



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,312.06	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	153,694.71	165,023.74	1	0.00
		153,694.71	165,023.74	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
15,292	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	153,216.94	144,384.96	1	0.00
243,737.89	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,654,905.95	2,595,165.04	17	0.00
335,062.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	335,062.53	335,062.53	2	0.00
		3,143,185.42	3,074,612.53	20	0.00
COMMON TRUST FUNDS - EQUITY					
30,017.96	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,125,790.57	904,970.05	7	0.00
52,382.79	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,301,175.96	1,846,364.27	15	0.00
49,445.19	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	4,554,297.56	4,083,455.58	29	0.00
164,187.21	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	3,067,277.65	2,748,109.31	19	0.00
134,243.33	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,393,137.01	1,156,075.19	9	0.00
		12,441,678.75	10,738,974.40	79	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,640.977	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	192,224.05	206,949.85	1	0.00
		192,224.05	206,949.85	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
52,185.68	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	568,430.59	562,720.31	3	0.00
425,113.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	425,113.37	425,113.37	2	0.00
		993,543.96	987,833.68	5	0.00
COMMON TRUST FUNDS - EQUITY					
52,022.61	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,951,050.76	1,589,866.59	10	0.00
72,317.85	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,176,923.15	2,574,416.04	17	0.00
68,266.13	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	6,287,856.70	5,657,593.91	33	0.00
240,058.44	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	4,484,672.63	4,023,112.92	23	0.00
199,070.13	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	2,065,890.09	1,719,839.50	11	0.00
		17,966,393.33	15,564,828.96	94	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017

XXXXXX1027

ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
8,292.351	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	179,197.71	176,092.71	6	149.26
		179,197.71	176,092.71	6	149.26
COMMON TRUST FUNDS - FIXED INCOME					
26,831.29	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	268,833.91	253,194.65	9	0.00
169,728.52	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,848,761.62	1,805,686.31	63	0.00
48,164.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	48,164.48	48,164.48	2	0.00
		2,165,760.01	2,107,045.44	74	0.00
COMMON TRUST FUNDS - EQUITY					
789	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	29,590.58	23,524.71	1	0.00
2,069.31	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	90,904.79	72,828.48	3	0.00
2,929.33	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	269,814.73	242,026.42	9	0.00
8,036.65	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	150,137.38	134,754.12	5	0.00
5,807.43	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	60,267.77	51,492.46	2	0.00
		600,715.25	524,626.1	20	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
11,640.929	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	251,560.48	247,880.41	2	209.54
		251,560.48	247,880.41	2	209.54
MUTUAL FUNDS - EQUITY					
1,125.255	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	131,812.37	141,637.27	1	0.00
		131,812.37	141,637.27	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
50,684.36	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	507,827.79	480,347.25	4	0.00
374,098.54	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,074,854.51	3,991,233.10	31	0.00
401,624.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	401,624.69	401,624.69	3	0.00
		4,984,306.99	4,873,205.04	38	0.00
COMMON TRUST FUNDS - EQUITY					
17,582.72	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	659,420.57	529,808.63	5	0.00
32,408.12	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,423,688.71	1,144,689.87	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,975.23	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,945,174.48	2,641,276.20	23	0.00
89,276.07	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,667,818.67	1,499,836.49	13	0.00
85,145.44	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	883,613.83	750,428.47	7	0.00
		7,579,716.26	6,566,039.66	59	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
8,244.582	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	178,165.42	176,272.51	4	148.40
		178,165.42	176,272.51	4	148.40
COMMON TRUST FUNDS - FIXED INCOME					
26,678.14	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	267,299.44	254,899.73	6	0.00
195,973.31	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,134,632.03	2,097,705.00	48	0.00
105,226.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	105,226.23	105,226.23	2	0.00
		2,507,157.70	2,457,830.96	56	0.00
COMMON TRUST FUNDS - EQUITY					
3,662.23	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	137,347.91	112,131.15	3	0.00
6,685.04	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	293,673.81	240,699.35	7	0.00
8,253.9	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	760,250.22	686,304.78	17	0.00
21,570.17	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	402,965.01	364,380.38	9	0.00
19,111.03	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	198,328.54	174,629.14	4	0.00
		1,792,565.49	1,578,144.80	40	0.00

Shares/Par	Security ID Description Link Ref	Price Base	Cost Base	Net Income Receivable Base	Market Value Base	Percent Of Total	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		1,708.69	0.00	1,708.69	0.00	0.00
	PAYABLE FOR TRUSTEE FEES		-4,791.21	0.00	-4,791.21	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-5,921.25	0.00	-5,921.25	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-4,142.70	0.00	-4,142.70	-0.01	0.00
606,097.750	BLACKROCK LIQ FDS FEDFUND-IN 09248U700	1.0000	606,097.75	0.00	606,097.75	0.86	0.00
SUBTOTAL UNITED STATES			592,951.28	0.00	592,951.28	0.83	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			592,951.28	0.00	592,951.28	0.83	0.00
TOTAL CASH & CASH EQUIVALENTS			592,951.28	0.00	592,951.28	0.83	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
2,220,346.650	BLACKROCK INSTL TR CO N A INVT 09257F750 FOR EMPLOYEE BENEFIT TRS	10.8925	24,572,266.93	0.00	24,185,043.73	34.22	-387,223.20

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized	
Security ID Description Link Ref	Base	Base	Receivable Base	Base	Total	Gain/Loss Base	
41,161.568 HAND COMPOSITE EMPLOYEE	1,114.8900	47,281,527.26	106,104.42	45,890,620.55	64.94	-1,390,906.71	
41024C521 BENEFIT TR AFL CIO HSG INVT TR							
SUBTOTAL UNITED STATES			71,853,794.19	106,104.42	70,075,664.28	99.16	-1,778,129.91
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			71,853,794.19	106,104.42	70,075,664.28	99.16	-1,778,129.91
TOTAL FIXED INCOME SECURITIES			71,853,794.19	106,104.42	70,075,664.28	99.16	-1,778,129.91
TOTAL ASSETS - BASE:			72,446,745.47	106,104.42	70,668,615.56	99.99	-1,778,129.91
NET ASSETS - BASE:				70,774,719.98			



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
673.98	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	673.98	673.98	2	0.00
		673.98	673.98	2	0.00
MUTUAL FUNDS - FIXED INCOME					
65	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	7,051.85	7,226.87	21	0.00
35	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	3,857.00	3,920.66	12	0.00
38	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	3,855.10	3,822.04	12	0.00
78	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	3,811.86	3,886.76	11	0.00
		18,575.81	18,856.33	56	0.00
MUTUAL FUNDS - EQUITY					
30	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,572.30	1,435.41	5	0.00
21	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,561.56	1,514.67	5	0.00
28	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	1,528.24	1,517.95	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	1,583.10	1,437.83	5	0.00
65	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	1,542.45	1,353.79	5	0.00
24	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,561.44	1,418.49	5	0.00
29	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,545.99	1,382.65	5	0.00
50	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	1,580.00	1,580.87	5	0.00
30	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	1,539.30	1,502.67	5	0.00
		14,014.38	13,144.33	42	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
30,022.84	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	30,022.84	30,022.84	2	0.00
		30,022.84	30,022.84	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,467	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	267,644.83	266,748.73	18	0.00
1,133	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	124,856.60	124,480.10	9	0.00
1,233	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	125,087.85	124,229.31	9	0.00
2,554	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	124,813.98	123,740.08	9	0.00
		642,403.26	639,198.22	44	0.00
MUTUAL FUNDS - EQUITY					
522	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	36,101.52	35,710.42	2	0.00
1,123	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	71,040.98	66,433.93	5	0.00
1,359	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	71,225.19	67,957.94	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
956	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	71,088.16	68,790.03	5	0.00
1,300	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	70,954.00	70,470.90	5	0.00
817	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	71,855.15	67,028.71	5	0.00
2,993	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	71,023.89	69,838.99	5	0.00
1,095	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	71,240.70	68,496.73	5	0.00
1,337	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	71,275.47	65,195.76	5	0.00
2,281	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	72,079.60	72,198.22	5	0.00
1,382	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	70,910.42	69,166.56	5	0.00
347	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	35,619.55	32,649.87	2	0.00
		784,414.63	753,938.06	54	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
627.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	627.62	627.62	2	0.00
		627.62	627.62	2	0.00
MUTUAL FUNDS - FIXED INCOME					
38	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	4,122.62	4,218.14	12	0.00
22	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	2,424.40	2,465.81	7	0.00
24	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	2,434.80	2,414.21	7	0.00
49	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	2,394.63	2,440.38	7	0.00
		11,376.45	11,538.54	33	0.00
MUTUAL FUNDS - EQUITY					
24	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,659.84	1,438.20	5	0.00
53	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	3,352.78	3,080.76	10	0.00
32	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	1,677.12	1,526.63	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	1,710.28	1,658.13	5	0.00
31	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	1,691.98	1,681.03	5	0.00
20	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	1,759.00	1,606.57	5	0.00
72	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	1,708.56	1,504.39	5	0.00
26	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	1,691.56	1,531.88	5	0.00
32	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	1,705.92	1,524.42	5	0.00
55	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	1,738.00	1,738.95	5	0.00
33	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	1,693.23	1,652.41	5	0.00
16	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,642.40	1,558.62	5	0.00
		22,030.67	20,501.99	65	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,319.12	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,319.12	1,319.12	3	0.00
		1,319.12	1,319.12	3	0.00
MUTUAL FUNDS - FIXED INCOME					
35	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,797.15	3,865.76	8	0.00
13	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	1,432.60	1,452.88	3	0.00
14	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,420.30	1,408.41	3	0.00
29	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	1,417.23	1,442.12	3	0.00
		8,067.28	8,169.17	16	0.00
MUTUAL FUNDS - EQUITY					
53	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,665.48	3,218.65	7	0.00
113	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	7,148.38	6,539.41	15	0.00
54	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	2,830.14	2,597.27	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
38	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	2,825.68	2,743.65	6	0.00
52	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	2,838.16	2,820.67	6	0.00
32	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	2,814.40	2,563.63	6	0.00
119	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,823.87	2,518.51	6	0.00
43	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,797.58	2,567.67	6	0.00
53	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,825.43	2,530.76	6	0.00
90	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	2,844.00	2,843.79	6	0.00
55	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	2,822.05	2,755.30	6	0.00
35	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	3,592.75	3,386.04	7	0.00
		39,827.92	37,085.35	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
786.73	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	786.73	786.73	2	0.00
		786.73	786.73	2	0.00
MUTUAL FUNDS - FIXED INCOME					
19	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	2,061.31	2,105.40	5	0.00
		2,061.31	2,105.40	5	0.00
MUTUAL FUNDS - EQUITY					
60	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	4,149.60	3,597.06	10	0.00
129	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	8,160.54	7,470.78	20	0.00
48	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	2,515.68	2,300.19	6	0.00
34	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	2,528.24	2,452.80	6	0.00
46	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	2,510.68	2,495.14	6	0.00
29	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	2,550.55	2,324.28	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
105	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,491.65	2,201.88	6	0.00
38	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,472.28	2,248.48	6	0.00
47	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,505.57	2,247.88	6	0.00
80	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	2,528.00	2,528.68	6	0.00
48	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	2,462.88	2,403.51	6	0.00
40	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	4,106.00	3,865.22	10	0.00
		38,981.67	36,135.90	93	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,069.54	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	3,069.54	3,069.54	3	0.00
		3,069.54	3,069.54	3	0.00
MUTUAL FUNDS - FIXED INCOME					
136	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	11,938.08	11,740.88	10	0.00
		11,938.08	11,740.88	10	0.00
MUTUAL FUNDS - EQUITY					
134	CUSIP # 33733E302 FIRST TRUST DJ INTERNET INDEX ETF	11,797.36	11,464.95	10	0.00
86	CUSIP # 464287523 ISHARES PHLX SOX SEMICONDUCTOR INDEX	11,772.54	10,583.86	10	0.00
100	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	11,816.00	11,713.97	10	0.00
86	CUSIP # 464287655 ISHARES RUSSELL 2000 INDEX FUND	11,823.28	11,720.51	10	0.00
106	CUSIP # 464287770 ISHARES US FINANCIAL SERVICES ETF	11,564.60	12,063.86	10	0.00
132	CUSIP # 464287838 ISHARES US BASIC MATERIALS ETF	11,766.48	11,536.92	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
78	CUSIP # 464288760 ISHARES US AEROSPACE & DEFENSE	11,600.16	11,181.35	10	0.00
78	CUSIP # 464288810 ISHARES US MEDICAL DEVICES ETF	11,810.76	11,231.37	10	0.00
137	CUSIP # 78464A789 SPDR KBW INSURANCE ETF	11,773.78	11,634.15	10	0.00
		105,724.96	103,130.94	88	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,930.28	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,930.28	2,930.28	2	0.00
		2,930.28	2,930.28	2	0.00
MUTUAL FUNDS - EQUITY					
263	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	13,783.83	12,720.03	11	0.00
185	CUSIP # 81369Y209 SPDR HEALTH CARE SELECT SECTOR FUND	13,756.60	13,413.61	11	0.00
252	CUSIP # 81369Y308 SPDR CONSUMER STAPLES SELECT SECTOR	13,754.16	13,685.55	11	0.00
158	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	13,896.10	12,861.63	11	0.00
580	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	13,763.40	12,489.25	11	0.00
212	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	13,792.72	12,719.40	11	0.00
259	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	13,807.29	12,372.89	11	0.00
442	CUSIP # 81369Y860 SPDR REAL ESTATE SELECT SECTOR	13,967.20	13,932.24	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
268	CUSIP # 81369Y886 SPDR UTILITIES SELECT SECTOR FUND	13,751.08	13,442.45	11	0.00
		124,272.38	117,637.05	98	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
BRAZIL REAL						
BRAZIL						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-3,570.00	0.00	-3,570.00		0.00
		-1,126.89	0.00	-1,124.43	-0.01	2.46
PAYABLE FOR INVESTMENTS PURCHASED		-19,832.94	0.00	-19,832.94		0.00
		-6,246.69	0.00	-6,245.10	-0.05	1.59
RECEIVABLE FOR INVESTMENTS SOLD		61,399.03	0.00	61,399.03		0.00
		19,338.58	0.00	19,333.67	0.15	-4.91
SUBTOTAL BRAZIL REAL		37,996.09	0.00	37,996.09		0.00
		11,965.00	0.00	11,964.14	0.09	-0.86
TOTAL CASH & CASH EQUIVALENTS BRAZIL REAL		37,996.09	0.00	37,996.09		0.00
		11,965.00	0.00	11,964.14	0.09	-0.86
HONG KONG DOLLAR						
HONG KONG						
RECEIVABLE FOR INVESTMENTS SOLD		172,780.55	0.00	172,780.55		0.00
		22,232.59	0.00	22,233.18	0.17	0.59
PAYABLE FOR INVESTMENTS PURCHASED		-314,805.74	0.00	-314,805.74		0.00
		-40,507.71	0.00	-40,508.80	-0.32	-1.09
FFX CONTRACTS RECEIVABLE		142,025.19	0.00	142,025.19		0.00
		18,275.13	0.00	18,275.62	0.14	0.49

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL HONG KONG DOLLAR		0.00	0.00	0.00		0.00
		0.01	0.00	-0.00	-0.01	-0.01
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		0.00	0.00	0.00		0.00
		0.01	0.00	-0.00	-0.01	-0.01
INDONESIAN RUPIAH						
INDONESIA						
PAYABLE FOR INVESTMENTS PURCHASED		-1,205,859,783.00	0.00	-1,205,859,783.00		0.00
		-90,492.55	0.00	-90,493.75	-0.71	-1.20
MALAYSIAN RINGGIT						
MALAYSIA						
PAYABLE FOR INVESTMENTS PURCHASED		-290,035.66	0.00	-290,035.66		0.00
		-65,537.38	0.00	-65,524.69	-0.51	12.69
NON-BASE CURRENCY						
		-10.35	0.00	-10.35		0.00
		-2.34	0.00	-2.34	0.00	0.00
SUBTOTAL MALAYSIAN RINGGIT		-290,046.01	0.00	-290,046.01		0.00
		-65,539.72	0.00	-65,527.03	-0.51	12.69
TOTAL CASH & CASH EQUIVALENTS MALAYSIAN RINGGIT		-290,046.01	0.00	-290,046.01		0.00
		-65,539.72	0.00	-65,527.03	-0.51	12.69
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		190,331.00	0.00	190,331.00		0.00
		6,269.04	0.00	6,272.75	0.05	3.71
PAYABLE FOR INVESTMENTS PURCHASED		-2,485,104.00	0.00	-2,485,104.00		0.00
		-81,901.75	0.00	-81,867.83	-0.64	33.92

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL NEW TAIWAN DOLLAR		-2,294,773.00	0.00	-2,294,773.00		0.00
		-75,632.71	0.00	-75,595.08	-0.59	37.63
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR		-2,294,773.00	0.00	-2,294,773.00		0.00
		-75,632.71	0.00	-75,595.08	-0.59	37.63
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		5.22	0.00	5.22		0.00
		0.40	0.00	0.39	0.00	-0.01
SOUTH KOREAN WON						
SOUTH KOREA						
RECEIVABLE FOR INVESTMENTS SOLD		115,306,342.00	0.00	115,306,342.00		0.00
		103,108.54	0.00	103,108.54	0.81	0.00
THAILAND BAHT						
THAILAND						
PAYABLE FOR INVESTMENTS PURCHASED		-639,542.15	0.00	-639,542.15		0.00
		-18,611.63	0.00	-18,611.44	-0.15	0.19
TURKISH LIRA						
TURKEY						
NON-BASE CURRENCY		6,799.79	0.00	6,799.79		0.00
		1,867.23	0.00	1,867.23	0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-6,799.79	0.00	-6,799.79		0.00
		-1,863.63	0.00	-1,867.23	-0.01	-3.60

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL TURKISH LIRA		0.00	0.00	0.00		0.00
		3.60	0.00	0.00	0.00	-3.60
TOTAL CASH & CASH EQUIVALENTS TURKISH LIRA		0.00	0.00	0.00		0.00
		3.60	0.00	0.00	0.00	-3.60
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR INVESTMENTS PURCHASED		-27,469.57	0.00	-27,469.57		0.00
		-27,469.57	0.00	-27,469.57	-0.22	0.00
PAYABLE FOR CUSTODIAN FEES		-5,554.52	0.00	-5,554.52		0.00
		-5,554.52	0.00	-5,554.52	-0.04	0.00
PAYABLE FOR TRUSTEE FEES		-647.47	0.00	-647.47		0.00
		-647.47	0.00	-647.47	-0.01	0.00
FFX CONTRACTS RECEIVABLE		2,990.52	0.00	2,990.52		0.00
		2,990.52	0.00	2,990.52	0.02	0.00
RECEIVABLE FOR INVESTMENTS SOLD		179,440.51	0.00	179,440.51		0.00
		179,440.51	0.00	179,440.51	1.41	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,466.00	0.00	-2,466.00		0.00
		-2,466.00	0.00	-2,466.00	-0.02	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-8,619.83	0.00	-8,619.83		0.00
		-8,619.83	0.00	-8,619.83	-0.07	0.00



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH		-1,051.04	0.00	-1,051.04		0.00
		-1,051.04	0.00	-1,051.04	-0.01	0.00
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-18,275.13	0.00	-18,275.13		0.00
		-18,275.13	0.00	-18,275.13	-0.14	0.00
REBATE RECEIVABLE		9,573.98	0.00	9,573.98		0.00
		9,573.98	0.00	9,573.98	0.08	0.00
390,983.130 BLACKROCK LIQ FDS FEDFUND-IN	1.0000	390,983.13	0.00	390,983.13		0.00
09248U700	1.0000	390,983.13	0.00	390,983.13	3.06	0.00
SUBTOTAL UNITED STATES		518,904.58	0.00	518,904.58		0.00
		518,904.58	0.00	518,904.58	4.06	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		518,904.58	0.00	518,904.58		0.00
		518,904.58	0.00	518,904.58	4.06	0.00
TOTAL CASH & CASH EQUIVALENTS		383,705.52	0.00	383,750.35	2.99	44.83
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						
21,600.000 ITAUSA - INVESTIMENTOS ITAU SA	9.5500	186,367.54	2,181.17	206,280.00		19,912.46
LB2458779	3.0079	57,677.24	686.64	64,971.10	0.51	7,293.86
U.S. DOLLAR						
BRAZIL						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,400.000 PETROLEO BRASILEIRO SA 71654V101 ADR	9.2200 9.2200	116,209.27 116,209.27	0.00 0.00	114,328.00 114,328.00	 0.90	-1,881.27 -1,881.27
TOTAL PREFERRED SECURITIES		173,886.51	686.64	179,299.10	1.41	5,412.59
EQUITY						
BRAZIL REAL						
BRAZIL						
18,100.000 BANCO DO BRASIL SA LB2328592	33.7100 10.6175	488,184.88 144,254.28	1,109.50 349.45	610,151.00 192,176.57	 1.51	121,966.12 47,922.29
16,800.000 KROTON EDUCACIONAL SA LB2836941	13.2700 4.1796	251,035.91 77,198.85	1,298.82 408.46	222,936.00 70,217.17	 0.55	-28,099.91 -6,981.68
2,800.000 LOJAS RENNER SA LBB0CGYD8	27.8000 8.7560	74,008.94 23,001.84	461.48 144.44	77,840.00 24,516.92	 0.19	3,831.06 1,515.08
3,700.000 EQUATORIAL ENERGIA SA LBB128R92	58.8000 18.5200	207,116.94 64,731.44	0.00 0.00	217,560.00 68,523.91	 0.54	10,443.06 3,792.47
24,400.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	14.4100 4.5387	322,445.08 100,268.13	3,570.00 1,124.43	351,604.00 110,743.16	 0.87	29,158.92 10,475.03
1,900.000 FLEURY SA LBB4X4D21	42.3000 13.3230	68,502.19 21,643.68	0.00 0.00	80,370.00 25,313.78	 0.20	11,867.81 3,670.10

