issue may be used.

The model is designed so that the cash flow from the selected bonds, together with the anticipated return on accumulated surplus amounts, is sufficient to provide for the plan's cash flow requirements. The RATE:Link 10-90 yield curve is used to develop forward rates with which to accumulate any surplus funds that develop due to bond cash flow emerging earlier than needed to pay benefits. Benefit payments beyond year 30 are discounted to year 30 using RATE:Link 10-90 as there are few bonds beyond 30 years available to provide for such benefit payments. The accumulation of surplus is mitigated (and thus the cash flow mismatch is controlled) by selecting only bonds that mature within 1 years of the year that the cash flow is needed (3 years from 30 years for cash flows for year 30 and beyond).

A single discount rate is then determined that results in a discounted value of the plan's benefit payments that equates to the market value of the selected bonds.

Plan Name:	Warner Media, LLC Pension Plan
EIN / PN:	82-2449954/001
Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018

SCHEDULE SB ATTACHMENTS

Expected return on plan assets	We understand that the expected return on assets assumption reflects the plan sponsor's estimate of future experience for trust asset returns, reflecting the plan's current asset allocation and any expected changes during the current plan year, current market conditions and the plan sponsor's expectations for future market conditions. The analysis was informed by analysis of historical data and recent trends for CPI, GDP growth, and real returns on the various classes of assets held by the trust.
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Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality	Assumptions were selected by the plan sponsor and, as required by U.S. GAAP represents an estimate of future experience. Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	<p>Termination rates were based on an experience study conducted in 2006, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.</p> <p>The most recent experience study reviewing termination was performed in 2015.</p> <p>Assumed termination rates differ by age and service because of observed differences in termination rates by service.</p>
Retirement	Retirement rates were based on an experience study conducted in 2015, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Source of Prescribed Methods

Funding methods	The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are "prescribed methods set by law", as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.
Accounting methods	The methods used for accounting purposes as described in Appendix A, including the method of determining the market-related value of plan assets, are "prescribed methods set by another party", as defined in the actuarial standards of practice (ASOPs). As required by U.S. GAAP, these methods were selected by the plan sponsor.

Plan Name:	Warner Media, LLC Pension Plan
EIN / PN:	82-2449954/001
Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018

Attachment to 2018 Form 5500

Multiple-Employer Plan Participating Employer Information

Plan Name: Warner Media, LLC Pension Plan

Employer Identification Number (EIN): 82-2449954

Plan Number: 001

List of Participating Employers

(a) Name of Participating Employer	(b) EIN	(c) Percentage of Contributions
Warner Media, LLC*	82-2449954	100%
Time Warner Inc.*	13-4099534	
The CW Network, LLC	20-5074440	0%

*Note - the merger between Time Warner Inc. and AT&T Inc. was completed June 18, 2018 at which time the name and EIN of the participating employer, Time Warner Inc., was changed to Warner Media, LLC and 82-2449954.

WARNER MEDIA, LLC PENSION PLAN
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions
December 31, 2018

EIN#: 82-2449954
PN#: 001

Identity of Party Involved or Issue of Securities	Description of Assets	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category (i) - Single transactions in excess of 5% of Plan assets:						
Dreyfus	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	\$ 500,396,111		\$ 500,396,111	\$ 500,396,111	
Dreyfus	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97		\$ 507,266,036	\$ 507,266,036	\$ 507,266,036	\$ -
BNY Mellon	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	\$ 500,000,000		\$ 500,000,000	\$ 500,000,000	
BNY Mellon	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97		\$ 500,000,000	\$ 500,000,000	\$ 500,000,000	\$ -

WARNER MEDIA, LLC PENSION PLAN
Schedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions (Continued)
December 31, 2018

EIN#: 82-2449954
PN#: 001

Identity of Party Involved or Issue of Securities	Description of Assets	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	U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	\$ 612,286,391		\$ 612,286,391	\$ 612,286,391	\$ -
US Treasury	U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18		\$ 53,628,999	\$ 54,115,697	\$ 53,628,999	\$ (486,698)
US Treasury	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	\$ 58,733,297		\$ 58,733,297	\$ 58,733,297	\$ -
US Treasury	U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18		\$ 57,317,097	\$ 57,017,458	\$ 57,317,097	\$ 299,639
US Treasury	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	\$ 86,670,456		\$ 86,670,456	\$ 86,670,456	\$ -
US Treasury	U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17		\$ 82,400,888	\$ 83,313,512	\$ 82,400,888	\$ (912,624)
Dreyfus*	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	\$ 1,015,674,086		\$ 1,015,674,086	\$ 1,015,674,086	\$ -
Dreyfus*	DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97		\$ 997,589,809	\$ 997,589,809	\$ 997,589,809	\$ -
BNY Mellon*	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	\$ 516,277,904		\$ 516,277,904	\$ 516,277,904	\$ -
BNY Mellon*	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97		\$ 518,571,520	\$ 518,571,520	\$ 518,571,520	\$ -

There were no category (ii) or (iv) transactions for the year ended December 31, 2018.