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,345.000 RUMO SA	8.5600	70,998.84	0.00	105,673.20		34,674.36
LBBYXZ2W2	2.6961	21,801.42	0.00	33,283.42	0.26	11,482.00
SUBTOTAL BRAZIL		1,482,292.78	6,439.80	1,666,134.20		183,841.42
		452,899.64	2,026.78	524,774.93	4.12	71,875.29
TOTAL EQUITY BRAZIL REAL		1,482,292.78	6,439.80	1,666,134.20		183,841.42
		452,899.64	2,026.78	524,774.93	4.12	71,875.29
HONG KONG DOLLAR						
CHINA						
376,000.000 PETROCHINA CO LTD	5.6900	2,084,471.25	0.00	2,139,440.00		54,968.75
FH6226572	0.7322	268,797.20	0.00	275,293.06	2.16	6,495.86
40,000.000 GEELY AUTOMOBILE HOLDINGS LTD	11.9000	267,788.55	0.00	476,000.00		208,211.45
FH6531823	1.5312	34,526.93	0.00	61,249.44	0.48	26,722.51
96,000.000 SINOPEC SHANGHAI PETROCHEMICAL	4.3100	372,187.41	0.00	413,760.00		41,572.59
FH6797457	0.5546	47,994.96	0.00	53,240.69	0.42	5,245.73
29,000.000 CHINA SHENHUA ENERGY CO LTD	18.0400	443,952.95	0.00	523,160.00		79,207.05
FHB09N7M1	2.3213	57,161.62	0.00	67,317.76	0.53	10,156.14
365,000.000 CHINA CONSTRUCTION BANK CORP	6.2500	1,996,614.70	0.00	2,281,250.00		284,635.30
FHB0LMTQ6	0.8042	257,470.39	0.00	293,540.50	2.30	36,070.11
80,000.000 LONKING HOLDINGS LTD	2.3500	192,009.34	0.00	188,000.00		-4,009.34
FHB0MSW54	0.3024	24,720.51	0.00	24,190.95	0.19	-529.56

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
56,000.000 AGILE GROUP HOLDINGS LTD FHB0PR2F4	6.7300 0.8660	412,822.03 53,149.05	0.00 0.00	376,880.00 48,495.14	0.38	-35,942.03 -4,653.91
442,000.000 BANK OF CHINA LTD FHB154562	3.8600 0.4967	1,425,024.94 183,762.19	0.00 0.00	1,706,120.00 219,535.48	1.72	281,095.06 35,773.29
13,200.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5	12.1400 1.5621	166,832.59 21,515.96	0.00 0.00	160,248.00 20,619.96	0.16	-6,584.59 -896.00
8,000.000 CHINA MERCHANTS BANK CO LTD FHB1DYPZ1	20.5500 2.6443	138,418.74 17,849.89	0.00 0.00	164,400.00 21,154.22	0.17	25,981.26 3,304.33
212,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8	5.0800 0.6537	931,438.15 120,112.21	0.00 0.00	1,076,960.00 138,578.14	1.09	145,521.85 18,465.93
66,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1	10.9600 1.4103	621,394.89 80,073.74	0.00 0.00	723,360.00 93,078.56	0.73	101,965.11 13,004.82
30,000.000 TIANNENG POWER INTERNATIONAL L FHB1XDJC3	7.0600 0.9084	154,723.13 19,952.43	0.00 0.00	211,800.00 27,253.43	0.21	57,076.87 7,301.00
103,000.000 KWG PROPERTY HOLDING LTD FHB1YBF06	5.6300 0.7244	476,519.16 61,448.93	0.00 0.00	579,890.00 74,617.51	0.58	103,370.84 13,168.58
102,000.000 CHINA RAILWAY GROUP LTD FHB297KM7	6.9500 0.8943	745,702.05 96,040.62	0.00 0.00	708,900.00 91,217.91	0.71	-36,802.05 -4,822.71

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
12,400.000 SINOPHARM GROUP CO LTD FHB3ZVDV1	36.0500 4.6387	471,000.30 60,737.36	0.00 0.00	447,020.00 57,520.43	0.45	-23,980.30 -3,216.93
96,375.000 WEST CHINA CEMENT LTD FHB4N6NB0	1.1300 0.1454	108,236.64 13,927.37	0.00 0.00	108,903.75 14,013.22	0.11	667.11 85.85
16,900.000 SHANGHAI PHARMACEUTICALS HOLDI FHB4Q4CJ7	20.3500 2.6185	307,761.54 39,686.97	0.00 0.00	343,915.00 44,253.36	0.35	36,153.46 4,566.39
14,000.000 AAC TECHNOLOGIES HOLDINGS INC FHB85LKS4	90.9500 11.7030	1,069,322.17 137,874.76	0.00 0.00	1,273,300.00 163,842.24	1.28	203,977.83 25,967.48
98,000.000 CIFI HOLDINGS GROUP CO LTD FHB8Z00N0	3.0200 0.3886	312,416.18 40,222.24	0.00 0.00	295,960.00 38,082.74	0.30	-16,456.18 -2,139.50
81,000.000 CHINA CINDA ASSET MANAGEMENT C FHBGY6SV2	3.0200 0.3886	205,253.25 26,468.58	0.00 0.00	244,620.00 31,476.55	0.25	39,366.75 5,007.97
20,200.000 TENCENT HOLDINGS LTD FHBMMV2K9	222.8000 28.6689	3,799,769.91 489,983.39	0.00 0.00	4,500,560.00 579,110.85	4.54	700,790.09 89,127.46
SUBTOTAL CHINA		16,703,659.87 2,153,477.30	0.00 0.00	18,944,446.75 2,437,682.14	19.11	2,240,786.88 284,204.84
HONG KONG						
8,000.000 CHINA MOBILE LTD FH6073552	85.0500 10.9438	738,526.07 95,235.40	0.00 0.00	680,400.00 87,550.67	0.69	-58,126.07 -7,684.73

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
24,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154	22.2000 2.8566	612,566.70 78,993.07	0.00 0.00	532,800.00 68,558.19	0.54	-79,766.70 -10,434.88
31,000.000 KINGBOARD CHEMICAL HOLDINGS LT FH6491317	28.7000 3.6930	526,781.24 67,929.66	0.00 0.00	889,700.00 114,482.40	0.90	362,918.76 46,552.74
25,000.000 NINE DRAGONS PAPER HOLDINGS LT FHB0WC2B8	8.3500 1.0744	158,119.09 20,390.36	0.00 0.00	208,750.00 26,860.97	0.21	50,630.91 6,470.61
44,000.000 CHINA RESOURCES CEMENT HOLDING FHB41XC92	4.3500 0.5597	200,299.79 25,787.73	0.00 0.00	191,400.00 24,628.45	0.19	-8,899.79 -1,159.28
SUBTOTAL HONG KONG		2,236,292.89	0.00	2,503,050.00		266,757.11
		288,336.22	0.00	322,080.68	2.53	33,744.46
TOTAL EQUITY HONG KONG DOLLAR		18,939,952.76	0.00	21,447,496.75		2,507,543.99
		2,441,813.52	0.00	2,759,762.82	21.64	317,949.30
HUNGARIAN FORINT						
HUNGARY						
789.000 MOL HUNGARIAN OIL & GAS PLC EM4742497	19,800.0000 68.5742	15,014,203.00 51,485.42	0.00 0.00	15,622,200.00 54,105.05	0.42	607,997.00 2,619.63
2,662.000 OTP BANK PLC EM7320150	8,093.0000 28.0288	21,158,547.29 73,899.41	0.00 0.00	21,543,566.00 74,612.78	0.58	385,018.71 713.37
SUBTOTAL HUNGARY		36,172,750.29	0.00	37,165,766.00		993,015.71
		125,384.83	0.00	128,717.83	1.00	3,333.00
TOTAL EQUITY HUNGARIAN FORINT		36,172,750.29	0.00	37,165,766.00		993,015.71
		125,384.83	0.00	128,717.83	1.00	3,333.00
INDONESIAN RUPIAH						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
INDONESIA						
121,100.000 BANK NEGARA INDONESIA PERSERO FL6727125	6,475.0000 0.4859	662,120,653.00 50,014.12	20,616,727.00 1,546.48	784,122,500.00 58,843.69	0.46	122,001,847.00 8,829.57
24,700.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	16,550.0000 1.2420	346,398,234.00 26,459.63	0.00 0.00	408,785,000.00 30,676.86	0.24	62,386,766.00 4,217.23
354,400.000 ADARO ENERGY TBK PT FLB3BQFC9	1,750.0000 0.1313	378,655,834.00 28,827.82	0.00 0.00	620,200,000.00 46,542.29	0.36	241,544,166.00 17,714.47
138,700.000 ASTRA INTERNATIONAL TBK PT FLB800MQ8	8,625.0000 0.6473	1,205,859,783.00 90,492.55	0.00 0.00	1,196,287,500.00 89,774.20	0.70	-9,572,283.00 -718.35
294,500.000 TELEKOMUNIKASI INDONESIA PERSE FLBD4T6W5	4,130.0000 0.3099	1,214,835,230.00 92,047.70	0.00 0.00	1,216,285,000.00 91,274.89	0.72	1,449,770.00 -772.81
SUBTOTAL INDONESIA		3,807,869,734.00	20,616,727.00	4,225,680,000.00		417,810,266.00
		287,841.82	1,546.48	317,111.93	2.48	29,270.11
TOTAL EQUITY INDONESIAN RUPIAH		3,807,869,734.00	20,616,727.00	4,225,680,000.00		417,810,266.00
		287,841.82	1,546.48	317,111.93	2.48	29,270.11
MALAYSIAN RINGGIT						
MALAYSIA						
50,600.000 CIMB GROUP HOLDINGS BHD FN6075745	5.5700 1.2586	228,119.38 55,724.70	6,072.00 1,367.68	281,842.00 63,685.91	0.50	53,722.62 7,961.21
16,000.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	6.9500 1.5704	115,970.48 26,184.35	0.00 0.00	111,200.00 25,127.10	0.20	-4,770.48 -1,057.25

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,300.000 MALAYAN BANKING BHD FN6556322	8.9200 2.0156	661,429.53 149,359.43	0.00 0.00	653,836.00 147,742.85	1.16	-7,593.53 -1,616.58
21,300.000 TENAGA NASIONAL BHD FN6904613	13.7200 3.1002	305,601.65 74,438.35	0.00 0.00	292,236.00 66,034.57	0.52	-13,365.65 -8,403.78
40,200.000 AIRASIA BHD FNB03J9L3	3.1400 0.7095	104,998.94 23,613.83	0.00 0.00	126,228.00 28,522.88	0.22	21,229.06 4,909.05
82,900.000 PETRONAS CHEMICALS GROUP BHD FNB5KQGT2	7.7000 1.7399	631,595.16 142,656.26	0.00 0.00	638,330.00 144,239.07	1.13	6,734.84 1,582.81
SUBTOTAL MALAYSIA		2,047,715.14 471,976.92	6,072.00 1,367.68	2,103,672.00 475,352.38	3.73	55,956.86 3,375.46
TOTAL EQUITY MALAYSIAN RINGGIT		2,047,715.14 471,976.92	6,072.00 1,367.68	2,103,672.00 475,352.38	3.73	55,956.86 3,375.46
MEXICAN PESO						
MEXICO						
10,790.000 GRUMA SAB DE CV LM2392545	264.5600 14.0468	2,920,345.14 155,328.86	0.00 0.00	2,854,602.40 151,565.24	1.19	-65,742.74 -3,763.62
23,100.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	107.7400 5.7205	2,328,791.53 123,781.86	0.00 0.00	2,488,794.00 132,142.62	1.04	160,002.47 8,360.76
1,235.000 INDUSTRIAS PENOLES SAB DE CV LM2448206	482.0100 25.5923	577,189.80 31,178.38	0.00 0.00	595,282.35 31,606.54	0.25	18,092.55 428.16

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
39,900.000 GRUPO MEXICO SAB DE CV LM2643673	56.1700 2.9823	2,126,627.70 107,518.00	0.00 0.00	2,241,183.00 118,995.71	0.93	114,555.30 11,477.71
4,200.000 ARCA CONTINENTAL SAB DE CV LM2823887	130.0000 6.9024	539,800.98 29,158.73	0.00 0.00	546,000.00 28,989.89	0.23	6,199.02 -168.84
SUBTOTAL MEXICO		8,492,755.15	0.00	8,725,861.75		233,106.60
		446,965.83	0.00	463,300.00	3.64	16,334.17
TOTAL EQUITY MEXICAN PESO		8,492,755.15	0.00	8,725,861.75		233,106.60
		446,965.83	0.00	463,300.00	3.64	16,334.17
NEW TAIWAN DOLLAR						
TAIWAN						
12,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	108.5000 3.5758	1,470,544.00 46,654.37	0.00 0.00	1,302,000.00 42,910.11	0.34	-168,544.00 -3,744.26
28,000.000 QUANTA COMPUTER INC FA6141016	61.7000 2.0335	1,804,629.00 56,830.85	0.00 0.00	1,727,600.00 56,936.64	0.45	-77,029.00 105.79
56,000.000 HIGHWEALTH CONSTRUCTION CORP FA6154076	53.3000 1.7566	2,672,904.00 83,567.91	0.00 0.00	2,984,800.00 98,370.27	0.77	311,896.00 14,802.36
28,000.000 CHINA GENERAL PLASTICS CORP FA6190682	28.2000 0.9294	803,916.00 26,374.40	0.00 0.00	789,600.00 26,022.90	0.20	-14,316.00 -351.50
129,000.000 CHINA STEEL CORP FA6190955	25.3000 0.8338	3,171,758.29 99,673.36	0.00 0.00	3,263,700.00 107,562.00	0.84	91,941.71 7,888.64

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,700.000 HON HAI PRECISION INDUSTRY CO FA6438560	91.0000 2.9991	7,101,117.71 222,542.05	0.00 0.00	7,798,700.00 257,022.33	2.01	697,582.29 34,480.28
1,000.000 LARGAN PRECISION CO LTD FA6451662	4,780.0000 157.5348	3,430,281.00 107,045.75	0.00 0.00	4,780,000.00 157,534.81	1.23	1,349,719.00 50,489.06
60,052.000 TAISHIN FINANCIAL HOLDING CO L FA6451688	12.6500 0.4169	720,464.00 22,534.92	0.00 0.00	759,657.80 25,036.10	0.20	39,193.80 2,501.18
43,000.000 LITE-ON TECHNOLOGY CORP FA6519484	52.3000 1.7237	2,129,647.00 66,610.79	0.00 0.00	2,248,900.00 74,117.16	0.58	119,253.00 7,506.37
126,000.000 CTBC FINANCIAL HOLDING CO LTD FA6527669	18.7500 0.6179	2,376,474.00 78,321.63	0.00 0.00	2,362,500.00 77,861.08	0.61	-13,974.00 -460.55
31,000.000 NAN YA PLASTICS CORP FA6621587	71.9000 2.3696	2,014,915.40 62,994.51	0.00 0.00	2,228,900.00 73,458.02	0.58	213,984.60 10,463.51
64,000.000 WISTRON CORP FA6672481	27.8000 0.9162	1,747,601.00 56,281.02	0.00 0.00	1,779,200.00 58,637.22	0.46	31,599.00 2,356.20
20,898.000 FLEXIUM INTERCONNECT INC FA6683413	105.5000 3.4770	1,711,451.00 53,508.69	0.00 0.00	2,204,739.00 72,661.74	0.57	493,288.00 19,153.05
24,000.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399	56.9000 1.8753	1,550,458.40 48,474.60	0.00 0.00	1,365,600.00 45,006.18	0.35	-184,858.40 -3,468.42

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
41,000.000 E INK HOLDINGS INC FA6744280	26.3500 0.8684	751,200.00 23,496.29	0.00 0.00	1,080,350.00 35,605.17	0.28	329,150.00 12,108.88
22,200.000 FOXCONN TECHNOLOGY CO LTD FA6801775	92.5000 3.0485	1,723,666.00 53,891.09	0.00 0.00	2,053,500.00 67,677.35	0.53	329,834.00 13,786.26
5,000.000 ELITE ADVANCED LASER CORP FAB07NLN0	151.0000 4.9765	640,768.00 20,042.16	0.00 0.00	755,000.00 24,882.59	0.19	114,232.00 4,840.43
48,000.000 PEGATRON CORP FAB4PLX11	89.8000 2.9595	3,773,022.00 118,889.84	0.00 0.00	4,310,400.00 142,058.17	1.11	537,378.00 23,168.33
8,199.000 PHARMAENGINE INC FAB6THYG7	203.0000 6.6903	1,569,881.00 49,078.40	0.00 0.00	1,664,397.00 54,853.65	0.43	94,516.00 5,775.25
SUBTOTAL TAIWAN		41,164,697.80	0.00	45,459,543.80		4,294,846.00
		1,296,812.63	0.00	1,498,213.49	11.73	201,400.86
TOTAL EQUITY NEW TAIWAN DOLLAR		41,164,697.80	0.00	45,459,543.80		4,294,846.00
		1,296,812.63	0.00	1,498,213.49	11.73	201,400.86
POLISH ZLOTY						
POLAND						
2,238.000 KGHM POLSKA MIEDZ SA EG5263256	115.8000 29.2280	173,985.94 43,437.87	0.00 0.00	259,160.40 65,412.33	0.51	85,174.46 21,974.46
SOUTH AFRICAN RAND						
SOUTH AFRICA						

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
6,864.000 EXXARO RESOURCES LTD KS6418807	117.8900 8.7920	684,989.89 50,135.51	0.00 0.00	809,196.96 60,348.43	0.47	124,207.07 10,212.92
21,282.000 FIRSTRAND LTD KS6606997	46.3600 3.4574	1,012,149.67 70,910.45	21,526.74 1,605.43	986,633.52 73,581.32	0.58	-25,516.15 2,670.87
1,685.000 NASPERS LTD KS6622697	2,315.0000 172.6485	3,777,585.33 264,577.70	0.00 0.00	3,900,775.00 290,912.65	2.28	123,189.67 26,334.95
17,267.000 SAPPI LTD KS6777004	91.1300 6.7963	1,246,156.24 87,406.45	0.00 0.00	1,573,541.71 117,351.86	0.92	327,385.47 29,945.41
5,954.000 STANDARD BANK GROUP LTD KSB030GJ4	143.7500 10.7206	826,720.24 58,517.99	22,267.96 1,660.70	855,887.50 63,830.52	0.50	29,167.26 5,312.53
1,665.000 TIGER BRANDS LTD KSB0J4PP5	400.4500 29.8648	660,530.95 46,218.76	0.00 0.00	666,749.25 49,724.94	0.39	6,218.30 3,506.18
10,521.000 SANLAM LTD KSB0L6751	67.3700 5.0243	662,695.78 46,415.57	0.00 0.00	708,799.77 52,860.99	0.41	46,103.99 6,445.42
12,180.000 IMPALA PLATINUM HOLDINGS LTD KSB1FFT78	45.2200 3.3724	639,929.68 44,617.03	0.00 0.00	550,779.60 41,076.13	0.32	-89,150.08 -3,540.90
8,157.000 BARCLAYS AFRICA GROUP LTD KSB844WD3	139.5100 10.4044	1,212,521.46 84,946.36	0.00 0.00	1,137,983.07 84,868.69	0.67	-74,538.39 -77.67

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL SOUTH AFRICA		10,723,279.24	43,794.70	11,190,346.38		467,067.14
		753,745.82	3,266.13	834,555.53	6.54	80,809.71
TOTAL EQUITY SOUTH AFRICAN RAND		10,723,279.24	43,794.70	11,190,346.38		467,067.14
		753,745.82	3,266.13	834,555.53	6.54	80,809.71
SOUTH KOREAN WON						
SOUTH KOREA						
491.000 KT&G CORP FK6175079	97,500.0000 87.1859	60,026,445.06 52,667.95	1,238,328.00 1,107.79	47,872,500.00 42,808.26	0.34	-12,153,945.06 -9,859.69
769.000 DAELIM INDUSTRIAL CO LTD FK6249585	80,900.0000 72.3419	66,126,799.00 59,088.42	161,928.00 144.86	62,212,100.00 55,630.93	0.44	-3,914,699.00 -3,457.49
13,270.000 LG UPLUS CORP FK6290902	14,300.0000 12.7873	146,798,984.00 129,182.46	3,260,712.00 2,916.91	189,761,000.00 169,686.94	1.33	42,962,016.00 40,504.48
1,385.000 HYUNDAI DEVELOPMENT CO-ENGINEE FK6402424	40,650.0000 36.3498	54,439,642.00 47,691.35	688,506.00 615.94	56,300,250.00 50,344.47	0.39	1,860,608.00 2,653.12
387.000 S-OIL CORP FK6406052	100,500.0000 89.8685	30,454,700.00 26,860.74	392,418.00 351.05	38,893,500.00 34,779.11	0.27	8,438,800.00 7,918.37
91.000 LOTTE CHEMICAL CORP FK6440028	370,500.0000 331.3063	26,603,884.68 23,464.36	283,920.00 253.99	33,715,500.00 30,148.87	0.24	7,111,615.32 6,684.51
341.000 HYUNDAI MOBIS CO LTD FK6449540	240,500.0000 215.0585	90,868,404.00 79,670.55	843,570.00 754.49	82,010,500.00 73,334.94	0.57	-8,857,904.00 -6,335.61

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,657.000 SK HYNIX INC FK6450266	50,500.0000 45.1578	161,648,121.00 137,199.81	1,544,400.00 1,381.31	184,678,500.00 165,142.10	1.29	23,030,379.00 27,942.29
4,764.000 INDUSTRIAL BANK OF KOREA FK6462972	12,200.0000 10.9094	54,620,863.00 47,849.81	1,602,432.00 1,433.48	58,120,800.00 51,972.43	0.41	3,499,937.00 4,122.62
0.000 KIA MOTORS CORP FK6490924	0.0000 0.0000	0.00 0.00	2,151,864.00 1,925.03	0.00 0.00	0.00	0.00 0.00
334.000 SAMSUNG ELECTRONICS CO LTD FK6771729	2,060,000.0000 1,842.0808	518,553,517.04 453,873.91	6,413,550.00 5,737.14	688,040,000.00 615,255.00	4.82	169,486,482.96 161,381.09
4,715.000 HANA FINANCIAL GROUP INC FKB0RNR7	36,950.0000 33.0412	125,327,554.52 108,730.38	3,305,328.00 2,956.13	174,219,250.00 155,789.29	1.22	48,891,695.48 47,058.91
0.000 SK INNOVATION CO LTD FKB232R08	0.0000 0.0000	0.00 0.00	1,971,840.00 1,763.89	0.00 0.00	0.00	0.00 0.00
115.000 CJ CHEILJEDANG CORP FKB2492F6	353,000.0000 315.6575	45,465,487.00 39,865.36	200,850.00 179.67	40,595,000.00 36,300.62	0.28	-4,870,487.00 -3,564.74
5,271.000 KB FINANCIAL GROUP INC FKB3DF0Y1	49,000.0000 43.8165	206,738,484.00 179,158.24	2,811,900.00 2,515.48	258,279,000.00 230,956.70	1.81	51,540,516.00 51,798.46
1,001.000 HANKOOK TIRE CO LTD FKB7T5KQ2	54,500.0000 48.7347	56,225,987.00 48,382.29	282,048.00 252.32	54,554,500.00 48,783.40	0.38	-1,671,487.00 401.11

Asset and Accrual Detail - By Asset type

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3,176,000 WOORI BANK FKBSP5RP5	13,000.0000 11.6248	32,116,090.00 28,326.07	619,320.00 554.02	41,288,000.00 36,920.31	0.29	9,171,910.00 8,594.24
SUBTOTAL SOUTH KOREA		1,676,014,962.30 1,462,011.70	27,772,914.00 24,843.50	2,010,540,400.00 1,797,853.37	14.08	334,525,437.70 335,841.67
TOTAL EQUITY SOUTH KOREAN WON		1,676,014,962.30 1,462,011.70	27,772,914.00 24,843.50	2,010,540,400.00 1,797,853.37	14.08	334,525,437.70 335,841.67
THAILAND BAHT						
THAILAND						
34,831,000 GFPT PCL FB6365373	18.4000 0.5355	639,542.15 18,611.63	0.00 0.00	640,890.40 18,650.87	0.15	1,348.25 39.24
8,200,000 PTT PCL FB6420392	387.0000 11.2623	3,485,105.85 98,833.21	82,000.00 2,385.47	3,173,400.00 92,350.67	0.72	-311,705.85 -6,482.54
50,100,000 SUPALAI PCL FB6554679	25.0000 0.7275	1,241,895.38 35,535.44	24,799.50 721.49	1,252,500.00 36,449.62	0.29	10,604.62 914.18
8,500,000 KASIKORNBANK PCL FB6888796	189.0000 5.5002	1,579,361.64 45,071.12	0.00 0.00	1,606,500.00 46,751.55	0.37	27,138.36 1,680.43
30,200,000 PTT GLOBAL CHEMICAL PCL FBB736PF7	73.2500 2.1317	1,838,793.64 52,528.65	48,924.00 1,423.49	2,212,150.00 64,376.86	0.50	373,356.36 11,848.21
SUBTOTAL THAILAND		8,784,698.66 250,580.05	155,723.50 4,530.45	8,885,440.40 258,579.57	2.03	100,741.74 7,999.52
TOTAL EQUITY THAILAND BAHT		8,784,698.66 250,580.05	155,723.50 4,530.45	8,885,440.40 258,579.57	2.03	100,741.74 7,999.52
TURKISH LIRA						

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TURKEY						
4,102.000 ARCELIK AS ETB03MP10	22.6600 6.2225	92,883.65 24,041.87	0.00 0.00	92,951.32 25,524.51		67.67 1,482.64
26,068.000 TEKFEN HOLDING AS ETB29D249	8.6500 2.3753	231,685.93 61,531.05	0.00 0.00	225,488.20 61,919.24		-6,197.73 388.19
SUBTOTAL TURKEY		324,569.58	0.00	318,439.52		-6,130.06
		85,572.92	0.00	87,443.75	0.69	1,870.83
TOTAL EQUITY TURKISH LIRA		324,569.58	0.00	318,439.52		-6,130.06
		85,572.92	0.00	87,443.75	0.69	1,870.83
U.S. DOLLAR						
BERMUDA						
500.000 CREDICORP LTD G2519Y108	163.3000 163.3000	79,752.85 79,752.85	0.00 0.00	81,650.00 81,650.00		1,897.15 1,897.15
BRAZIL						
3,900.000 BANCO BRADESCO SA 059460303 ADR	10.2400 10.2400	35,290.37 35,290.37	139.70 139.70	39,936.00 39,936.00		4,645.63 4,645.63
2,700.000 CIA DE SANEAMENTO BASICO DO ES 20441A102 ADR	10.4100 10.4100	24,239.67 24,239.67	0.00 0.00	28,107.00 28,107.00		3,867.33 3,867.33
6,320.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	12.0700 12.0700	60,283.61 60,283.61	30.46 30.46	76,282.40 76,282.40		15,998.79 15,998.79

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,800.000 VALE SA	9.5000	84,746.40	0.00	140,600.00		55,853.60
91912E105 ADR	9.5000	84,746.40	0.00	140,600.00	1.10	55,853.60
SUBTOTAL BRAZIL		204,560.05	170.16	284,925.40		80,365.35
		204,560.05	170.16	284,925.40	2.23	80,365.35
CAYMAN ISLANDS						
2,500.000 ALIBABA GROUP HOLDING LTD	107.8300	216,519.43	0.00	269,575.00		53,055.57
01609W102 ADR	107.8300	216,519.43	0.00	269,575.00	2.11	53,055.57
2,000.000 MOMO INC	34.0700	43,187.46	0.00	68,140.00		24,952.54
60879B107 ADR	34.0700	43,187.46	0.00	68,140.00	0.53	24,952.54
1,000.000 NETEASE INC	284.0000	200,421.62	0.00	284,000.00		83,578.38
64110W102 ADR	284.0000	200,421.62	0.00	284,000.00	2.23	83,578.38
500.000 TAL EDUCATION GROUP	106.5700	37,323.45	0.00	53,285.00		15,961.55
874080104 ADR	106.5700	37,323.45	0.00	53,285.00	0.42	15,961.55
SUBTOTAL CAYMAN ISLANDS		497,451.96	0.00	675,000.00		177,548.04
		497,451.96	0.00	675,000.00	5.29	177,548.04
CHILE						
5,300.000 ENEL AMERICAS SA	10.3900	47,218.62	0.00	55,067.00		7,848.38
29274F104 ADR	10.3900	47,218.62	0.00	55,067.00	0.43	7,848.38
4,745.000 ENEL CHILE SA	5.5000	27,487.29	0.00	26,097.50		-1,389.79
29278D105 ADR	5.5000	27,487.29	0.00	26,097.50	0.20	-1,389.79

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CHILE		74,705.91	0.00	81,164.50		6,458.59
		74,705.91	0.00	81,164.50	0.63	6,458.59
CHINA						
1,400.000 CHINA PETROLEUM & CHEMICAL COR 16941R108 ADR	81.5100 81.5100	103,595.99 103,595.99	0.00 0.00	114,114.00 114,114.00		10,518.01 10,518.01
INDIA						
2,200.000 HDFC BANK LTD 40415F101 ADR	75.2200 75.2200	150,451.89 150,451.89	0.00 0.00	165,484.00 165,484.00		15,032.11 15,032.11
13,500.000 ICICI BANK LTD 45104G104 ADR	8.6000 8.6000	107,047.26 107,047.26	0.00 0.00	116,100.00 116,100.00		9,052.74 9,052.74
5,100.000 INFOSYS LTD 456788108 ADR	15.8000 15.8000	84,692.32 84,692.32	0.00 0.00	80,580.00 80,580.00		-4,112.32 -4,112.32
4,700.000 TATA MOTORS LTD 876568502 ADR	35.6500 35.6500	171,804.86 171,804.86	0.00 0.00	167,555.00 167,555.00		-4,249.86 -4,249.86
4,400.000 VEDANTA LTD 92242Y100 ADR	17.1700 17.1700	71,391.36 71,391.36	0.00 0.00	75,548.00 75,548.00		4,156.64 4,156.64
1,435.000 STATE BANK OF INDIA NAB0337P0 GDR	45.1836 45.1836	49,110.54 49,110.54	0.00 0.00	64,838.47 64,838.47		15,727.93 15,727.93
SUBTOTAL INDIA		634,498.23	0.00	670,105.47		35,607.24
		634,498.23	0.00	670,105.47	5.25	35,607.24
MEXICO						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,000.000 CEMEX SAB DE CV 151290889 ADR	9.0700 9.0700	71,894.68 71,894.68	0.00 0.00	81,630.00 81,630.00	0.64	9,735.32 9,735.32
900.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	88.5200 88.5200	80,696.33 80,696.33	0.00 0.00	79,668.00 79,668.00	0.62	-1,028.33 -1,028.33
SUBTOTAL MEXICO		152,591.01	0.00	161,298.00		8,706.99
		152,591.01	0.00	161,298.00	1.26	8,706.99
PERU						
3,000.000 CIA DE MINAS BUENAVENTURA SAA 204448104 ADR	12.0400 12.0400	45,748.90 45,748.90	0.00 0.00	36,120.00 36,120.00	0.28	-9,628.90 -9,628.90
RUSSIA						
50,752.000 GAZPROM PJSC NA2016627 ADR	4.4950 4.4950	240,588.62 240,588.62	0.00 0.00	228,130.24 228,130.24	1.79	-12,458.38 -12,458.38
5,125.000 MMC NORILSK NICKEL PJSC NABYSW6M3 ADR	15.6900 15.6900	77,359.48 77,359.48	0.00 0.00	80,411.25 80,411.25	0.63	3,051.77 3,051.77
2,302.000 LUKOIL PJSC NABYZF386 ADR	53.0600 53.0600	102,919.45 102,919.45	0.00 0.00	122,144.12 122,144.12	0.96	19,224.67 19,224.67
SUBTOTAL RUSSIA		420,867.55	0.00	430,685.61		9,818.06
		420,867.55	0.00	430,685.61	3.38	9,818.06
SOUTH KOREA						
1,400.000 POSCO 693483109 ADR	64.5000 64.5000	69,327.65 69,327.65	0.00 0.00	90,300.00 90,300.00	0.71	20,972.35 20,972.35

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TAIWAN						
11,000.000 TAIWAN SEMICONDUCTOR MANUFACTU	32.8400	318,172.17	0.00	361,240.00		43,067.83
874039100 ADR	32.8400	318,172.17	0.00	361,240.00	2.83	43,067.83
TOTAL EQUITY U.S. DOLLAR		<u>2,601,272.27</u>	<u>170.16</u>	<u>2,986,602.98</u>		<u>385,330.71</u>
		<u>2,601,272.27</u>	<u>170.16</u>	<u>2,986,602.98</u>	<u>23.39</u>	<u>385,330.71</u>
TOTAL EQUITY		<u>10,720,315.82</u>	<u>37,751.18</u>	<u>12,197,680.91</u>	<u>95.58</u>	<u>1,477,365.09</u>
TOTAL ASSETS - BASE:		<u>11,277,907.85</u>	<u>38,437.82</u>	<u>12,760,730.36</u>	<u>99.98</u>	<u>1,482,822.51</u>
NET ASSETS - BASE:				<u>12,799,168.18</u>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
REBATE RECEIVABLE		8,153.20	0.00	8,153.20		0.00
		8,153.20	0.00	8,153.20	0.01	0.00
PAYABLE FOR TRUSTEE FEES		-5,393.71	0.00	-5,393.71		0.00
		-5,393.71	0.00	-5,393.71	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-6,394.62	0.00	-6,394.62		0.00
		-6,394.62	0.00	-6,394.62	-0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD		69,813.87	0.00	69,813.87		0.00
		69,813.87	0.00	69,813.87	0.11	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,070.90	0.00	-2,070.90		0.00
		-2,070.90	0.00	-2,070.90	0.00	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-291,222.00	0.00	-291,222.00		0.00
		-291,222.00	0.00	-291,222.00	-0.46	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-16,158.22	0.00	-16,158.22		0.00
		-16,158.22	0.00	-16,158.22	-0.03	0.00
1,270,655.400 BLACKROCK LIQ TREAS TR INSTL	100.0000	1,270,655.40	433.30	1,270,655.40		0.00
996229704 FD 62	100.0000	1,270,655.40	433.30	1,270,655.40	2.00	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		1,027,383.02	433.30	1,027,383.02		0.00
		1,027,383.02	433.30	1,027,383.02	1.61	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		1,027,383.02	433.30	1,027,383.02		0.00
		1,027,383.02	433.30	1,027,383.02	1.61	0.00
TOTAL CASH & CASH EQUIVALENTS						
		1,027,383.02	433.30	1,027,383.02	1.61	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	104.3798 104.3798	199,630.24 199,630.24	2,806.27 2,806.27	208,759.60 208,759.60		9,129.36 9,129.36
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	103.0658 103.0658	19,844.32 19,844.32	135.24 135.24	20,613.16 20,613.16	0.33 0.03	768.84 768.84
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	98.4699 98.4699	54,975.68 54,975.68	145.80 145.80	54,158.45 54,158.45	0.09	-817.23 -817.23
SUBTOTAL AUSTRALIA						
		274,450.24	3,087.31	283,531.21		9,080.97
		274,450.24	3,087.31	283,531.21	0.45	9,080.97
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	107.2500 107.2500	90,874.20 90,874.20	618.83 618.83	96,525.00 96,525.00	0.15	5,650.80 5,650.80
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	104.7500 104.7500	96,100.66 96,100.66	1,979.23 1,979.23	99,512.50 99,512.50	0.16	3,411.84 3,411.84
SUBTOTAL BERMUDA						
		186,974.86	2,598.06	196,037.50		9,062.64
		186,974.86	2,598.06	196,037.50	0.31	9,062.64

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CANADA						
21,422.920 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	103.2440 103.2440	21,422.92 21,422.92	334.18 334.18	22,117.88 22,117.88	0.03	694.96 694.96
28,083.560 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	100.5000 100.5000	28,083.56 28,083.56	46.24 46.24	28,223.98 28,223.98	0.04	140.42 140.42
50,000.000 BOMBARDIER INC 144A 097751AY7 5.750% 03/15/2022 DD 03/08/12	97.8750 97.8750	50,000.00 50,000.00	131.41 131.41	48,937.50 48,937.50	0.08	-1,062.50 -1,062.50
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	108.5816 108.5816	29,867.98 29,867.98	65.79 65.79	32,574.48 32,574.48	0.05	2,706.50 2,706.50
85,000.000 KINROSS GOLD CORP 496902AN7 5.950% 03/15/2024 DD 09/15/14	105.7500 105.7500	81,240.42 81,240.42	231.20 231.20	89,887.50 89,887.50	0.14	8,647.08 8,647.08
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	105.8026 105.8026	104,796.80 104,796.80	879.52 879.52	111,092.73 111,092.73	0.17	6,295.93 6,295.93
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	100.1250 100.1250	75,040.03 75,040.03	1,274.71 1,274.71	75,093.75 75,093.75	0.12	53.72 53.72
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	107.3800 107.3800	49,952.91 49,952.91	934.89 934.89	53,690.00 53,690.00	0.08	3,737.09 3,737.09
SUBTOTAL CANADA		440,404.62	3,897.94	461,617.82		21,213.20
		440,404.62	3,897.94	461,617.82	0.71	21,213.20

CAYMAN ISLANDS

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	102.5000 102.5000	10,000.00 10,000.00	141.93 141.93	10,250.00 10,250.00	0.02	250.00 250.00
75,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	93.6190 93.6190	74,819.73 74,819.73	1,218.83 1,218.83	70,214.25 70,214.25	0.11	-4,605.48 -4,605.48
90,000.000 VALE OVERSEAS LTD 91911TAM5 4.375% 01/11/2022 DD 01/11/12	101.6600 101.6600	90,269.48 90,269.48	878.32 878.32	91,494.00 91,494.00	0.14	1,224.52 1,224.52
SUBTOTAL CAYMAN ISLANDS		175,089.21	2,239.08	171,958.25		-3,130.96
		175,089.21	2,239.08	171,958.25	0.27	-3,130.96
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	101.6110 101.6110	49,862.02 49,862.02	715.14 715.14	50,805.50 50,805.50	0.08	943.48 943.48
FRANCE						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	105.4535 105.4535	50,001.70 50,001.70	99.72 99.72	52,726.75 52,726.75	0.08	2,725.05 2,725.05
GERMANY						
190,000.000 DEUTSCHE BANK AG 25152R2Y8 4.100% 01/13/2026 DD 01/13/16	100.3939 100.3939	189,738.48 189,738.48	1,696.04 1,696.04	190,748.41 190,748.41	0.30	1,009.93 1,009.93
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	109.5800 109.5800	108,244.76 108,244.76	2,156.41 2,156.41	109,580.00 109,580.00	0.17	1,335.24 1,335.24
IRELAND						

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 JOHNSON CONTROLS INTERNATIONAL 478375AR9 3.900% 02/14/2026 DD 08/14/16	103.8115 103.8115	25,189.75 25,189.75	124.72 124.72	25,952.88 25,952.88	0.04	763.13 763.13
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	109.8791 109.8791	36,750.50 36,750.50	91.97 91.97	38,457.69 38,457.69	0.06	1,707.19 1,707.19
SUBTOTAL IRELAND		61,940.25	216.69	64,410.57		2,470.32
		61,940.25	216.69	64,410.57	0.10	2,470.32
LUXEMBOURG						
25,000.000 ACTAVIS FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	100.9123 100.9123	24,924.77 24,924.77	43.35 43.35	25,228.08 25,228.08	0.04	303.31 303.31
120,000.000 PENTAIR FINANCE SA 709629AP4 4.650% 09/15/2025 DD 09/16/15	103.8979 103.8979	119,667.81 119,667.81	255.00 255.00	124,677.48 124,677.48	0.20	5,009.67 5,009.67
SUBTOTAL LUXEMBOURG		144,592.58	298.35	149,905.56		5,312.98
		144,592.58	298.35	149,905.56	0.24	5,312.98
MEXICO						
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	95.8500 95.8500	164,104.72 164,104.72	1,545.88 1,545.88	172,530.00 172,530.00	0.27	8,425.28 8,425.28
NETHERLANDS						
40,000.000 PETROBRAS GLOBAL FINANCE BV 71645WAR2 5.375% 01/27/2021 DD 01/27/11	102.6500 102.6500	41,199.20 41,199.20	387.28 387.28	41,060.00 41,060.00	0.06	-139.20 -139.20
50,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13	94.7500 94.7500	49,528.04 49,528.04	796.00 796.00	47,375.00 47,375.00	0.07	-2,153.04 -2,153.04

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 SENSATA TECHNOLOGIES BV 144A 81725WAH6 5.625% 11/01/2024 DD 10/14/14	104.2500 104.2500	96,093.41 96,093.41	2,225.88 2,225.88	99,037.50 99,037.50	 0.16	2,944.09 2,944.09
SUBTOTAL NETHERLANDS		186,820.65	3,409.16	187,472.50		651.85
		186,820.65	3,409.16	187,472.50	0.29	651.85
SPAIN						
70,000.000 TELEFONICA EMISIONES SAU 87938WAP8 5.462% 02/16/2021 DD 02/16/11	109.7726 109.7726	67,918.67 67,918.67	466.62 466.62	76,840.82 76,840.82	 0.12	8,922.15 8,922.15
UNITED KINGDOM						
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	108.5688 108.5688	60,541.23 60,541.23	1,372.30 1,372.30	59,712.84 59,712.84	 0.09	-828.39 -828.39
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	114.9588 114.9588	29,985.90 29,985.90	137.19 137.19	28,739.70 28,739.70	 0.05	-1,246.20 -1,246.20
SUBTOTAL UNITED KINGDOM		90,527.13	1,509.49	88,452.54		-2,074.59
		90,527.13	1,509.49	88,452.54	0.14	-2,074.59
UNITED STATES						
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	104.8863 104.8863	94,781.87 94,781.87	670.91 670.91	99,641.99 99,641.99	 0.16	4,860.12 4,860.12
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	103.4366 103.4366	89,707.40 89,707.40	147.56 147.56	87,921.11 87,921.11	 0.14	-1,786.29 -1,786.29
105,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	101.0334 101.0334	104,528.85 104,528.85	1,279.44 1,279.44	106,085.07 106,085.07	 0.17	1,556.22 1,556.22