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

* Indicates party-in-interest to the Plan.

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 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning 01/01/2018 and ending 12/31/2018

▶ **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 WARNER MEDIA, LLC 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 WARNER MEDIA, LLC	D Employer Identification Number (EIN) 82 - 2449954
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 2018	
2 Assets:	
a Market value.....	2a 2,704,389,651
b Actuarial value	2b 2,704,389,651
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment	(1) Number of participants 7,707 (2) Vested Funding Target 707,232,951 (3) Total Funding Target 707,232,951
b For terminated vested participants	16,667 1,114,520,384 1,114,520,384
c For active participants	3,471 352,287,485 353,576,581
d Total	27,845 2,174,040,820 2,175,329,916
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 5.72%
6 Target normal cost	6 4,400,000

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 Kathleen Eichner Type or print name of actuary Willis Towers Watson US LLC Firm name 8 Campus Drive 4th Floor Parsippany NJ 07054-1050 Address of the firm	 9/24/19 Date 1706046 Most recent enrollment number 973 - 290 - 2500 Telephone number (including area code)
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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).....	560,290,685	1,376,778
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	19,000,000	340,000
9 Amount remaining (line 7 minus line 8).....	541,290,685	1,036,778
10 Interest on line 9 using prior year's actual return of <u>14.17</u> %	76,700,890	146,911
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		460,046,474
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.90</u> %.....		26,021,742
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return.....		2,692,300
c Total available at beginning of current plan year to add to prefunding balance.....		488,760,516
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections	0	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	617,991,575	1,183,689

Part III Funding Percentages

14	Funding target attainment percentage	14	95 . 85%
15	Adjusted funding target attainment percentage.....	15	124 . 32%
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 . 49%
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)

Totals ▶	18(b)	0	18(c)	0
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19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 3.92 %	2nd segment: 5.52 %	3rd segment: 6.29 %	☐ 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)	Prior regulation:	☐ Prescribed - combined	☐ Prescribed - separate	☐ Substitute
	Current regulation:	☐ 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	4,400,000	
b Excess assets, if applicable, but not greater than line 31a	31b	25,000	
32 Amortization installments:	Outstanding Balance Installment		
a Net shortfall amortization installment.....	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	4,375,000	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	4,375,000	0	4,375,000
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

SCHEDULE SB ATTACHMENTS

WARNER MEDIA, LLC PENSION PLAN
EIN / PN: 82-2449954 / 001

ATTACHMENT TO THE 2018 FORM 5500

The following is a list of the participating employers in the Warner Media, LLC Pension Plan for the 2018 plan year:

<u>Name of Participating Employer</u>	<u>Employer Identification Number</u>
Warner Media, LLC	82-2449954
The CW Network, LLC	20-5074440

Plan Name:	Warner Media, LLC Pension Plan
EIN / PN:	82-2449954/001
Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Warner Media, LLC
EIN/PN	82-2449954/001
Plan Name	Warner Media, LLC Pension Plan
Valuation Date	January 1, 2018
Enrolled Actuary	Kathleen Eichner
Enrollment Number	17-06046

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.

Plan Name:	Warner Media, LLC Pension Plan
EIN / PN:	82-2449954/001
Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22 Description of Weighted Average Retirement Age as of January 1, 2018

(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%	5.500
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.

Plan Name: Warner Media, LLC Pension Plan
 EIN / PN: 82-2449954/001
 Plan Sponsor: Warner Media, LLC
 Valuation Date: January 1, 2018

<div>SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation</div>	<div>Single-Employer Defined Benefit Plan Actuarial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div>	<div>OMB No. 1210-0110</div> <div>2018</div> <div>This Form is Open to Public Inspection</div>
--	---	--

For calendar plan year 2018 or fiscal plan year beginning	01/01/2018	and ending	12/31/2018
▶ 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 Warner Media, LLC 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 Warner Media, LLC		
D Employer Identification Number (EIN) 82 - 2449954		
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I	Basic Information		
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2018</u>			
2 Assets:			
a Market value.....		2a	23,396,254
b Actuarial value		2b	23,396,254
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	5	1,366,427	1,366,427
b For terminated vested participants	97	7,633,066	7,633,066
c For active participants	108	9,819,752	9,819,752
d Total	210	18,819,245	18,819,245
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	5.72%
6 Target normal cost		6	25,000

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	Kathleen Eichner
Signature of actuary	Date
Kathleen Eichner, F.S.A, E.A	1706046
Type or print name of actuary	Most recent enrollment number
Willis Towers Watson US LLC	973 - 290 - 2500
Firm name	Telephone number (including area code)
8 Campus Drive	
4th Floor	
Parsippany NJ 07054-1050	
Address of the firm	