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	101.1960 101.1960	24,933.55 24,933.55	344.21 344.21	25,299.00 25,299.00	0.04	365.45 365.45
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	100.6508 100.6508	44,923.30 44,923.30	45.22 45.22	45,292.86 45,292.86	0.07	369.56 369.56
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	102.1185 102.1185	34,878.15 34,878.15	462.57 462.57	35,741.48 35,741.48	0.06	863.33 863.33
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	103.3000 103.3000	20,000.00 20,000.00	513.14 513.14	20,660.00 20,660.00	0.03	660.00 660.00
68,193.790 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	101.0000 101.0000	68,193.79 68,193.79	593.90 593.90	68,875.73 68,875.73	0.11	681.94 681.94
155,000.000 AMERICAN AIRLINES 2017-1B CLAS 02378WAA7 4.950% 08/15/2026 DD 01/13/17	102.3750 102.3750	157,666.48 157,666.48	1,670.24 1,670.24	158,681.25 158,681.25	0.25	1,014.77 1,014.77
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	112.5757 112.5757	34,867.50 34,867.50	886.62 886.62	33,772.71 33,772.71	0.05	-1,094.79 -1,094.79
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	111.8879 111.8879	77,434.73 77,434.73	1,844.16 1,844.16	83,915.93 83,915.93	0.13	6,481.20 6,481.20
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	103.1989 103.1989	49,949.94 49,949.94	660.74 660.74	51,599.45 51,599.45	0.08	1,649.51 1,649.51

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	106.0675 106.0675	69,726.21 69,726.21	1,294.94 1,294.94	74,247.25 74,247.25	0.12	4,521.04 4,521.04
150,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AP1 3.650% 02/01/2026 DD 01/25/16	101.1200 101.1200	149,775.42 149,775.42	912.44 912.44	151,680.00 151,680.00	0.24	1,904.58 1,904.58
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	102.2500 102.2500	15,000.00 15,000.00	281.39 281.39	15,337.50 15,337.50	0.02	337.50 337.50
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	100.6793 100.6793	84,514.92 84,514.92	1,699.92 1,699.92	85,577.41 85,577.41	0.13	1,062.49 1,062.49
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	107.6119 107.6119	87,108.86 87,108.86	1,062.24 1,062.24	91,470.12 91,470.12	0.14	4,361.26 4,361.26
185,000.000 ATHENE GLOBAL FUNDING 144A 04685A2A8 2.875% 10/23/2018 DD 10/23/15	100.5853 100.5853	184,932.06 184,932.06	2,344.94 2,344.94	186,082.81 186,082.81	0.29	1,150.75 1,150.75
25,000.000 AUTOMATIC DATA PROCESSING INC 053015AE3 3.375% 09/15/2025 DD 09/15/15	103.1914 103.1914	24,978.39 24,978.39	38.59 38.59	25,797.85 25,797.85	0.04	819.46 819.46
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	99.8947 99.8947	99,488.27 99,488.27	773.95 773.95	99,894.70 99,894.70	0.16	406.43 406.43
75,000.000 BANK OF AMERICA CORP 06051GFR5 1.950% 05/12/2018 DD 05/12/15	100.2218 100.2218	74,996.64 74,996.64	564.43 564.43	75,166.35 75,166.35	0.12	169.71 169.71

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	102.5546 102.5546	94,901.60 94,901.60	329.44 329.44	97,426.87 97,426.87	0.15	2,525.27 2,525.27
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	103.8815 103.8815	51,458.42 51,458.42	154.38 154.38	51,940.74 51,940.74	0.08	482.32 482.32
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	103.7208 103.7208	75,651.16 75,651.16	431.91 431.91	77,790.60 77,790.60	0.12	2,139.44 2,139.44
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	136.0680 136.0680	472,226.54 472,226.54	10,895.90 10,895.90	428,614.20 428,614.20	0.67	-43,612.34 -43,612.34
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	106.5593 106.5593	51,619.14 51,619.14	1,040.60 1,040.60	53,279.65 53,279.65	0.08	1,660.51 1,660.51
60,000.000 BIO-RAD LABORATORIES INC 090572AP3 4.875% 12/15/2020 DD 12/09/10	106.7212 106.7212	61,894.37 61,894.37	864.82 864.82	64,032.72 64,032.72	0.10	2,138.35 2,138.35
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	102.2238 102.2238	49,862.58 49,862.58	419.52 419.52	51,111.90 51,111.90	0.08	1,249.32 1,249.32
50,000.000 BLACKSTONE HOLDINGS FINAN 144A 09256BAA5 6.625% 08/15/2019 DD 08/20/09	110.1346 110.1346	53,453.61 53,453.61	413.94 413.94	55,067.30 55,067.30	0.09	1,613.69 1,613.69
90,000.000 BLUE CUBE SPINCO INC 095370AB8 9.750% 10/15/2023 DD 04/15/16	119.7500 119.7500	90,000.00 90,000.00	4,057.36 4,057.36	107,775.00 107,775.00	0.17	17,775.00 17,775.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 BOARDWALK PIPELINES LP 096630AC2 3.375% 02/01/2023 DD 11/08/12	97.4476 97.4476	95,142.92 95,142.92	562.29 562.29	97,447.60 97,447.60	0.15	2,304.68 2,304.68
87,678.180 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	106.2500 106.2500	87,678.18 87,678.18	130.80 130.80	93,158.07 93,158.07	0.15	5,479.89 5,479.89
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	102.3922 102.3922	39,755.20 39,755.20	193.81 193.81	40,956.88 40,956.88	0.06	1,201.68 1,201.68
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	104.7042 104.7042	24,980.57 24,980.57	82.15 82.15	26,176.05 26,176.05	0.04	1,195.48 1,195.48
160,000.000 BROOKFIELD FINANCE LLC 11271RAA7 4.000% 04/01/2024 DD 03/10/17	100.5923 100.5923	159,590.72 159,590.72	378.40 378.40	160,947.68 160,947.68	0.25	1,356.96 1,356.96
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	102.6067 102.6067	99,935.04 99,935.04	1,234.93 1,234.93	102,606.70 102,606.70	0.16	2,671.66 2,671.66
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	105.9019 105.9019	59,833.94 59,833.94	192.51 192.51	63,541.14 63,541.14	0.10	3,707.20 3,707.20
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	96.4839 96.4839	187,334.54 187,334.54	3,403.79 3,403.79	183,319.41 183,319.41	0.29	-4,015.13 -4,015.13
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	95.6542 95.6542	308,894.08 308,894.08	681.07 681.07	286,962.63 286,962.63	0.45	-21,931.45 -21,931.45

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
320,000.000 CD 2017-CD3 MORTGAGE TR CD3 A4 12515GAD9 3.631% 02/10/2050 DD 02/01/17	103.0330 103.0330	329,551.30 329,551.30	968.13 968.13	329,705.60 329,705.60	 0.52	154.30 154.30
70,000.000 CF INDUSTRIES INC 12527GAB9 7.125% 05/01/2020 DD 04/23/10	108.8690 108.8690	79,651.06 79,651.06	2,078.15 2,078.15	76,208.30 76,208.30	 0.12	-3,442.76 -3,442.76
175,000.000 CFCRE COMMERCIAL MORTGAG C3 A3 12531WBB7 3.865% 01/10/2048 DD 01/01/16	103.9174 103.9174	180,141.23 180,141.23	563.58 563.58	181,855.50 181,855.50	 0.29	1,714.27 1,714.27
175,000.000 CGGS COMMERCIAL RNDA AFX 144A 12532LAA3 2.757% 02/10/2033 DD 03/01/16	100.7326 100.7326	174,998.73 174,998.73	402.07 402.07	176,282.02 176,282.02	 0.28	1,283.29 1,283.29
0.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAR1 5.125% 08/15/2018 DD 08/17/12	0.0000 0.0000	0.00 0.00	54.57 54.57	0.00 0.00	 0.00	0.00 0.00
90,000.000 CNH EQUIPMENT TRUST 2015- A A4 12592WAD0 1.850% 04/15/2021 DD 03/04/15	100.1789 100.1789	89,990.74 89,990.74	76.16 76.16	90,160.97 90,160.97	 0.14	170.23 170.23
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	100.1912 100.1912	59,998.81 59,998.81	51.85 51.85	60,114.69 60,114.69	 0.09	115.88 115.88
260,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2048 DD 08/01/15	103.2071 103.2071	267,629.81 267,629.81	800.73 800.73	268,338.46 268,338.46	 0.42	708.65 708.65
150,000.000 COMMERCIAL MORTGAGE PA CR28 A4 12593YBE2 3.762% 02/10/2049 DD 02/01/16	103.2237 103.2237	154,410.75 154,410.75	470.27 470.27	154,835.58 154,835.58	 0.24	424.83 424.83

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	98.5004 98.5004	299,984.78 299,984.78	439.89 439.89	295,501.14 295,501.14	 0.47	 -4,483.64
120,000.000 CVS HEALTH CORP 126650CL2 3.875% 07/20/2025 DD 07/20/15	103.0347 103.0347	118,965.28 118,965.28	925.02 925.02	123,641.64 123,641.64	 0.19	 4,676.36
125,000.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	100.9770 100.9770	125,000.00 125,000.00	876.98 876.98	126,221.25 126,221.25	 0.20	 1,221.25
190,000.000 CALIFORNIA ST 13063A7D0 7.300% 10/01/2039 DD 10/15/09	141.4060 141.4060	266,327.87 266,327.87	6,934.46 6,934.46	268,671.40 268,671.40	 0.42	 2,343.53
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	107.5496 107.5496	53,883.16 53,883.16	504.20 504.20	53,774.80 53,774.80	 0.08	 -108.36
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	100.2996 100.2996	174,992.09 174,992.09	166.26 166.26	175,524.28 175,524.28	 0.28	 532.19
50,000.000 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	100.1469 100.1469	49,986.80 49,986.80	41.14 41.14	50,073.45 50,073.45	 0.08	 86.65
150,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	100.1273 100.1273	149,979.93 149,979.93	125.46 125.46	150,190.97 150,190.97	 0.24	 211.04
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	104.6313 104.6313	50,884.54 50,884.54	552.24 552.24	52,315.65 52,315.65	 0.08	 1,431.11

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	102.9136 102.9136	34,931.53 34,931.53	245.09 245.09	36,019.76 36,019.76	0.06	1,088.23 1,088.23
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	102.4271 102.4271	70,215.30 70,215.30	1,245.36 1,245.36	71,698.97 71,698.97	0.11	1,483.67 1,483.67
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	103.1250 103.1250	60,504.80 60,504.80	158.95 158.95	61,875.00 61,875.00	0.10	1,370.20 1,370.20
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	109.3261 109.3261	63,326.11 63,326.11	168.53 168.53	65,595.66 65,595.66	0.10	2,269.55 2,269.55
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	100.9908 100.9908	49,955.58 49,955.58	613.63 613.63	50,495.40 50,495.40	0.08	539.82 539.82
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	103.0672 103.0672	184,826.34 184,826.34	2,608.62 2,608.62	190,674.32 190,674.32	0.30	5,847.98 5,847.98
70,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	101.7780 101.7780	71,646.51 71,646.51	612.60 612.60	71,244.60 71,244.60	0.11	-401.91 -401.91
315,000.000 COLUMBUS OH 199492SR1 5.000% 02/15/2028 DD 11/16/16	122.0200 122.0200	398,943.34 398,943.34	1,968.86 1,968.86	384,363.00 384,363.00	0.61	-14,580.34 -14,580.34
150,057.260 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	98.1905 98.1905	150,017.71 150,017.71	77.07 77.07	147,341.90 147,341.90	0.23	-2,675.81 -2,675.81

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	100.3520 100.3520	50,000.00 50,000.00	882.25 882.25	50,176.00 50,176.00	 0.08	176.00 176.00
50,000.000 CONOCOPHILLIPS CO 20826FAQ9 4.950% 03/15/2026 DD 03/08/16	110.9925 110.9925	49,981.91 49,981.91	113.05 113.05	55,496.25 55,496.25	 0.09	5,514.34 5,514.34
10,840.535 CONTINENTAL AIRLINES 1998-1 CL 210805CB1 6.648% 03/15/2019 DD 02/20/98	102.1340 102.1340	10,962.54 10,962.54	32.98 32.98	11,071.87 11,071.87	 0.02	109.33 109.33
35,000.000 COX COMMUNICATIONS INC 144A 224044BS5 6.250% 06/01/2018 DD 06/05/08	104.6611 104.6611	37,749.43 37,749.43	729.12 729.12	36,631.39 36,631.39	 0.06	-1,118.04 -1,118.04
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	95.4728 95.4728	62,606.60 62,606.60	489.48 489.48	62,057.32 62,057.32	 0.10	-549.28 -549.28
125,000.000 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	107.0193 107.0193	140,861.67 140,861.67	472.75 472.75	133,774.14 133,774.14	 0.21	-7,087.53 -7,087.53
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	100.4127 100.4127	340,406.37 340,406.37	859.94 859.94	316,300.01 316,300.01	 0.50	-24,106.36 -24,106.36
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	128.7330 128.7330	458,363.92 458,363.92	6,299.12 6,299.12	405,508.95 405,508.95	 0.64	-52,854.97 -52,854.97
123,188.750 DELTA AIR LINES 2007-1 CLASS A 247367BH7 6.821% 02/10/2024 DD 02/10/08	115.5000 115.5000	141,713.12 141,713.12	1,175.48 1,175.48	142,283.01 142,283.01	 0.22	569.89 569.89

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAG8 5.450% 06/15/2023 DD 06/01/16	107.9013 107.9013	84,968.46 84,968.46	1,369.67 1,369.67	91,716.11 91,716.11	0.14	6,747.65 6,747.65
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	100.3976 100.3976	75,000.00 75,000.00	1,191.65 1,191.65	75,298.20 75,298.20	0.12	298.20 298.20
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	105.0250 105.0250	75,000.00 75,000.00	1,664.04 1,664.04	78,768.75 78,768.75	0.12	3,768.75 3,768.75
55,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	99.0000 99.0000	55,099.50 55,099.50	1,689.76 1,689.76	54,450.00 54,450.00	0.09	-649.50 -649.50
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	99.6383 99.6383	93,881.00 93,881.00	633.50 633.50	94,656.39 94,656.39	0.15	775.39 775.39
200,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	100.4320 100.4320	200,000.00 200,000.00	1,407.06 1,407.06	200,864.00 200,864.00	0.32	864.00 864.00
70,000.000 ENERGY TRANSFER PARTNERS LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	103.9026 103.9026	73,842.20 73,842.20	571.70 571.70	72,731.82 72,731.82	0.11	-1,110.38 -1,110.38
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	111.5000 111.5000	102,178.23 102,178.23	3,294.08 3,294.08	105,925.00 105,925.00	0.17	3,746.77 3,746.77
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	114.1346 114.1346	44,639.93 44,639.93	900.37 900.37	45,653.84 45,653.84	0.07	1,013.91 1,013.91

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	105.1736 105.1736	50,802.69 50,802.69	253.06 253.06	52,586.80 52,586.80	 0.08	1,784.11 1,784.11
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	100.5704 100.5704	44,876.05 44,876.05	211.02 211.02	45,256.68 45,256.68	 0.07	380.63 380.63
300,000.000 CITIGROUP COMMERCIAL MOR P4 A4 29429EAD3 2.902% 07/10/2049 DD 07/01/16	97.0772 97.0772	312,841.42 312,841.42	725.40 725.40	291,231.57 291,231.57	 0.46	-21,609.85 -21,609.85
65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	101.3910 101.3910	65,128.77 65,128.77	634.47 634.47	65,904.15 65,904.15	 0.10	775.38 775.38
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	105.2500 105.2500	40,000.00 40,000.00	537.56 537.56	42,100.00 42,100.00	 0.07	2,100.00 2,100.00
47,541.580 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	100.7161 100.7161	47,541.58 47,541.58	168.37 168.37	47,882.03 47,882.03	 0.08	340.45 340.45
4,388.190 FHLMC POOL #E9-8660 3128H6TR5 5.500% 08/01/2018 DD 08/01/03	101.4527 101.4527	4,564.88 4,564.88	20.15 20.15	4,451.94 4,451.94	 0.01	-112.94 -112.94
5,390.970 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	102.3950 102.3950	5,582.71 5,582.71	20.15 20.15	5,520.09 5,520.09	 0.01	-62.62 -62.62
200,292.970 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	99.7060 99.7060	205,324.83 205,324.83	500.65 500.65	199,704.07 199,704.07	 0.31	-5,620.76 -5,620.76

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
72,318.100 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	107.4169 107.4169	77,206.20 77,206.20	271.25 271.25	77,681.85 77,681.85	 0.12	475.65 475.65
85,946.096 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	99.7060 99.7060	89,264.08 89,264.08	214.83 214.83	85,693.38 85,693.38	 0.13	-3,570.70 -3,570.70
134,464.710 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	104.9726 104.9726	142,788.08 142,788.08	448.26 448.26	141,151.05 141,151.05	 0.22	-1,637.03 -1,637.03
414,617.806 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	102.3417 102.3417	430,005.89 430,005.89	1,209.31 1,209.31	424,326.75 424,326.75	 0.67	-5,679.14 -5,679.14
2,406,831.175 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	99.1475 99.1475	2,495,851.78 2,495,851.78	6,017.10 6,017.10	2,386,312.48 2,386,312.48	 3.76	-109,539.30 -109,539.30
273,471.040 FHLMC POOL #G0-8747 3128MJZM5 3.000% 01/01/2047 DD 01/01/17	99.1468 99.1468	269,751.68 269,751.68	683.61 683.61	271,137.88 271,137.88	 0.43	1,386.20 1,386.20
99,270.299 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	105.3363 105.3363	106,511.61 106,511.61	330.83 330.83	104,567.69 104,567.69	 0.16	-1,943.92 -1,943.92
207,427.862 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	99.7060 99.7060	209,231.00 209,231.00	518.63 518.63	206,817.93 206,817.93	 0.33	-2,413.07 -2,413.07
131,637.729 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	102.7256 102.7256	135,976.86 135,976.86	384.09 384.09	135,225.58 135,225.58	 0.21	-751.28 -751.28

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
164,400.879 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	102.7258 102.7258	170,415.12 170,415.12	479.57 479.57	168,882.10 168,882.10	0.27	-1,533.02 -1,533.02
538,986.310 FHLMC POOL #Q4-0637 3132WDV76 3.500% 05/01/2046 DD 05/01/16	102.4177 102.4177	555,964.93 555,964.93	1,572.01 1,572.01	552,017.28 552,017.28	0.87	-3,947.65 -3,947.65
6,337.057 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	114.2783 114.2783	7,011.69 7,011.69	31.62 31.62	7,241.88 7,241.88	0.01	230.19 230.19
9,551.380 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	113.8860 113.8860	10,547.01 10,547.01	47.74 47.74	10,877.68 10,877.68	0.02	330.67 330.67
4,915.180 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	114.2379 114.2379	5,441.42 5,441.42	24.49 24.49	5,615.00 5,615.00	0.01	173.58 173.58
7,833.188 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	111.6314 111.6314	8,530.63 8,530.63	35.96 35.96	8,744.30 8,744.30	0.01	213.67 213.67
2,307.840 FNMA POOL #0257123 31371NSL0 5.500% 03/01/2038 DD 02/01/08	111.6796 111.6796	2,509.99 2,509.99	10.54 10.54	2,577.39 2,577.39	0.00	67.40 67.40
250,000.000 FHLMC MULTICLASS MTG KW02 A2 3137BWFV9 3.360% 12/25/2026 DD 03/01/17	102.9891 102.9891	257,470.95 257,470.95	721.83 721.83	257,472.75 257,472.75	0.41	1.80 1.80
99,939.180 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	109.4193 109.4193	107,803.98 107,803.98	416.33 416.33	109,352.72 109,352.72	0.17	1,548.74 1,548.74

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
16,506.910 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	107.6656	17,535.67	62.00	17,772.27		236.60
	107.6656	17,535.67	62.00	17,772.27	0.03	236.60
21,193.855 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	107.5946	22,553.81	79.36	22,803.44		249.63
	107.5946	22,553.81	79.36	22,803.44	0.04	249.63
51,555.533 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	102.8199	52,722.05	150.42	53,009.35		287.30
	102.8199	52,722.05	150.42	53,009.35	0.08	287.30
138,413.870 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	105.1353	146,848.37	461.28	145,521.89		-1,326.48
	105.1353	146,848.37	461.28	145,521.89	0.23	-1,326.48
165,316.510 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	102.7979	171,832.35	482.11	169,941.97		-1,890.38
	102.7979	171,832.35	482.11	169,941.97	0.27	-1,890.38
194,407.367 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	102.8106	206,493.69	566.99	199,871.29		-6,622.40
	102.8106	206,493.69	566.99	199,871.29	0.31	-6,622.40
108,050.840 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	105.2089	111,336.07	360.22	113,679.13		2,343.06
	105.2089	111,336.07	360.22	113,679.13	0.18	2,343.06
69,367.330 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	102.7794	72,960.24	202.37	71,295.34		-1,664.90
	102.7794	72,960.24	202.37	71,295.34	0.11	-1,664.90
130,616.442 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	109.2009	144,079.43	544.36	142,634.35		-1,445.08
	109.2009	144,079.43	544.36	142,634.35	0.22	-1,445.08

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
435,805.850 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	99.6905 99.6905	448,281.09 448,281.09	1,089.65 1,089.65	434,456.86 434,456.86	 0.68	 -13,824.23
194,080.120 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	99.6902 99.6902	196,176.75 196,176.75	485.15 485.15	193,478.90 193,478.90	 0.30	 -2,697.85
144,749.720 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	99.6695 99.6695	148,247.71 148,247.71	361.84 361.84	144,271.38 144,271.38	 0.23	 -3,976.33
127,688.640 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	99.6696 99.6696	132,402.08 132,402.08	319.24 319.24	127,266.82 127,266.82	 0.20	 -5,135.26
508,695.620 FNMA POOL #0AL9106 3138ERDL1 4.500% 02/01/2046 DD 09/01/16	107.2320 107.2320	548,370.87 548,370.87	1,907.74 1,907.74	545,484.67 545,484.67	 0.86	 -2,886.20
130,426.700 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	99.6910 99.6910	134,449.29 134,449.29	326.12 326.12	130,023.70 130,023.70	 0.20	 -4,425.59
188,065.710 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	99.6902 99.6902	194,485.90 194,485.90	470.21 470.21	187,483.13 187,483.13	 0.30	 -7,002.77
600,152.640 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	102.7176 102.7176	623,948.13 623,948.13	1,750.57 1,750.57	616,462.48 616,462.48	 0.97	 -7,485.65
1,329,516.218 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	104.9057 104.9057	1,425,311.87 1,425,311.87	4,431.76 4,431.76	1,394,738.64 1,394,738.64	 2.20	 -30,573.23

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
955,918.094 FNMA POOL #0AS7154 3138WG5Q3 3.000% 05/01/2046 DD 04/01/16	99.1937 99.1937	996,649.23 996,649.23	2,389.79 2,389.79	948,210.87 948,210.87	 1.49	-48,438.36 -48,438.36
2,238,006.890 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	102.3490 102.3490	2,359,472.03 2,359,472.03	6,527.67 6,527.67	2,290,577.96 2,290,577.96	 3.61	-68,894.07 -68,894.07
165,388.526 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	103.0347 103.0347	168,048.10 168,048.10	482.36 482.36	170,407.59 170,407.59	 0.27	2,359.49 2,359.49
157,620.420 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	99.6591 99.6591	163,403.74 163,403.74	394.01 394.01	157,083.14 157,083.14	 0.25	-6,320.60 -6,320.60
194,229.436 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	102.7789 102.7789	200,563.75 200,563.75	566.44 566.44	199,626.91 199,626.91	 0.31	-936.84 -936.84
457,596.022 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	102.5047 102.5047	475,777.73 475,777.73	1,334.55 1,334.55	469,057.36 469,057.36	 0.74	-6,720.37 -6,720.37
552,947.420 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	104.9149 104.9149	588,239.29 588,239.29	1,843.19 1,843.19	580,124.24 580,124.24	 0.91	-8,115.05 -8,115.05
15,884.164 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	111.8817 111.8817	17,344.59 17,344.59	72.78 72.78	17,771.47 17,771.47	 0.03	426.88 426.88
21,571.567 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	111.8565 111.8565	23,555.01 23,555.01	98.89 98.89	24,129.20 24,129.20	 0.04	574.19 574.19

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,310.090 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	109.2675 109.2675	8,971.47 8,971.47	34.72 34.72	9,080.23 9,080.23	0.01	108.76 108.76
28,783.505 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	107.7078 107.7078	30,598.61 30,598.61	107.88 107.88	31,002.08 31,002.08	0.05	403.47 403.47
7,032.678 FNMA POOL #0744313 31403B3W1 4.500% 09/01/2018 DD 09/01/03	102.5580 102.5580	7,279.24 7,279.24	26.35 26.35	7,212.57 7,212.57	0.01	-66.67 -66.67
78,243.769 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	109.4018 109.4018	83,958.48 83,958.48	326.12 326.12	85,600.11 85,600.11	0.13	1,641.63 1,641.63
5,748.550 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	110.9666 110.9666	6,278.95 6,278.95	26.35 26.35	6,378.97 6,378.97	0.01	100.02 100.02
13,742.300 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	109.2716 109.2716	14,836.67 14,836.67	57.28 57.28	15,016.44 15,016.44	0.02	179.77 179.77
19,529.890 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	105.3740 105.3740	20,718.57 20,718.57	81.28 81.28	20,579.42 20,579.42	0.03	-139.15 -139.15
7,535.770 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	111.7147 111.7147	8,229.66 8,229.66	34.47 34.47	8,418.56 8,418.56	0.01	188.90 188.90
6,578.980 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	103.4010 103.4010	7,058.72 7,058.72	30.07 30.07	6,802.73 6,802.73	0.01	-255.99 -255.99

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
299,181.500 FNMA POOL #0BE2335 3140FMSZO 3.500% 02/01/2047 DD 02/01/17	102.3494 102.3494	305,642.26 305,642.26	872.65 872.65	306,210.57 306,210.57	 0.48	568.31 568.31
5,059.284 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	114.4123 114.4123	5,642.15 5,642.15	27.34 27.34	5,788.44 5,788.44	 0.01	146.29 146.29
5,642.800 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	111.3651 111.3651	6,144.86 6,144.86	25.79 25.79	6,284.11 6,284.11	 0.01	139.25 139.25
9,753.036 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	111.5245 111.5245	10,620.22 10,620.22	44.70 44.70	10,877.02 10,877.02	 0.02	256.80 256.80
13,217.930 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	111.0604 111.0604	14,382.81 14,382.81	60.45 60.45	14,679.89 14,679.89	 0.02	297.08 297.08
8,134.243 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	112.9709 112.9709	8,937.86 8,937.86	40.61 40.61	9,189.32 9,189.32	 0.01	251.46 251.46
18,899.130 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	113.0095 113.0095	20,761.63 20,761.63	94.49 94.49	21,357.82 21,357.82	 0.03	596.19 596.19
2,670.982 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	114.2478 114.2478	2,971.57 2,971.57	14.57 14.57	3,051.54 3,051.54	 0.00	79.97 79.97
3,217.370 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	112.9060 112.9060	3,535.51 3,535.51	16.12 16.12	3,632.60 3,632.60	 0.01	97.09 97.09

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,195.930 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	112.9060 112.9060	5,707.66 5,707.66	26.04 26.04	5,866.51 5,866.51	 0.01	158.85 158.85
6,984.560 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	109.1562 109.1562	7,530.65 7,530.65	29.14 29.14	7,624.08 7,624.08	 0.01	93.43 93.43
6,950.909 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	112.9060 112.9060	7,634.06 7,634.06	34.72 34.72	7,847.99 7,847.99	 0.01	213.93 213.93
5,506.942 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	111.2274 111.2274	5,991.78 5,991.78	25.17 25.17	6,125.23 6,125.23	 0.01	133.45 133.45
7,995.500 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	109.1562 109.1562	8,616.93 8,616.93	33.23 33.23	8,727.58 8,727.58	 0.01	110.65 110.65
135,794.240 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	105.2803 105.2803	142,878.17 142,878.17	452.60 452.60	142,964.54 142,964.54	 0.23	86.37 86.37
116,691.810 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	105.0037 105.0037	124,544.53 124,544.53	388.99 388.99	122,530.70 122,530.70	 0.19	-2,013.83 -2,013.83
153,049.080 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	102.7782 102.7782	160,922.32 160,922.32	446.40 446.40	157,301.07 157,301.07	 0.25	-3,621.25 -3,621.25
58,141.027 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	102.7798 102.7798	61,793.96 61,793.96	169.57 169.57	59,757.24 59,757.24	 0.09	-2,036.72 -2,036.72

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,869.391 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	99.6755 99.6755	76,029.92 76,029.92	189.72 189.72	75,623.17 75,623.17	 0.12	-406.75 -406.75
174,423.880 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	99.6800 99.6800	175,210.54 175,210.54	436.10 436.10	173,865.75 173,865.75	 0.27	-1,344.79 -1,344.79
8,323.990 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	107.4199 107.4199	8,840.95 8,840.95	31.31 31.31	8,941.62 8,941.62	 0.01	100.67 100.67
80,768.910 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	109.2831 109.2831	87,055.68 87,055.68	336.60 336.60	88,266.79 88,266.79	 0.14	1,211.11 1,211.11
94,609.950 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	105.2896 105.2896	100,103.64 100,103.64	315.27 315.27	99,614.47 99,614.47	 0.16	-489.17 -489.17
269,791.840 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	102.3490 102.3490	285,331.13 285,331.13	786.84 786.84	276,129.29 276,129.29	 0.43	-9,201.84 -9,201.84
286,211.880 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	107.6275 107.6275	309,620.65 309,620.65	1,073.22 1,073.22	308,042.57 308,042.57	 0.49	-1,578.08 -1,578.08
612,312.000 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	102.3490 102.3490	644,817.27 644,817.27	1,785.91 1,785.91	626,695.29 626,695.29	 0.99	-18,121.98 -18,121.98
50,406.410 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	107.5317 107.5317	53,542.11 53,542.11	189.04 189.04	54,202.88 54,202.88	 0.09	660.77 660.77

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
128,334.904 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	107.6472 107.6472	136,326.45 136,326.45	481.12 481.12	138,148.90 138,148.90	 0.22	1,822.45 1,822.45
58,499.140 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	105.2291 105.2291	61,160.50 61,160.50	194.99 194.99	61,558.13 61,558.13	 0.10	397.63 397.63
115,701.573 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	105.2414 105.2414	120,964.21 120,964.21	385.64 385.64	121,765.93 121,765.93	 0.19	801.72 801.72
60,695.789 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	105.1137 105.1137	63,456.07 63,456.07	202.36 202.36	63,799.60 63,799.60	 0.10	343.53 343.53
40,000.000 FIFTH THIRD BANCORP 316773AD2 4.500% 06/01/2018 DD 05/23/03	102.7720 102.7720	40,218.70 40,218.70	600.20 600.20	41,108.80 41,108.80	 0.06	890.10 890.10
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	102.9480 102.9480	135,000.00 135,000.00	1,010.78 1,010.78	138,979.80 138,979.80	 0.22	3,979.80 3,979.80
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	101.9723 101.9723	80,000.00 80,000.00	1,093.90 1,093.90	81,577.84 81,577.84	 0.13	1,577.84 1,577.84
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	101.1000 101.1000	15,000.00 15,000.00	285.72 285.72	15,165.00 15,165.00	 0.02	165.00 165.00
60,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	105.5000 105.5000	64,446.88 64,446.88	2,358.24 2,358.24	63,300.00 63,300.00	 0.10	-1,146.88 -1,146.88

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 FRONTIER COMMUNICATIONS CORP 35906AAT5 8.875% 09/15/2020 DD 03/15/16	105.5000 105.5000	25,000.00 25,000.00	101.32 101.32	26,375.00 26,375.00	0.04	1,375.00 1,375.00
80,929.361 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	101.2437 101.2437	80,007.27 80,007.27	202.37 202.37	81,935.85 81,935.85	0.13	1,928.58 1,928.58
73,523.368 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	106.1213 106.1213	77,297.92 77,297.92	245.21 245.21	78,023.95 78,023.95	0.12	726.03 726.03
77,374.550 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	106.1275 106.1275	80,568.02 80,568.02	257.92 257.92	82,115.71 82,115.71	0.13	1,547.69 1,547.69
69,181.857 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	108.0189 108.0189	73,548.75 73,548.75	259.47 259.47	74,729.45 74,729.45	0.12	1,180.70 1,180.70
58,813.440 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	107.0088 107.0088	63,342.04 63,342.04	220.47 220.47	62,935.55 62,935.55	0.10	-406.49 -406.49
26,388.150 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	106.8726 106.8726	28,203.96 28,203.96	98.89 98.89	28,201.71 28,201.71	0.04	-2.25 -2.25
98,669.930 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	106.8726 106.8726	107,695.97 107,695.97	370.08 370.08	105,451.16 105,451.16	0.17	-2,244.81 -2,244.81
90,015.840 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	101.2741 101.2741	90,543.60 90,543.60	225.06 225.06	91,162.71 91,162.71	0.14	619.11 619.11

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
173,293.966 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	104.0296 104.0296	179,388.88 179,388.88	505.30 505.30	180,276.98 180,276.98	 0.28	888.10 888.10
90,490.102 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	104.2141 104.2141	93,618.67 93,618.67	263.81 263.81	94,303.43 94,303.43	 0.15	684.76 684.76
4,490.038 GNMA POOL #0481609 36209UAJ5 7.000% 08/15/2029 DD 08/01/99	100.8490 100.8490	5,177.97 5,177.97	26.04 26.04	4,528.16 4,528.16	 0.01	-649.81 -649.81
11,523.595 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	113.4169 113.4169	13,203.27 13,203.27	62.31 62.31	13,069.70 13,069.70	 0.02	-133.57 -133.57
105,404.850 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	105.6443 105.6443	112,973.72 112,973.72	351.29 351.29	111,354.21 111,354.21	 0.18	-1,619.51 -1,619.51
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	100.0380 100.0380	240,000.00 240,000.00	381.82 381.82	240,091.20 240,091.20	 0.38	91.20 91.20
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	101.7276 101.7276	283,035.22 283,035.22	803.52 803.52	279,750.87 279,750.87	 0.44	-3,284.35 -3,284.35
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	103.8474 103.8474	309,696.04 309,696.04	933.41 933.41	311,542.14 311,542.14	 0.49	1,846.10 1,846.10
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	103.2109 103.2109	137,983.17 137,983.17	307.00 307.00	149,655.81 149,655.81	 0.24	11,672.64 11,672.64

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	114.9718 114.9718	49,966.63 49,966.63	1,649.94 1,649.94	57,485.90 57,485.90	0.09	7,519.27 7,519.27
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	100.3770 100.3770	39,910.28 39,910.28	583.76 583.76	40,150.80 40,150.80	0.06	240.52 240.52
90,000.000 GENWORTH HOLDINGS INC 37247DAK2 6.515% 05/22/2018 DD 05/22/08	99.7500 99.7500	88,311.96 88,311.96	2,100.89 2,100.89	89,775.00 89,775.00	0.14	1,463.04 1,463.04
115,000.000 GILEAD SCIENCES INC 375558BF9 3.650% 03/01/2026 DD 09/14/15	100.9076 100.9076	114,592.33 114,592.33	349.68 349.68	116,043.74 116,043.74	0.18	1,451.41 1,451.41
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	103.8540 103.8540	59,804.00 59,804.00	1,178.74 1,178.74	62,312.40 62,312.40	0.10	2,508.40 2,508.40
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	100.6415 100.6415	115,104.87 115,104.87	410.61 410.61	115,737.73 115,737.73	0.18	632.86 632.86
80,000.000 HCP INC 40414LAD1 5.375% 02/01/2021 DD 01/24/11	108.9220 108.9220	87,085.34 87,085.34	716.76 716.76	87,137.60 87,137.60	0.14	52.26 52.26
110,000.000 HARLEY-DAVIDSON MOTORCYCL 1 A4 41284BAE6 1.670% 08/15/2022 DD 01/28/15	99.8437 99.8437	109,986.09 109,986.09	83.98 83.98	109,828.10 109,828.10	0.17	-157.99 -157.99
35,000.000 HASBRO INC 418056AP2 6.300% 09/15/2017 DD 09/17/07	102.0625 102.0625	36,168.65 36,168.65	100.81 100.81	35,721.88 35,721.88	0.06	-446.77 -446.77

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
315,000.000 HAWAII ST 419792MK9 5.000% 10/01/2028 DD 10/13/16	120.5330 120.5330	393,322.05 393,322.05	7,386.96 7,386.96	379,678.95 379,678.95	0.60	-13,643.10 -13,643.10
100,000.000 WELLTOWER INC 42217KBA3 3.750% 03/15/2023 DD 12/06/12	102.4263 102.4263	100,327.32 100,327.32	171.36 171.36	102,426.30 102,426.30	0.16	2,098.98 2,098.98
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	101.4176 101.4176	24,851.61 24,851.61	179.24 179.24	25,354.40 25,354.40	0.04	502.79 502.79
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	105.2718 105.2718	61,210.89 61,210.89	860.46 860.46	63,163.08 63,163.08	0.10	1,952.19 1,952.19
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	98.7746 98.7746	299,933.25 299,933.25	150.22 150.22	296,323.89 296,323.89	0.47	-3,609.36 -3,609.36
90,000.000 HONDA AUTO RECEIVABLES 20 1 A4 43814KAD3 1.320% 11/16/2020 DD 01/28/15	99.8740 99.8740	89,981.93 89,981.93	54.23 54.23	89,886.58 89,886.58	0.14	-95.35 -95.35
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	104.7882 104.7882	73,372.89 73,372.89	492.06 492.06	78,591.15 78,591.15	0.12	5,218.26 5,218.26
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	111.0709 111.0709	50,270.79 50,270.79	1,499.38 1,499.38	55,535.45 55,535.45	0.09	5,264.66 5,264.66
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	105.8167 105.8167	37,332.57 37,332.57	138.57 138.57	37,035.85 37,035.85	0.06	-296.72 -296.72

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	102.8900 102.8900	75,000.00 75,000.00	827.77 827.77	77,167.50 77,167.50	 0.12	2,167.50 2,167.50
35,000.000 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	104.7547 104.7547	34,940.79 34,940.79	101.99 101.99	36,664.15 36,664.15	 0.06	1,723.36 1,723.36
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	114.5452 114.5452	44,183.35 44,183.35	828.11 828.11	45,818.08 45,818.08	 0.07	1,634.73 1,634.73
40,000.000 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	99.9425 99.9425	39,992.69 39,992.69	26.69 26.69	39,977.01 39,977.01	 0.06	-15.68 -15.68
75,000.000 HYUNDAI CAPITAL AMERICA 144A 44923QAG9 2.875% 08/09/2018 DD 08/09/13	101.0567 101.0567	75,688.23 75,688.23	308.20 308.20	75,792.53 75,792.53	 0.12	104.30 104.30
185,000.000 ICAHN ENTERPRISES LP / IC 144A 451102BG1 6.250% 02/01/2022 DD 01/18/17	101.5000 101.5000	185,840.28 185,840.28	2,362.08 2,362.08	187,775.00 187,775.00	 0.30	1,934.72 1,934.72
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	124.5980 124.5980	248,960.55 248,960.55	2,486.08 2,486.08	242,966.10 242,966.10	 0.38	-5,994.45 -5,994.45
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	104.7880 104.7880	24,838.97 24,838.97	462.74 462.74	26,197.00 26,197.00	 0.04	1,358.03 1,358.03
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	107.7491 107.7491	61,803.88 61,803.88	1,416.64 1,416.64	64,649.46 64,649.46	 0.10	2,845.58 2,845.58

Asset and Accrual Detail - By Asset type

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Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
275,000.000	JPMBB COMMERCIAL MORTGA C32 A5	102.4340	283,052.37	824.60	281,693.36		-1,359.01
	46590JAW7 3.598% 11/15/2048 DD 10/01/15	102.4340	283,052.37	824.60	281,693.36	0.44	-1,359.01
250,000.000	JP MORGAN CHASE COMMERC JP1 A5	105.0672	257,351.24	815.30	262,667.98		5,316.74
	46590KAE4 3.914% 01/15/2049 DD 12/01/15	105.0672	257,351.24	815.30	262,667.98	0.41	5,316.74
205,000.000	JPMORGAN CHASE & CO	100.1637	203,320.98	2,882.92	205,335.59		2,014.61
	46625HJJ0 3.375% 05/01/2023 DD 05/01/13	100.1637	203,320.98	2,882.92	205,335.59	0.32	2,014.61
15,000.000	JABIL CIRCUIT INC	103.0000	14,999.92	32.30	15,450.00		450.08
	466313AG8 4.700% 09/15/2022 DD 08/03/12	103.0000	14,999.92	32.30	15,450.00	0.02	450.08
100,000.000	JP MORGAN CHASE COMMERC C10 A5	101.7290	104,438.18	261.95	101,728.96		-2,709.22
	46639JAE0 3.143% 12/15/2047 DD 03/01/13	101.7290	104,438.18	261.95	101,728.96	0.16	-2,709.22
300,000.000	JPMBB COMMERCIAL MORTGA C31 A3	103.7700	332,882.74	950.46	311,310.12		-21,572.62
	46644YAU4 3.801% 08/15/2048 DD 08/01/15	103.7700	332,882.74	950.46	311,310.12	0.49	-21,572.62
60,000.000	JEFFERIES GROUP LLC	103.1324	61,975.11	1,438.64	61,879.44		-95.67
	472319AK8 5.125% 04/13/2018 DD 04/13/11	103.1324	61,975.11	1,438.64	61,879.44	0.10	-95.67
110,000.000	JOBSONIO BEVERAGE SYS STWD LIQ	106.1200	110,000.00	1,095.76	116,732.00		6,732.00
	47770VAY6 3.985% 01/01/2029 DD 02/01/13	106.1200	110,000.00	1,095.76	116,732.00	0.18	6,732.00
15,553.880	KENTUCKY ST ASSET/LIABILITY CO	100.4750	15,666.39	245.66	15,627.76		-38.63
	491189FC5 3.165% 04/01/2018 DD 08/26/10	100.4750	15,666.39	245.66	15,627.76	0.02	-38.63