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

21 Discount rate:				
a Segment rates:	1st segment: 3.92 %	2nd segment: 5.52 %	3rd segment: 6.29 %	☐ 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)	Prior regulation:	☐ Prescribed - combined	☐ Prescribed - separate	☐ Substitute
	Current regulation:	☐ 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	25,000	
b Excess assets, if applicable, but not greater than line 31a	31b	25,000	
32 Amortization installments:	Outstanding Balance		
a Net shortfall amortization installment.....	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	0	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	0	0	0
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

SCHEDULE SB (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 2018 This Form is Open to Public Inspection
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For calendar plan year 2018 or fiscal plan year beginning	01/01/2018	and ending	12/31/2018
▶ 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 Warner Media, LLC Pension Plan (WM 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 Warner Media, LLC		
D Employer Identification Number (EIN) 82-2449954		
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I	Basic Information		
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2018</u>			
2 Assets:			
a Market value.....		2a	2,680,993,397
b Actuarial value		2b	2,680,993,397
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	7,702	705,866,524	705,866,524
b For terminated vested participants	16,570	1,106,887,318	1,106,887,318
c For active participants	3,363	342,467,733	343,756,829
d Total	27,635	2,155,221,575	2,156,510,671
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	5.72%
6 Target normal cost		6	4,375,000

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	Kathleen Eichner
Signature of actuary	
Kathleen Eichner, F.S.A., E.A.	
Type or print name of actuary	
Willis Towers Watson US LLC	
Firm name	
8 Campus Drive 4th Floor Parsippany NJ 07054-1050	
Address of the firm	
Date 1706046	
Most recent enrollment number 973-290-2500	
Telephone number (including area code)	

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).....	560,290,685	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	19,000,000	0
9	Amount remaining (line 7 minus line 8).....	541,290,685	0
10	Interest on line 9 using prior year's actual return of <u>14.17</u> %	76,700,890	0
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year).....		460,046,474
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.90</u> %.....		26,021,742
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return.....		2,692,300
c	Total available at beginning of current plan year to add to prefunding balance.....		488,760,516
d	Portion of (c) to be added to prefunding balance.....		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	617,991,575	0

Part III	Funding Percentages
----------	---------------------

14	Funding target attainment percentage	14	95 . 66%
15	Adjusted funding target attainment percentage.....	15	124 . 32%
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 . 56%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV	Contributions and Liquidity Shortfalls
----------------	---

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

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

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

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

20 Quarterly contributions and liquidity shortfalls:

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

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

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

Liquidity shortfall as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

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

21 Discount rate:				
a Segment rates:	1st segment: 3.92 %	2nd segment: 5.52 %	3rd segment: 6.29 %	☐ 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)	Prior regulation:	☐ Prescribed - combined	☐ Prescribed - separate	☐ Substitute
	Current regulation:	☐ 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	4,375,000	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment.....	0	0	
b Waiver amortization installment	0	0	
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	4,375,000	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	4,375,000	0	4,375,000
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37	0	
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b	0	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

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

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

Schedule SB, Part V

Summary of Plan Provisions

Plan Provisions

Participation Date	Date of becoming a covered employee.
Effective Date	<p>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.</p> <p>The plan was most recently amended during 2016 to offer certain terminated vested participants a one time option to elect a lump sum payment.</p>
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.

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Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018

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 equaled or exceeded 60 years.

ERISA Grandfathered Participant Points

Active participant of the Prior Plan on December 31, 1999.

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

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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

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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.

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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.

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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 Warner Media, LLC 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

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- (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

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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.

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 Warner Media, LLC 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:

- 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.
- 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

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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

Plan Name:	Warner Media, LLC Pension Plan
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Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018

- (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 up to plan freeze date.

Future Plan Changes

No future plan changes were recognized in determining funding requirements. Willis Towers Watson is not aware of any future plan changes that are required to be reflected.

Changes in Benefits Valued Since Prior Year

No change in benefits valued since prior year.

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Schedule H – item 4(i)

Schedule of Assets (Held at End of Year)

Plan Name: Warner Media, LLC Pension Plan

Plan Sponsor: Warner Media, LLC

EIN / PN: 82-2449954 / 001

Plan Year Ended: December 31, 2018

For the Schedule H, line 4(i) – Schedule of Assets (Held at End of Year), please refer to the “Supplemental Schedules” within the attached audited Financial Statements.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

The assumed plan-related expenses added to the target normal cost were updated from \$19,100,000 (\$19,000,000 for Warner Media, LLC and \$100,000 for The CW) for the prior valuation to \$4,400,000 (\$4,375,000 for Warner Media, LLC and \$25,000 for The CW) for the current valuation to account for lower expected expenses to be paid from the trust.

Plan Name:	Warner Media, LLC Pension Plan
EIN / PN:	82-2449954/001
Plan Sponsor:	Warner Media, LLC
Valuation Date	January 1, 2018