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	109.1291	46,109.00	49.36	49,108.10		2,999.10
	109.1291	46,109.00	49.36	49,108.10	0.08	2,999.10
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	101.6151	24,995.50	33.15	25,403.78		408.28
	101.6151	24,995.50	33.15	25,403.78	0.04	408.28
100,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17	100.7252	99,873.00	0.00	100,725.20		852.20
	100.7252	99,873.00	0.00	100,725.20	0.16	852.20
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	104.4061	39,805.75	874.48	41,762.44		1,956.69
	104.4061	39,805.75	874.48	41,762.44	0.07	1,956.69
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	93.9743	64,739.26	649.72	61,083.30		-3,655.96
	93.9743	64,739.26	649.72	61,083.30	0.10	-3,655.96
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	102.8180	14,846.10	249.95	15,422.70		576.60
	102.8180	14,846.10	249.95	15,422.70	0.02	576.60
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	98.8806	90,677.66	1,171.47	88,992.54		-1,685.12
	98.8806	90,677.66	1,171.47	88,992.54	0.14	-1,685.12
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	104.4675	76,431.76	249.86	78,350.63		1,918.87
	104.4675	76,431.76	249.86	78,350.63	0.12	1,918.87
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	139.0630	485,540.37	3,464.95	438,048.45		-47,491.92
	139.0630	485,540.37	3,464.95	438,048.45	0.69	-47,491.92

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	124.4310 124.4310	68,121.57 68,121.57	785.98 785.98	68,437.05 68,437.05	0.11	315.48 315.48
110,000.000 MARATHON OIL CORP 565849AL0 3.850% 06/01/2025 DD 06/10/15	98.3142 98.3142	109,787.96 109,787.96	1,411.14 1,411.14	108,145.62 108,145.62	0.17	-1,642.34 -1,642.34
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	108.1981 108.1981	46,998.91 46,998.91	458.92 458.92	48,689.15 48,689.15	0.08	1,690.24 1,690.24
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	118.0213 118.0213	93,389.69 93,389.69	731.37 731.37	106,219.17 106,219.17	0.17	12,829.48 12,829.48
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	102.3246 102.3246	49,593.14 49,593.14	79.90 79.90	51,162.30 51,162.30	0.08	1,569.16 1,569.16
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	97.9252 97.9252	175,000.00 175,000.00	2,465.91 2,465.91	171,369.10 171,369.10	0.27	-3,630.90 -3,630.90
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	133.5280 133.5280	113,344.32 113,344.32	2,141.52 2,141.52	113,498.80 113,498.80	0.18	154.48 154.48
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	107.6420 107.6420	149,027.68 149,027.68	2,501.78 2,501.78	156,080.90 156,080.90	0.25	7,053.22 7,053.22
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	102.4275 102.4275	100,394.10 100,394.10	280.56 280.56	102,427.50 102,427.50	0.16	2,033.40 2,033.40

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 MOSAIC CO/THE 61945CAC7 4.250% 11/15/2023 DD 11/13/13	103.6114 103.6114	81,361.81 81,361.81	1,284.42 1,284.42	82,889.12 82,889.12	0.13	1,527.31 1,527.31
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	100.2500 100.2500	70,178.84 70,178.84	761.76 761.76	70,175.00 70,175.00	0.11	-3.84 -3.84
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	101.0000 101.0000	49,853.30 49,853.30	116.45 116.45	50,500.00 50,500.00	0.08	646.70 646.70
70,000.000 NATIONAL SEMICONDUCTOR CORP 637640AE3 6.600% 06/15/2017 DD 06/18/07	101.0642 101.0642	71,486.84 71,486.84	1,366.18 1,366.18	70,744.94 70,744.94	0.11	-741.90 -741.90
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	93.2810 93.2810	44,647.76 44,647.76	1,151.56 1,151.56	41,976.45 41,976.45	0.07	-2,671.31 -2,671.31
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	103.5000 103.5000	30,000.00 30,000.00	363.34 363.34	31,050.00 31,050.00	0.05	1,050.00 1,050.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	123.2960 123.2960	242,149.04 242,149.04	3,889.85 3,889.85	240,427.20 240,427.20	0.38	-1,721.84 -1,721.84
315,000.000 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	140.9540 140.9540	495,550.67 495,550.67	5,290.62 5,290.62	444,005.10 444,005.10	0.70	-51,545.57 -51,545.57
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	106.0000 106.0000	55,000.00 55,000.00	618.78 618.78	58,300.00 58,300.00	0.09	3,300.00 3,300.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	103.3550 103.3550	49,358.40 49,358.40	643.31 643.31	51,677.50 51,677.50	0.08	2,319.10 2,319.10
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	102.9310 102.9310	80,645.56 80,645.56	1,980.72 1,980.72	82,344.80 82,344.80	0.13	1,699.24 1,699.24
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	98.5230 98.5230	333,569.56 333,569.56	6,727.88 6,727.88	310,347.45 310,347.45	0.49	-23,222.11 -23,222.11
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	104.5987 104.5987	44,528.62 44,528.62	558.96 558.96	47,069.42 47,069.42	0.07	2,540.80 2,540.80
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	100.5202 100.5202	44,536.29 44,536.29	572.55 572.55	45,234.09 45,234.09	0.07	697.80 697.80
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	97.3812 97.3812	14,995.30 14,995.30	67.49 67.49	14,607.18 14,607.18	0.02	-388.12 -388.12
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	103.8240 103.8240	180,000.00 180,000.00	528.24 528.24	186,883.20 186,883.20	0.29	6,883.20 6,883.20
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	106.6120 106.6120	14,982.65 14,982.65	151.52 151.52	15,991.80 15,991.80	0.03	1,009.15 1,009.15
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	106.8077 106.8077	75,000.00 75,000.00	1,642.08 1,642.08	80,105.78 80,105.78	0.13	5,105.78 5,105.78

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12	98.5000 98.5000	85,682.51 85,682.51	2,284.22 2,284.22	83,725.00 83,725.00	0.13	-1,957.51 -1,957.51
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	101.3871 101.3871	19,988.24 19,988.24	269.88 269.88	20,277.42 20,277.42	0.03	289.18 289.18
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	104.9837 104.9837	61,515.93 61,515.93	1,274.32 1,274.32	62,990.22 62,990.22	0.10	1,474.29 1,474.29
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	102.7277 102.7277	80,363.92 80,363.92	658.28 658.28	82,182.16 82,182.16	0.13	1,818.24 1,818.24
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	95.3811 95.3811	49,802.44 49,802.44	91.46 91.46	47,690.55 47,690.55	0.08	-2,111.89 -2,111.89
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	105.2608 105.2608	64,830.73 64,830.73	879.04 879.04	68,419.52 68,419.52	0.11	3,588.79 3,588.79
120,000.000 ROPER TECHNOLOGIES INC 776743AD8 3.800% 12/15/2026 DD 12/19/16	100.4388 100.4388	119,980.80 119,980.80	1,299.46 1,299.46	120,526.56 120,526.56	0.19	545.76 545.76
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	100.5239 100.5239	29,957.42 29,957.42	61.38 61.38	30,157.17 30,157.17	0.05	199.75 199.75
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	102.8552 102.8552	49,969.69 49,969.69	651.80 651.80	51,427.60 51,427.60	0.08	1,457.91 1,457.91

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/15/2044 DD 10/15/14	100.3107 100.3107	80,000.00 80,000.00	105.91 105.91	80,248.58 80,248.58	0.13	248.58 248.58
85,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	101.5000 101.5000	88,434.04 88,434.04	1,381.02 1,381.02	86,275.00 86,275.00	0.14	-2,159.04 -2,159.04
15,000.000 SABINE PASS LIQUEFACTION LLC 785592AM8 5.625% 03/01/2025 DD 09/01/15	108.4144 108.4144	15,000.00 15,000.00	70.37 70.37	16,262.16 16,262.16	0.03	1,262.16 1,262.16
125,000.000 SALVATION ARMY/UNITED STATES 795830AT5 5.480% 09/01/2017 DD 09/20/06	101.3852 101.3852	128,404.25 128,404.25	570.71 570.71	126,731.50 126,731.50	0.20	-1,672.75 -1,672.75
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	124.4040 124.4040	424,398.19 424,398.19	7,875.33 7,875.33	391,872.60 391,872.60	0.62	-32,525.59 -32,525.59
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	100.7997 100.7997	64,893.36 64,893.36	1,097.14 1,097.14	65,519.81 65,519.81	0.10	626.45 626.45
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	105.8839 105.8839	39,926.28 39,926.28	86.87 86.87	42,353.56 42,353.56	0.07	2,427.28 2,427.28
115,926.330 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	102.0000 102.0000	115,926.33 115,926.33	2,376.92 2,376.92	118,244.86 118,244.86	0.19	2,318.53 2,318.53
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	109.0000 109.0000	63,359.10 63,359.10	349.99 349.99	65,400.00 65,400.00	0.10	2,040.90 2,040.90

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	98.5000 98.5000	35,220.68 35,220.68	167.71 167.71	34,475.00 34,475.00	0.05	-745.68 -745.68
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	101.7997 101.7997	91,079.49 91,079.49	1,912.26 1,912.26	91,619.73 91,619.73	0.14	540.24 540.24
0.000 SUNTRUST BANKS INC 867914AZ6 6.000% 09/11/2017 DD 09/10/07	0.0000 0.0000	0.00 0.00	-14.07 -14.07	0.00 0.00	0.00	0.00 0.00
190,000.000 SUNTRUST BANKS INC 867914BM4 2.700% 01/27/2022 DD 12/01/16	99.6115 99.6115	189,610.50 189,610.50	1,738.50 1,738.50	189,261.85 189,261.85	0.30	-348.65 -348.65
50,000.000 TIAA ASSET MANAGEMENT FIN 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	101.9015 101.9015	49,957.46 49,957.46	859.04 859.04	50,950.75 50,950.75	0.08	993.29 993.29
10,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	105.6250 105.6250	10,000.00 10,000.00	130.16 130.16	10,562.50 10,562.50	0.02	562.50 562.50
70,000.000 TESORO CORP 881609AZ4 5.375% 10/01/2022 DD 09/27/12	103.5000 103.5000	71,143.41 71,143.41	1,880.74 1,880.74	72,450.00 72,450.00	0.11	1,306.59 1,306.59
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	101.9643 101.9643	24,998.00 24,998.00	103.26 103.26	25,491.08 25,491.08	0.04	493.08 493.08
35,000.000 TIME WARNER CABLE LLC 88732JAL2 6.750% 07/01/2018 DD 06/19/08	105.7432 105.7432	37,673.86 37,673.86	590.54 590.54	37,010.12 37,010.12	0.06	-663.74 -663.74

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	100.7031 100.7031	79,846.60 79,846.60	487.76 487.76	80,562.48 80,562.48	0.13	715.88 715.88
170,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89237CAE1 1.740% 09/15/2020 DD 06/17/15	100.2720 100.2720	169,991.70 169,991.70	135.15 135.15	170,462.40 170,462.40	0.27	470.70 470.70
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	104.7500 104.7500	25,000.00 25,000.00	187.37 187.37	26,187.50 26,187.50	0.04	1,187.50 1,187.50
70,000.000 TRIMBLE INC 896239AA8 4.750% 12/01/2024 DD 11/24/14	103.4949 103.4949	69,531.13 69,531.13	1,108.62 1,108.62	72,446.43 72,446.43	0.11	2,915.30 2,915.30
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	106.5776 106.5776	50,328.41 50,328.41	791.30 791.30	53,288.80 53,288.80	0.08	2,960.39 2,960.39
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	101.9768 101.9768	70,875.39 70,875.39	345.55 345.55	71,383.76 71,383.76	0.11	508.37 508.37
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	106.5034 106.5034	41,797.66 41,797.66	417.69 417.69	42,601.36 42,601.36	0.07	803.70 803.70
24,360.680 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	115.5000 115.5000	23,299.65 23,299.65	770.37 770.37	28,136.59 28,136.59	0.04	4,836.94 4,836.94
38,228.660 US AIRWAYS 2012-2 CLASS A PASS 90345WAD6 4.625% 12/03/2026 DD 12/13/12	105.0000 105.0000	38,361.95 38,361.95	579.53 579.53	40,140.09 40,140.09	0.06	1,778.14 1,778.14

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
85,000.000 UNITED RENTALS NORTH AMERICA I 911365BD5 5.500% 07/15/2025 DD 03/26/15	103.0000 103.0000	85,000.00 85,000.00	992.84 992.84	87,550.00 87,550.00	0.14	2,550.00 2,550.00
1,300,000.000 U S TREASURY NOTE 9128282C3 0.750% 08/31/2018 DD 08/31/16	99.4297 99.4297	1,299,357.51 1,299,357.51	847.83 847.83	1,292,586.10 1,292,586.10	2.04	-6,771.41 -6,771.41
1,301,501.500 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	97.5624 97.5624	1,308,240.15 1,308,240.15	341.55 341.55	1,269,776.10 1,269,776.10	2.00	-38,464.05 -38,464.05
1,500,000.000 U S TREASURY NOTE 912828S68 0.750% 07/31/2018 DD 07/31/16	99.4766 99.4766	1,500,121.90 1,500,121.90	1,864.64 1,864.64	1,492,149.00 1,492,149.00	2.35	-7,972.90 -7,972.90
600,000.000 U S TREASURY NOTE 912828U40 1.000% 11/30/2018 DD 11/30/16	99.6562 99.6562	598,884.28 598,884.28	2,010.99 2,010.99	597,937.20 597,937.20	0.94	-947.08 -947.08
1,265,000.000 U S TREASURY NOTE 912828V72 1.875% 01/31/2022 DD 01/31/17	99.7812 99.7812	1,264,088.67 1,264,088.67	3,931.28 3,931.28	1,262,232.18 1,262,232.18	1.99	-1,856.49 -1,856.49
240,000.000 U S TREASURY NOTE 912828V98 2.250% 02/15/2027 DD 02/15/17	98.7227 98.7227	236,293.73 236,293.73	671.27 671.27	236,934.48 236,934.48	0.37	640.75 640.75
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	102.9199 102.9199	70,648.58 70,648.58	723.07 723.07	72,043.93 72,043.93	0.11	1,395.35 1,395.35
315,000.000 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	122.5190 122.5190	424,285.11 424,285.11	6,866.34 6,866.34	385,934.85 385,934.85	0.61	-38,350.26 -38,350.26

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
265,000.000 UNIV OF TEXAS TX UNIV REVENUES 91514AEL5 5.000% 08/15/2026 DD 08/22/16	122.3370 122.3370	336,544.35 336,544.35	1,656.24 1,656.24	324,193.05 324,193.05	 0.51	-12,351.30 -12,351.30
35,000.000 UNUM GROUP 91529YAH9 5.625% 09/15/2020 DD 09/15/10	110.0237 110.0237	37,300.48 37,300.48	89.93 89.93	38,508.30 38,508.30	 0.06	1,207.82 1,207.82
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	100.1133 100.1133	39,927.25 39,927.25	453.63 453.63	40,045.32 40,045.32	 0.06	118.07 118.07
272,980.700 VSE 2016-A VOI MORTGA A A 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	99.5941 99.5941	272,952.61 272,952.61	223.68 223.68	271,872.62 271,872.62	 0.43	-1,079.99 -1,079.99
25,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MAY1 4.000% 04/30/2019 DD 04/17/12	103.4286 103.4286	24,927.23 24,927.23	422.39 422.39	25,857.15 25,857.15	 0.04	929.92 929.92
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	101.4906 101.4906	24,830.06 24,830.06	218.92 218.92	25,372.65 25,372.65	 0.04	542.59 542.59
100,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17	99.2172 99.2172	99,196.54 99,196.54	31.05 31.05	99,217.20 99,217.20	 0.16	20.66 20.66
75,000.000 VERISK ANALYTICS INC 92345YAD8 4.000% 06/15/2025 DD 05/15/15	101.8123 101.8123	74,658.93 74,658.93	886.78 886.78	76,359.23 76,359.23	 0.12	1,700.30 1,700.30
314,000.000 VIRGINIA ST CLG BLDG AUTH EDUC 92778WDY9 5.000% 09/01/2027 DD 07/12/16	121.1160 121.1160	394,538.01 394,538.01	1,308.20 1,308.20	380,304.24 380,304.24	 0.60	-14,233.77 -14,233.77

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	104.6171 104.6171	184,759.73 184,759.73	2,291.00 2,291.00	193,541.64 193,541.64	0.30	8,781.91 8,781.91
60,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	107.8561 107.8561	59,789.60 59,789.60	636.92 636.92	64,713.66 64,713.66	0.10	4,924.06 4,924.06
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	98.9646 98.9646	49,849.04 49,849.04	1,174.10 1,174.10	49,482.30 49,482.30	0.08	-366.74 -366.74
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	100.5091 100.5091	49,824.62 49,824.62	130.20 130.20	50,254.55 50,254.55	0.08	429.93 429.93
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	104.7463 104.7463	94,533.91 94,533.91	489.67 489.67	99,508.99 99,508.99	0.16	4,975.08 4,975.08
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	105.8606 105.8606	143,760.70 143,760.70	475.85 475.85	137,618.73 137,618.73	0.22	-6,141.97 -6,141.97
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	102.7785 102.7785	154,369.93 154,369.93	457.87 457.87	154,167.68 154,167.68	0.24	-202.25 -202.25
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	104.0439 104.0439	180,162.16 180,162.16	559.86 559.86	182,076.74 182,076.74	0.29	1,914.58 1,914.58
120,000.000 WELLS FARGO COMMERCIAL NXS3 A4 94989VAD1 3.617% 09/15/2057 DD 10/01/15	102.4229 102.4229	123,531.67 123,531.67	361.77 361.77	122,907.53 122,907.53	0.19	-624.14 -624.14

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
225,000.000 WELLS FARGO COMMERCIAL NXS4 A4 94989XBC8 3.718% 12/15/2048 DD 12/01/15	103.0029 103.0029	231,601.10 231,601.10	697.19 697.19	231,756.50 231,756.50	0.36	155.40 155.40
150,000.000 WELLS FARGO COMMERCIAL M P2 A4 95000AAU1 3.809% 12/15/2048 DD 12/01/15	104.1283 104.1283	154,403.86 154,403.86	476.16 476.16	156,192.42 156,192.42	0.25	1,788.56 1,788.56
70,000.000 WESTERN GAS PARTNERS LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	102.9914 102.9914	69,865.09 69,865.09	813.82 813.82	72,093.98 72,093.98	0.11	2,228.89 2,228.89
175,000.000 WHOLE FOODS MARKET INC 966837AE6 5.200% 12/03/2025 DD 06/03/16	106.2761 106.2761	174,790.50 174,790.50	2,984.10 2,984.10	185,983.18 185,983.18	0.29	11,192.68 11,192.68
85,000.000 WILLIAMS PARTNERS LP 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	99.8667 99.8667	83,473.68 83,473.68	704.04 704.04	84,886.70 84,886.70	0.13	1,413.02 1,413.02
45,000.000 WINDSTREAM SERVICES LLC 97381WAN4 7.750% 10/15/2020 DD 10/06/10	101.5000 101.5000	45,813.22 45,813.22	1,613.14 1,613.14	45,675.00 45,675.00	0.07	-138.22 -138.22
125,000.000 WORLD OMNI AUTOMOBILE LEA A A3 98160VAD3 1.540% 10/15/2018 DD 07/29/15	100.0665 100.0665	124,987.09 124,987.09	87.89 87.89	125,083.10 125,083.10	0.20	96.01 96.01
35,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	101.7500 101.7500	35,000.00 35,000.00	446.20 446.20	35,612.50 35,612.50	0.06	612.50 612.50
25,000.000 WYNDHAM WORLDWIDE CORP 98310WAM0 5.100% 10/01/2025 DD 09/15/15	106.4120 106.4120	24,993.49 24,993.49	637.64 637.64	26,603.00 26,603.00	0.04	1,609.51 1,609.51

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	100.3195 100.3195	24,991.15 24,991.15	31.45 31.45	25,079.88 25,079.88	0.04	88.73 88.73
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	107.8434 107.8434	72,034.57 72,034.57	246.76 246.76	75,490.39 75,490.39	0.12	3,455.82 3,455.82
190,000.000 FREMF 2015-K48 MORT K48 B 144A 30293HAE5 VAR RT 08/25/2048 DD 09/01/15	97.3498 97.3498	172,662.10 172,662.10	575.67 575.67	184,964.56 184,964.56	0.29	12,302.46 12,302.46
75,000.000 FREMF 2016-K52 MORT K52 B 144A 30294DAN3 VAR RT 01/25/2049 DD 02/01/16	98.9837 98.9837	63,440.21 63,440.21	245.21 245.21	74,237.76 74,237.76	0.12	10,797.55 10,797.55
295,000.000 FHLMC MULTICLASS MTG K063 A2 3137BVZ82 VAR RT 01/25/2027 DD 03/01/17	103.9116 103.9116	303,823.92 303,823.92	862.25 862.25	306,539.13 306,539.13	0.48	2,715.21 2,715.21
90,282.070 JP MORGAN CHASE COMMER LD12 A4 46632HAD3 VAR RT 02/15/2051 DD 08/01/07	100.5064 100.5064	96,719.84 96,719.84	442.54 442.54	90,739.29 90,739.29	0.14	-5,980.55 -5,980.55
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	106.3387 106.3387	50,487.27 50,487.27	166.47 166.47	53,169.33 53,169.33	0.08	2,682.06 2,682.06
131,626.140 LB COMMERCIAL MORTGAGE T C3 A4 50177AAE9 VAR RT 07/15/2044 DD 07/11/07	100.4770 100.4770	142,636.14 142,636.14	446.36 446.36	132,253.98 132,253.98	0.21	-10,382.16 -10,382.16
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	98.5540 98.5540	137,361.72 137,361.72	90.65 90.65	137,975.61 137,975.61	0.22	613.89 613.89

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	108.2277 108.2277	157,932.16 157,932.16	567.92 567.92	151,518.78 151,518.78	0.24	-6,413.38 -6,413.38
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	109.1048 109.1048	119,025.55 119,025.55	449.50 449.50	120,015.23 120,015.23	0.19	989.68 989.68
16,567.070 WACHOVIA BANK COMMERCIA C33 A4 92978NAE4 VAR RT 02/15/2051 DD 08/01/07	99.8876 99.8876	17,550.50 17,550.50	82.90 82.90	16,548.46 16,548.46	0.03	-1,002.04 -1,002.04
65,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CAN9 VAR RT 10/15/2022 DD 10/15/16	104.7252 104.7252	64,899.32 64,899.32	1,322.38 1,322.38	68,071.38 68,071.38	0.11	3,172.06 3,172.06
67,360.000 ISHARES IBOXX INVESTMENT GRA 464287242	117.9100 117.9100	8,263,283.32 8,263,283.32	0.00 0.00	7,942,417.60 7,942,417.60	12.51	-320,865.72 -320,865.72
SUBTOTAL UNITED STATES		60,923,522.26	314,689.25	60,024,961.71		-898,560.55
		60,923,522.26	314,689.25	60,024,961.71	94.46	-898,560.55
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		63,114,192.15	338,625.14	62,281,579.14		-832,613.01
		63,114,192.15	338,625.14	62,281,579.14	97.99	-832,613.01
TOTAL FIXED INCOME SECURITIES		63,114,192.15	338,625.14	62,281,579.14	97.99	-832,613.01
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC 40428NAC3 VAR RT 07/15/2027 DD 10/15/97	80.3089 80.3089	202,187.39 202,187.39	997.93 997.93	196,756.81 196,756.81	0.31	-5,430.58 -5,430.58



Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL ASSETS - BASE:		64,343,762.56	340,056.37	63,505,718.97	99.91	-838,043.59
NET ASSETS - BASE:				63,845,775.34		



ACCOUNT STATEMENT

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01/01/2017 through 03/31/2017
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,399,615.13	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,399,615.13	5,399,615.13	12	2,728.81
		5,399,615.13	5,399,615.13	12	2,728.81
COMMON STOCK					
18,775	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	1,120,867.50	1,148,264.47	3	0.00
7,975	CUSIP # 016255101 ALIGN TECHNOLOGY INC	914,812.25	549,114.90	2	0.00
17,700	CUSIP # 052769106 AUTODESK INC	1,530,519.00	1,056,435.81	4	0.00
4,000	CUSIP # 125134106 CEB INC	314,400.00	338,360.00	1	0.00
6,125	CUSIP # 126804301 CABELAS INC	325,298.75	312,375.00	1	0.00
6,675	CUSIP # 163072101 CHEESECAKE FACTORY	422,928.00	313,767.29	1	0.00
8,600	CUSIP # 192422103 COGNEX CORPORATION	721,970.00	437,762.08	2	0.00
7,400	CUSIP # 25659T107 DOLBY LABORATORIES INC	387,834.00	308,046.67	1	0.00
9,300	CUSIP # 269246401 E*TRADE FINANCIAL CORP	324,477.00	234,925.64	1	0.00
24,325	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	2,288,252.75	1,781,082.12	5	0.00

ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,475	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	688,858.75	567,362.66	2	0.00
6,075	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,001,828.25	893,499.90	2	0.00
42,850	CUSIP # 371901109 GENTEX CORP	913,990.50	714,992.15	2	0.00
425	CUSIP # 37253A103 GENTHERM INC	16,681.25	15,145.30	0	0.00
12,700	CUSIP # 37518B102 GIGAMON INC	451,485.00	439,674.45	1	0.00
4,700	CUSIP # 384109104 GRACO INC	442,458.00	344,117.70	1	0.00
12,075	CUSIP # 461202103 INTUIT INC	1,400,579.25	1,191,138.40	3	0.00
1,600	CUSIP # 46120E602 INTUITIVE SURGICAL INC	1,226,352.00	859,655.19	3	0.00
45,275	CUSIP # 477143101 JETBLUE AIRWAYS CORP	933,117.75	788,674.82	2	0.00
22,400	CUSIP # 501797104 L BRANDS INC	1,055,040.00	1,243,694.86	2	0.00
9,150	CUSIP # 515098101 LANDSTAR SYSTEMS INC	783,697.50	617,687.24	2	0.00
1,150	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	66,343.50	39,364.72	0	0.00
9,675	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	713,821.50	503,623.34	2	0.00
15,550	CUSIP # 596278101 MIDDLEBY CORP	2,121,797.50	1,702,344.99	5	0.00

ACCOUNT STATEMENT

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,450	CUSIP # 62855J104 MYRIAD GENETICS INC	296,640.00	431,812.69	1	0.00
6,450	CUSIP # 704326107 PAYCHEX INC	379,905.00	307,043.43	1	0.00
15,650	CUSIP # 727493108 PLANTRONICS INC	846,821.50	757,519.76	2	0.00
24,575	CUSIP # 729132100 PLEXUS CORP	1,420,435.00	1,075,843.04	3	0.00
11,450	CUSIP # 739276103 POWER INTEGRATIONS INC	752,837.50	623,296.46	2	0.00
9,175	CUSIP # 743713109 PROTO LABS INC	468,842.50	442,862.14	1	0.00
4,600	CUSIP # 751212101 RALPH LAUREN CORP	375,452.00	465,987.90	1	2,300.00
15,400	CUSIP # 75606N109 REALPAGE INC	537,460.00	345,416.49	1	0.00
25,100	CUSIP # 81616X103 SELECT COMFORT CORP	622,229.00	648,129.61	1	0.00
49,075	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	400,942.75	484,475.04	1	0.00
20,550	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	520,942.50	577,868.86	1	0.00
6,450	CUSIP # 87157D109 SYNAPTICS INC	319,339.50	473,925.41	1	0.00
20,675	CUSIP # 872275102 TCF FINANCIAL CORP	351,888.50	317,518.42	1	0.00
22,400	CUSIP # 872540109 TJX COMPANIES INC	1,771,392.00	1,349,878.89	4	0.00

ACCOUNT STATEMENT

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,400	CUSIP # 896945201 TRIPADVISOR INC	233,064.00	310,615.46	1	0.00
13,650	CUSIP # 90347A100 UBIQUITI NETWORKS INC	686,049.00	527,951.62	2	0.00
10,425	CUSIP # 917047102 URBAN OUTFITTERS INC	247,698.00	322,701.95	1	0.00
1,940	CUSIP # 92214X106 VAREX IMAGING CORP	65,184.00	55,164.67	0	0.00
7,650	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	697,144.50	557,546.89	2	0.00
4,750	CUSIP # 92552V100 VIASAT INC	303,145.00	279,132.74	1	0.00
20,100	CUSIP # 984332106 YAHOO INC	932,841.00	793,269.40	2	0.00
10,225	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	1,003,174.75	732,995.52	2	3,036.00
		33,400,838.00	28,282,066.09	77	5,336.00
FOREIGN STOCK					
44,350	CUSIP # 683715106 OPEN TEXT CORP	1,508,343.50	1,050,803.73	3	0.00
57,900	CUSIP # 903914109 ULTRA PETROLUEM CORP	386,772.00	420,812.87	1	0.00
8,378	CUSIP # G47567105 IHS MARKIT LTD	351,457.10	301,739.39	1	0.00
20,881	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	959,064.33	887,406.45	2	13,155.03
14,425	CUSIP # H2906T109 GARMIN LTD	737,261.75	643,558.49	2	0.00

ACCOUNT STATEMENT

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,850	CUSIP # N22717107 CORE LABORATORIES NV	444,752.00	429,078.94	1	0.00
		4,387,650.68	3,733,399.87	10	13,155.03
COMMON TRUST FUNDS - FIXED INCOME					
196,392.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	196,392.72	196,392.72	0	0.00
		196,392.72	196,392.72	0	0.00



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XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
126,781.2	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	126,781.20	126,781.20	0	50.36
		126,781.20	126,781.20	0	50.36
COMMON STOCK					
24,425	CUSIP # 00724F101 ADOBE SYSTEMS INC	3,178,425.25	2,527,035.17	5	0.00
10,500	CUSIP # 008252108 AFFILIATED MANAGERS GROUP	1,721,370.00	1,542,607.57	3	0.00
11,191	CUSIP # 015351109 ALEXION PHARACEUTICALS INC	1,356,796.84	1,414,489.36	2	0.00
4,650	CUSIP # 02079K305 ALPHABET INC	3,942,270.00	3,757,731.04	7	0.00
14,925	CUSIP # 053015103 AUTO DATA PROCESSING INC.	1,528,170.75	1,539,750.75	3	8,592.75
15,750	CUSIP # 151020104 CELGENE CORP	1,959,772.50	1,855,776.82	3	0.00
14,600	CUSIP # 256746108 DOLLAR TREE INC	1,145,516.00	1,124,645.30	2	0.00
24,801	CUSIP # 285512109 ELECTRONIC ARTS INC	2,220,185.52	1,958,900.61	4	0.00
29,525	CUSIP # 30303M102 FACEBOOK INC	4,194,026.25	3,465,445.58	7	0.00
9,700	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	1,468,871.00	1,430,185.49	2	0.00

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DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45,225	CUSIP # 61174X109 MONSTER BEVERAGE CORP	2,088,038.25	2,038,231.96	4	0.00
36,225	CUSIP # 651229106 NEWELL RUBBERMAID INC	1,708,733.25	1,649,447.24	3	0.00
14,975	CUSIP # 70450Y103 PAYPAL HOLDINGS INC	644,224.50	650,048.28	1	0.00
1,625	CUSIP # 741503403 PRICELINE.COM INC	2,892,451.25	2,397,877.62	5	0.00
5,900	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	2,286,309.00	2,261,211.96	4	0.00
45,075	CUSIP # 808513105 SCHWAB CHARLES CORPORATION	1,839,510.75	1,811,659.51	3	0.00
273,000	CUSIP # 82968B103 SIRIUS XM HOLDINGS INC	1,405,950.00	1,214,031.00	2	0.00
18,975	CUSIP # 855244109 STARBUCKS CORP	1,107,950.25	1,050,353.53	2	0.00
36,100	CUSIP # 92826C839 VISA INC CL A	3,208,207.00	2,892,595.05	5	0.00
10,600	CUSIP # 983134107 WYNN RESORTS LTD	1,214,866.00	1,049,003.00	2	0.00
47,550	CUSIP # 98978V103 ZOETIS INC	2,537,743.50	2,570,785.99	4	0.00
25,275	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	2,479,730.25	2,127,952.80	4	12,132.00
		46,129,118.11	42,329,765.63	78	20,724.75
	FOREIGN STOCK				
32,625	CUSIP # 01609W102 ALIBABA GROUP HOLDING LIMITED SPONS ADR	3,517,953.75	2,895,810.39	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7637
DSM U.S. LARGE CAP GROWTH CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,450	CUSIP # 82481R106 SHIRE PLC ADR	2,343,393.50	2,365,819.13	4	10,408.50
127,700	CUSIP # 88032Q109 TENCENT HOLDINGS LTD UNSPONSORED ADR	3,685,422.00	3,126,199.65	6	0.00
8,525	CUSIP # G0177J108 ALLERGAN PLC	2,036,793.00	1,832,059.16	3	0.00
12,375	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	1,280,812.50	1,211,540.97	2	0.00
		12,864,374.75	11,431,429.30	22	10,408.50
COMMON TRUST FUNDS - FIXED INCOME					
110,164.13	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	110,164.13	110,164.13	0	0.00
		110,164.13	110,164.13	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
68,188.14	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	68,188.14	68,188.14	2	14.20
		68,188.14	68,188.14	2	14.20
MUTUAL FUNDS - FIXED INCOME					
2,953	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	109,054.29	101,188.18	3	0.00
1,429	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	77,351.77	78,640.68	2	0.00
		186,406.06	179,828.86	5	0.00
MUTUAL FUNDS - EQUITY					
2,779	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	183,414.00	176,383.13	5	0.00
3,269	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	155,996.68	148,674.12	5	0.00
3,274	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	130,043.28	109,128.66	4	0.00
1,972	CUSIP # 922908553 VANGUARD REIT ETF	162,867.48	160,598.55	5	0.00
756	CUSIP # 922908751 VANGUARD SMALL CAP ETF	100,759.68	84,551.94	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		733,081.12	679,336.40	21	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,689.176	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	155,938.80	156,009.56	5	0.00
32,272.577	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	373,393.72	368,004.32	11	0.00
55,357.733	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	903,438.20	875,353.58	26	0.00
		1,432,770.72	1,399,367.46	41	0.00
COMMON TRUST FUNDS - EQUITY					
28,345.393	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	529,536.93	467,036.75	15	0.00
14,730.458	CUSIP # 410236178 CLEARBIDGE LARGE CAP GROWTH LINT	166,601.48	162,035.04	5	0.00
4,103.806	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	79,203.46	67,058.01	2	0.00
9,133.7201	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	106,407.84	100,060.04	3	0.00
6,103.825	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	62,075.90	61,038.25	2	0.00
8,616.2	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	90,383.94	88,057.56	3	0.00
		1,034,209.55	945,285.65	30	0.00
SUNDRY ASSETS					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,000	CUSIP # ROADMP019 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2015 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
112,411.64	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	112,411.64	112,411.64	2	46.71
		112,411.64	112,411.64	2	46.71
MUTUAL FUNDS - FIXED INCOME					
3,392	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	125,266.56	118,659.35	2	0.00
2,917	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	157,897.21	161,825.84	2	0.00
		283,163.77	280,485.19	4	0.00
MUTUAL FUNDS - EQUITY					
5,604	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	369,864.00	355,685.88	6	0.00
7,055	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	336,664.60	320,861.40	5	0.00
6,434	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	255,558.48	222,228.95	4	0.00
3,516	CUSIP # 922908553 VANGUARD REIT ETF	290,386.44	295,972.22	4	0.00
791	CUSIP # 922908751 VANGUARD SMALL CAP ETF	105,424.48	91,872.16	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,357,898.00	1,286,620.61	21	0.00
COMMON TRUST FUNDS - FIXED INCOME					
14,396.735	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	291,970.10	292,102.52	4	0.00
59,527.001	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	688,727.40	686,166.20	11	0.00
89,405.794	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	1,459,102.56	1,424,876.16	22	0.00
		2,439,800.06	2,403,144.88	37	0.00
COMMON TRUST FUNDS - EQUITY					
59,619.09	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,113,779.22	999,142.93	17	0.00
31,636.364	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	357,807.28	348,000.00	5	0.00
15,949.664	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	307,828.52	262,985.31	5	0.00
12,620.5441	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	147,029.34	127,296.66	2	0.00
18,900	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	192,213.00	189,000.00	3	0.00
19,080.235	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	200,151.67	195,000.00	3	0.00
		2,318,809.03	2,121,424.90	36	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
174,154.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	174,154.75	174,154.75	1	67.83
		174,154.75	174,154.75	1	67.83
MUTUAL FUNDS - FIXED INCOME					
1,931	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	71,311.83	70,128.46	1	0.00
4,851	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	262,584.63	265,640.09	2	0.00
		333,896.46	335,768.55	3	0.00
MUTUAL FUNDS - EQUITY					
11,730	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	774,180.00	744,503.10	6	0.00
15,592	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	744,050.24	709,124.16	6	0.00
13,585	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	539,596.20	489,491.08	5	0.00
6,712	CUSIP # 922908553 VANGUARD REIT ETF	554,344.08	528,114.52	5	0.00
498	CUSIP # 922908751 VANGUARD SMALL CAP ETF	66,373.44	50,326.27	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,678,543.96	2,521,559.13	22	0.00
COMMON TRUST FUNDS - FIXED INCOME					
25,723.558	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	521,681.47	522,694.97	4	0.00
106,638.973	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	1,233,812.92	1,196,596.93	10	0.00
128,286.527	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	2,093,636.12	2,003,922.41	18	0.00
		3,849,130.51	3,723,214.31	32	0.00
COMMON TRUST FUNDS - EQUITY					
122,044.86	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,279,991.67	2,100,485.56	19	0.00
69,454.545	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	785,530.90	764,000.00	7	0.00
42,305.903	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	816,503.93	667,131.89	7	0.00
10,311.8545	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	120,133.10	98,440.49	1	0.00
47,920.29	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	487,349.35	479,202.90	4	0.00
40,814.591	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	428,145.06	417,125.12	4	0.00
		4,917,654.01	4,526,385.96	41	0.00
SUNDRY ASSETS					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,000	CUSIP # ROADMP159 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2025 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
147,544.36	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	147,544.36	147,544.36	2	68.11
		147,544.36	147,544.36	2	68.11
MUTUAL FUNDS - FIXED INCOME					
949	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	107,901.30	102,069.75	1	0.00
950	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	35,083.50	34,083.49	0	0.00
1,795	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	97,163.35	97,415.73	1	0.00
		240,148.15	233,568.97	3	0.00
MUTUAL FUNDS - EQUITY					
8,501	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	561,066.00	539,939.91	7	0.00
12,945	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	617,735.40	588,738.60	7	0.00
7,625	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	302,865.00	258,963.14	4	0.00
4,882	CUSIP # 922908553 VANGUARD REIT ETF	403,204.38	383,014.83	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,884,870.78	1,770,656.48	22	0.00
COMMON TRUST FUNDS - FIXED INCOME					
18,028.082	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	365,614.91	365,679.71	4	0.00
81,385.723	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	941,632.82	912,819.32	11	0.00
61,030.583	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	996,019.11	960,549.50	12	0.00
		2,303,266.84	2,239,048.53	27	0.00
COMMON TRUST FUNDS - EQUITY					
90,002.217	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,681,384.25	1,520,728.30	20	0.00
63,002.157	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	712,554.40	694,070.67	8	0.00
40,048.399	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	772,934.10	627,042.15	9	0.00
39,704.194	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	403,791.65	397,555.56	5	0.00
35,997.459	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	377,613.34	368,454.03	4	0.00
		3,948,277.74	3,607,850.71	46	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP225 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2030 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
284,049.66	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	284,049.66	284,049.66	3	0.00
		284,049.66	284,049.66	3	0.00
MUTUAL FUNDS - FIXED INCOME					
2,655	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	301,873.50	288,488.84	3	0.00
3,024	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	111,676.32	111,080.04	1	0.00
1,040	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	56,295.20	56,615.28	1	0.00
		469,845.02	456,184.16	4	0.00
MUTUAL FUNDS - EQUITY					
11,998	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	791,868.00	761,513.06	7	0.00
21,429	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	1,022,591.88	974,590.92	9	0.00
7,599	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	301,832.28	283,589.46	3	0.00
6,284	CUSIP # 922908553 VANGUARD REIT ETF	518,995.56	496,077.79	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,635,287.72	2,515,771.23	24	0.00
COMMON TRUST FUNDS - FIXED INCOME					
75,023.536	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	868,022.31	844,604.25	8	0.00
49,787.166	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	812,526.55	774,706.23	7	0.00
		1,680,548.86	1,619,310.48	15	0.00
COMMON TRUST FUNDS - EQUITY					
130,452.537	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,437,060.42	2,284,758.44	22	0.00
102,681.178	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	1,161,324.12	1,130,000.00	10	0.00
68,620.799	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,324,381.42	1,098,945.22	12	0.00
52,364.32	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	532,545.13	524,000.00	5	0.00
51,761.252	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	542,975.53	529,000.00	5	0.00
		5,998,286.62	5,566,703.66	54	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP290 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2035 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
221,805.58	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	221,805.58	221,805.58	2	77.28
		221,805.58	221,805.58	2	77.28
MUTUAL FUNDS - FIXED INCOME					
2,562	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	291,299.40	278,364.08	3	0.00
3,443	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	127,149.99	119,175.08	1	0.00
426	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	23,059.38	22,923.29	0	0.00
		441,508.77	420,462.45	5	0.00
MUTUAL FUNDS - EQUITY					
11,025	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	727,650.00	699,756.75	8	0.00
23,732	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	1,132,491.04	1,079,331.36	12	0.00
3,922	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	155,781.84	141,421.33	2	0.00
5,557	CUSIP # 922908553 VANGUARD REIT ETF	458,952.63	438,012.75	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,474,875.51	2,358,522.19	26	0.00
COMMON TRUST FUNDS - FIXED INCOME					
14,066.989	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	162,755.06	158,000.00	2	0.00
21,906.662	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	357,516.72	338,176.35	4	0.00
		520,271.78	496,176.35	5	0.00
COMMON TRUST FUNDS - EQUITY					
117,216.255	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,189,785.67	2,035,861.22	23	0.00
112,181.818	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	1,268,776.36	1,234,000.00	13	0.00
76,642.573	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,479,201.66	1,224,507.70	15	0.00
45,700	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	464,769.00	457,000.00	5	0.00
56,066.536	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	588,137.96	573,000.00	6	0.00
		5,990,670.65	5,524,368.92	62	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP365 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2040 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
169,922.99	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	169,922.99	169,922.99	3	42.12
		169,922.99	169,922.99	3	42.12
MUTUAL FUNDS - FIXED INCOME					
1,094	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	124,387.80	116,614.07	2	0.00
		124,387.80	116,614.07	2	0.00
MUTUAL FUNDS - EQUITY					
5,502	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	363,132.00	349,211.94	7	0.00
14,404	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	687,358.88	655,093.92	13	0.00
4,050	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	160,866.00	138,170.42	3	0.00
2,941	CUSIP # 922908553 VANGUARD REIT ETF	242,897.19	231,464.16	5	0.00
		1,454,254.07	1,373,940.44	28	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,505.728	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	73,533.48	68,165.07	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		73,533.48	68,165.07	1	0.00
COMMON TRUST FUNDS - EQUITY					
58,526.02	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,093,358.93	993,817.22	21	0.00
65,727.273	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	743,375.46	723,000.00	14	0.00
40,447.576	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	780,638.22	629,563.35	15	0.00
12,140.9677	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	141,442.27	117,418.20	3	0.00
31,500	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	320,355.00	315,000.00	6	0.00
34,050.881	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	357,193.74	348,000.00	7	0.00
		3,436,363.62	3,126,798.77	65	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP431 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2045 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
124,156.8	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	124,156.80	124,156.80	2	48.30
		124,156.80	124,156.80	2	48.30
MUTUAL FUNDS - FIXED INCOME					
788	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	89,595.60	86,879.69	2	0.00
		89,595.60	86,879.69	2	0.00
MUTUAL FUNDS - EQUITY					
5,863	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	386,958.00	372,124.61	7	0.00
16,268	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	776,308.96	739,868.64	13	0.00
6,075	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	241,299.00	216,141.15	4	0.00
3,231	CUSIP # 922908553 VANGUARD REIT ETF	266,848.29	258,963.06	5	0.00
		1,671,414.25	1,587,097.46	28	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,967.067	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	81,062.53	76,417.01	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		81,062.53	76,417.01	1	0.00
COMMON TRUST FUNDS - EQUITY					
63,588.366	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,187,931.59	1,065,203.81	20	0.00
72,727.273	CUSIP # 410236178 CLEARBRIDGE LARGE CAP GROWTH LINT	822,545.46	800,000.00	14	0.00
42,327.168	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	816,914.34	659,225.28	14	0.00
19,128.972	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	222,852.52	186,609.27	4	0.00
42,675.024	CUSIP # 41026E822 CLEARBRIDGE SMALL CAP CIF R-INT	434,004.99	427,000.00	7	0.00
40,117.417	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	420,831.70	410,000.00	7	0.00
		3,905,080.60	3,548,038.36	67	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP506 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2050 MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
31,482.36	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	31,482.36	31,482.36	2	11.00
		31,482.36	31,482.36	2	11.00
MUTUAL FUNDS - FIXED INCOME					
2,433	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	89,850.69	87,277.40	7	0.00
1,374	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	74,374.62	73,641.77	6	0.00
		164,225.31	160,919.17	13	0.00
MUTUAL FUNDS - EQUITY					
672	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	44,352.00	42,651.84	3	0.00
533	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	25,434.76	24,240.84	2	0.00
1,021	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	40,554.12	35,015.03	3	0.00
700	CUSIP # 922908553 VANGUARD REIT ETF	57,813.00	54,379.51	5	0.00
449	CUSIP # 922908751 VANGUARD SMALL CAP ETF	59,842.72	50,266.75	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		227,996.60	206,553.97	18	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,037.316	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	61,597.68	61,595.42	5	0.00
7,691.126	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	88,986.33	85,068.63	7	0.00
30,387.502	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	495,924.03	472,481.75	39	0.00
		646,508.04	619,145.80	51	0.00
COMMON TRUST FUNDS - EQUITY					
7,167.053	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	133,891.92	121,749.92	10	0.00
1,454.545	CUSIP # 410236178 CLEARBIDGE LARGE CAP GROWTH LINT	16,450.90	16,000.00	1	0.00
3,915.4448	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	45,614.93	43,852.77	4	0.00
1,174.168	CUSIP # 41026E855 CLEARBRIDGE AGGRESSIVE GTH R-INT	12,317.02	12,000.00	1	0.00
		208,274.77	193,602.69	16	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP571 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP MSTR	0.00	10.00	0	0.00
		0.00	10.00	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,968.471	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	347,726.69	316,780.21	5	0.00
		347,726.69	316,780.21	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
48,045.61	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	481,389.05	470,437.66	7	0.00
214,477.5	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,336,188.23	2,285,013.15	34	0.00
487,614.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	487,614.02	487,614.02	7	0.00
		3,305,191.30	3,243,064.83	48	0.00
COMMON TRUST FUNDS - EQUITY					
8,908.2	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	334,092.24	268,446.76	5	0.00
14,658.23	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	643,936.04	514,036.70	9	0.00
14,405.98	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,326,906.01	1,186,334.03	19	0.00
44,084.79	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	823,573.84	744,316.07	12	0.00
9,801.98	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	101,722.01	82,500.33	1	0.00
		3,230,230.14	2,795,633.89	47	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,334.642	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	273,479.96	247,368.23	5	0.00
		273,479.96	247,368.23	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
10,708.91	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	107,297.05	104,511.39	2	0.00
122,712.31	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,336,639.30	1,308,697.79	25	0.00
278,591.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	278,591.32	278,591.32	5	0.00
		1,722,527.67	1,691,800.50	32	0.00
COMMON TRUST FUNDS - EQUITY					
8,955.17	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	335,853.80	268,175.26	6	0.00
15,402.44	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	676,629.19	542,212.64	13	0.00
15,012.81	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,382,799.90	1,238,809.48	26	0.00
46,599.31	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	870,549.06	786,056.97	16	0.00
10,559.86	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	109,587.06	89,874.77	2	0.00
		3,375,419.01	2,925,129.12	63	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
973.613	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	114,049.03	106,742.86	5	0.00
		114,049.03	106,742.86	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
33,100.5	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	360,545.97	353,904.14	16	0.00
122,192.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	122,192.91	122,192.91	5	0.00
		482,738.88	476,097.05	21	0.00
COMMON TRUST FUNDS - EQUITY					
4,442.75	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	166,620.45	135,965.67	7	0.00
7,623.88	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	334,917.05	272,660.72	15	0.00
7,429.75	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	684,339.41	614,194.91	30	0.00
22,832.19	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	426,541.54	386,912.90	19	0.00
5,357.22	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	55,595.62	46,413.57	2	0.00
		1,668,014.07	1,456,147.77	74	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
316.968	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	37,129.63	37,716.38	5	0.00
		37,129.63	37,716.38	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,381.95	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	58,622.69	58,662.76	8	0.00
39,175.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,175.16	39,175.16	5	0.00
		97,797.85	97,837.92	13	0.00
COMMON TRUST FUNDS - EQUITY					
1,575.15	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	59,074.27	47,091.44	8	0.00
2,759.65	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	121,231.42	101,236.03	17	0.00
2,673.81	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	246,279.29	220,974.76	34	0.00
8,211.32	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	153,400.49	137,410.43	21	0.00
2,092.88	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	21,719.28	18,181.07	3	0.00
		601,704.75	524,893.73	82	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,398.348	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	398,082.48	372,681.23	5	0.00
		398,082.48	372,681.23	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
72,225.43	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	786,712.82	769,100.17	10	0.00
400,179.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	400,179.99	400,179.99	5	0.00
		1,186,892.81	1,169,280.16	15	0.00
COMMON TRUST FUNDS - EQUITY					
16,571.88	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	621,510.13	505,377.94	8	0.00
28,690.67	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,260,381.13	1,021,297.69	16	0.00
28,032.82	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,582,046.98	2,314,253.45	33	0.00
85,553.97	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,598,283.93	1,449,246.75	20	0.00
22,443.76	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	232,914.61	191,480.18	3	0.00
		6,295,136.78	5,481,656.01	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,616.373	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	306,481.93	283,394.50	5	0.00
		306,481.93	283,394.50	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
60,899.92	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	610,181.75	594,577.82	10	0.00
233,546.35	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,543,894.98	2,497,371.07	42	0.00
610,186.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	610,186.25	610,186.25	10	0.00
		3,764,262.98	3,702,135.14	62	0.00
COMMON TRUST FUNDS - EQUITY					
5,631	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	211,184.46	156,317.82	3	0.00
9,059.09	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	397,965.82	298,629.79	7	0.00
8,887.1	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	818,573.01	731,900.88	13	0.00
26,987.64	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	504,171.94	426,308.17	8	0.00
6,134.05	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	63,657.33	46,895.22	1	0.00
		1,995,552.56	1,660,051.88	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
4,346.45	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	509,143.15	462,147.80	5	0.00
		509,143.15	462,147.80	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
52,217.58	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	523,189.76	508,550.40	5	0.00
280,964.79	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,060,398.58	2,988,812.00	30	0.00
506,505.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	506,505.38	506,505.38	5	0.00
		4,090,093.72	4,003,867.78	40	0.00
COMMON TRUST FUNDS - EQUITY					
15,312.68	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	574,285.22	456,217.16	6	0.00
25,341.55	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,113,254.29	880,679.24	11	0.00
24,990.44	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,301,819.45	2,057,146.14	23	0.00
75,749.23	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,415,115.83	1,279,413.72	14	0.00
19,464.82	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	202,000.06	163,829.53	2	0.00
		5,606,474.85	4,837,285.79	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,002.36	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	117,416.45	107,571.01	5	0.00
		117,416.45	107,571.01	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
23,173.63	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	232,186.29	228,395.66	10	0.00
89,451.77	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	974,350.10	953,336.23	42	0.00
235,572.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	235,572.14	235,572.14	10	0.00
		1,442,108.53	1,417,304.03	62	0.00
COMMON TRUST FUNDS - EQUITY					
2,193.1	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	82,249.80	66,107.69	4	0.00
3,485.58	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	153,121.53	121,998.82	7	0.00
3,414.87	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	314,536.85	281,062.95	14	0.00
10,334.65	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	193,067.66	174,643.09	8	0.00
2,206.04	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	22,893.62	18,567.59	1	0.00
		765,869.46	662,380.14	33	0.00



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SHORT TERM INVESTMENTS					
11,021.83	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	11,021.83	11,021.83	3	0.00
		11,021.83	11,021.83	3	0.00
COMMON STOCK					
9	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	365.40	356.18	0	0.00
6	CUSIP # 00206R102 AT&T INC	249.30	255.38	0	0.00
21	CUSIP # 002444107 AVX CORP	343.98	289.44	0	0.00
10	CUSIP # 002535300 AARON'S INC	297.40	240.82	0	0.28
6	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	411.36	327.48	0	0.00
2	CUSIP # 00817Y108 AETNA INC	255.10	244.59	0	0.00
4	CUSIP # 011659109 ALASKA AIR GROUP INC	368.88	287.15	0	0.00
2	CUSIP # 01748X102 ALLEGIANT TRAVEL	320.50	289.18	0	0.00
1	CUSIP # 02079K305 ALPHABET INC	847.80	755.73	0	0.00
6	CUSIP # 023608102 AMEREN CORPORATION	327.54	315.17	0	0.00

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10	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	423 .00	464 .80	0	0 .00
22	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	308 .66	348 .00	0	0 .00
6	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	531 .00	496 .32	0	0 .00
2	CUSIP # 036752103 ANTHEM INC	330 .76	266 .74	0	0 .00
14	CUSIP # 038222105 APPLIED MATERIALS INC	544 .60	445 .92	0	0 .00
6	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	276 .24	275 .88	0	0 .00
5	CUSIP # 042735100 ARROW ELECTRONICS	367 .05	355 .55	0	0 .00
4	CUSIP # 049560105 ATMOS ENERGY CORP	315 .96	259 .16	0	0 .00
7	CUSIP # 05329W102 AUTONATION INC	296 .03	342 .41	0	0 .00
6	CUSIP # 053611109 AVERY DENNISON CORP	483 .60	416 .97	0	0 .00
8	CUSIP # 05379B107 AVISTA CORP	312 .40	317 .96	0	0 .00
12	CUSIP # 05566U108 BOFI HOLDING INC	313 .56	341 .40	0	0 .00
6	CUSIP # 071813109 BAXTER INTERNATIONAL INC	311 .16	266 .13	0	0 .78
8	CUSIP # 075896100 BED BATH&BEYOND	315 .68	325 .96	0	1 .00

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11	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	349 . 80	337 . 68	0	0 . 00
2	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	333 . 36	297 . 44	0	0 . 00
9	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	324 . 45	329 . 10	0	0 . 00
8	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	388 . 56	395 . 46	0	0 . 00
9	CUSIP # 086516101 BEST BUY INC	442 . 35	383 . 83	0	3 . 06
2	CUSIP # 09062X103 BIOGEN IDEC INC	546 . 84	576 . 26	0	0 . 00
1	CUSIP # 09075E100 BIOVERATIV INC	54 . 46	5 . 36	0	0 . 00
3	CUSIP # 126650100 CVS CAREMARK CORPORATION	235 . 50	242 . 76	0	0 . 00
10	CUSIP # 129500104 CALERES INC	264 . 20	325 . 15	0	0 . 70
3	CUSIP # 147528103 CASEYS GENERAL STORES INC	336 . 75	354 . 81	0	0 . 00
10	CUSIP # 156782104 CERNER CORP	588 . 50	492 . 80	0	0 . 00
6	CUSIP # 163072101 CHEESECAKE FACTORY	380 . 16	291 . 61	0	0 . 00
2	CUSIP # 16359R103 CHEMED CORP	365 . 38	221 . 18	0	0 . 00
23	CUSIP # 168615102 CHICOS FAS INC	326 . 60	332 . 48	0	0 . 00

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9	CUSIP # 171340102 CHURCH & DWIGHT CO INC	448.83	404.99	0	0.00
7	CUSIP # 172755100 CIRRUS LOGIC INC	424.83	258.11	0	0.00
5	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	297.60	281.23	0	0.00
3	CUSIP # 192479103 COHERENT INC	616.92	410.13	0	0.00
6	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	352.50	343.23	0	0.00
13	CUSIP # 212485106 CONVERGYS CORPORATION	274.95	321.36	0	1.17
11	CUSIP # 219350105 CORNING INC	297.00	219.70	0	0.00
3	CUSIP # 22160K105 COSTCO WHOLESALE CORP	503.07	450.65	0	0.00
3	CUSIP # 233331107 DTE ENERGY CO	306.33	250.79	0	2.48
5	CUSIP # 237194105 DARDEN RESTAURANTS INC	418.35	358.85	0	0.00
15	CUSIP # 242370203 DEAN FOODS CO	294.90	321.48	0	0.00
5	CUSIP # 247361702 DELTA AIR LINES INC	229.80	248.08	0	0.00
29	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	323.35	335.33	0	3.63
7	CUSIP # 253393102 DICKS SPORTING GOODS INC	340.62	284.80	0	0.00

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12	CUSIP # 25389M877 DIGITALGLOBE INC	393 . 00	352 . 86	0	0 . 00
4	CUSIP # 254687106 DISNEY WALT	453 . 56	426 . 34	0	0 . 00
6	CUSIP # 256677105 DOLLAR GENERAL CORP	418 . 38	425 . 70	0	0 . 00
5	CUSIP # 258278100 DORMAN PRODUCTS INC	410 . 65	363 . 95	0	0 . 00
5	CUSIP # 260543103 DOW CHEMICAL COMPANY	317 . 70	286 . 88	0	2 . 30
5	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	489 . 60	442 . 54	0	2 . 90
6	CUSIP # 262037104 DRIL QUIP INC	327 . 30	364 . 77	0	0 . 00
3	CUSIP # 26441C204 DUKE ENERGY CORPORATION	246 . 03	233 . 11	0	0 . 00
5	CUSIP # 268948106 EAGLE BANCORP INC	298 . 50	260 . 25	0	0 . 00
4	CUSIP # 26969P108 EAGLE MATERIALS INC	388 . 56	397 . 56	0	0 . 00
6	CUSIP # 278768106 ECHOSTAR CORP A	341 . 70	307 . 51	0	0 . 00
6	CUSIP # 285512109 ELECTRONIC ARTS INC	537 . 12	425 . 70	0	0 . 00
5	CUSIP # 29084Q100 EMCOR GROUP INC	314 . 75	353 . 02	0	0 . 00
11	CUSIP # 294628102 EQUITY COMMONWEALTH	343 . 42	333 . 66	0	0 . 00

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4	CUSIP # 29476L107 EQUITY RESIDENTIAL	248.88	253.22	0	2.02
4	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	490.80	381.79	0	0.00
5	CUSIP # 30040W108 EVERSOURCE ENERGY	293.90	267.28	0	0.00
7	CUSIP # 302130109 EXPEDITORS INTL WASH INC	395.43	338.78	0	0.00
4	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	263.64	277.60	0	0.00
7	CUSIP # 302941109 FTI CONSULTING	288.19	309.04	0	0.00
9	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	353.52	333.75	0	0.00
7	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	280.70	314.94	0	1.26
10	CUSIP # 336433107 FIRST SOLAR INC	271.00	448.09	0	0.00
6	CUSIP # 344849104 FOOT LOCKER INC	448.86	395.97	0	0.00
5	CUSIP # 361448103 GATX CORP	304.80	305.49	0	0.00
11	CUSIP # 36237H101 G-III APPAREL GROUP	240.79	325.48	0	0.00
13	CUSIP # 36467W109 GAMESTOP CORP CL A	293.15	349.08	0	0.00
3	CUSIP # 369550108 GENERAL DYNAMICS CORP	561.60	425.09	0	0.00

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8	CUSIP # 37045V100 GENERAL MOTORS CO	282.88	280.20	0	0.00
20	CUSIP # 371901109 GENTEX CORP	426.60	331.88	0	0.00
13	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	385.06	312.89	0	0.00
1	CUSIP # 384637104 GRAHAM HOLDINGS CO	599.55	513.64	0	0.00
6	CUSIP # 404251100 HNI CORP	276.54	329.37	0	0.00
8	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	297.60	316.09	0	0.00
6	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	288.42	287.58	0	1.38
10	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	333.10	329.08	0	0.00
6	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	278.70	211.00	0	0.00
4	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	372.40	311.87	0	0.00
4	CUSIP # 438516106 HONEYWELL INTERNATIONAL	499.48	463.07	0	0.00
13	CUSIP # 440452100 HORMEL FOODS CORP	450.19	435.04	0	0.00
18	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	335.88	341.86	0	3.60
2	CUSIP # 44930G107 ICU MEDICAL INC	305.40	232.00	0	0.00

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4	CUSIP # 451107106 IDACORP INC	331 . 84	320 . 74	0	0 . 00
3	CUSIP # 457187102 INGREDION INC	361 . 29	374 . 75	0	1 . 50
4	CUSIP # 45867G101 INTERDIGITAL INC	345 . 20	363 . 02	0	0 . 00
9	CUSIP # 460335201 INTL SPEEDWAY	332 . 55	337 . 77	0	0 . 00
2	CUSIP # 466032109 J&J SNACK FOODS	271 . 12	251 . 77	0	0 . 84
15	CUSIP # 477143101 JETBLUE AIRWAYS CORP	309 . 15	337 . 12	0	0 . 00
13	CUSIP # 501044101 KROGER COMPANY	383 . 37	401 . 16	0	0 . 00
3	CUSIP # 50189K103 LCI INDUSTRIES	299 . 40	323 . 33	0	0 . 00
3	CUSIP # 513847103 LANCASTER COLONY CORP	386 . 52	425 . 64	0	0 . 00
11	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	318 . 45	336 . 90	0	4 . 95
17	CUSIP # 546347105 LOUISIANA PACIFIC	421 . 94	330 . 11	0	0 . 00
43	CUSIP # 55272X102 MFA FINANCIAL INC	347 . 44	299 . 95	0	8 . 60
32	CUSIP # 552848103 MGIC INVESTMENT CORP	324 . 16	331 . 00	0	0 . 00
9	CUSIP # 556269108 STEVEN MADDEN LTD	346 . 95	319 . 37	0	0 . 00

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4	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	276 . 20	302 . 78	0	0 . 00
4	CUSIP # 56418H100 MANPOWER INC	410 . 28	363 . 42	0	0 . 00
7	CUSIP # 571748102 MARSH & MCLENNAN COS INC	517 . 23	473 . 34	0	0 . 00
7	CUSIP # 577933104 MAXIMUS INC	435 . 40	390 . 69	0	0 . 00
5	CUSIP # 58502B106 MEDNAX INC	346 . 90	334 . 65	0	0 . 00
1	CUSIP # 608190104 MOHAWK INDUSTRIES INC	229 . 49	204 . 16	0	0 . 00
6	CUSIP # 635017106 NATIONAL BEVERAGE	507 . 18	273 . 95	0	0 . 00
9	CUSIP # 654106103 NIKE INC CLASS B	501 . 57	499 . 22	0	1 . 62
2	CUSIP # 666807102 NORTHROP GRUMMAN CORP	475 . 68	375 . 39	0	0 . 00
5	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	427 . 85	324 . 65	0	0 . 00
26	CUSIP # 684060106 ORANGE SPON ADR	404 . 04	396 . 67	0	0 . 00
6	CUSIP # 690742101 OWENS CORNING	368 . 22	311 . 18	0	1 . 20
4	CUSIP # 693656100 PVH CORP	413 . 88	363 . 64	0	0 . 00
6	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	378 . 66	397 . 41	0	0 . 00

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8	CUSIP # 704326107 PAYCHEX INC	471 .20	434 .25	0	0 .00
4	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	333 .52	267 .43	0	0 .00
5	CUSIP # 739276103 POWER INTEGRATIONS INC	328 .75	337 .15	0	0 .00
5	CUSIP # 74164M108 PRIMERICA INC	411 .00	283 .75	0	0 .00
3	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	320 .04	312 .16	0	0 .00
6	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	266 .10	243 .04	0	0 .00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	437 .82	435 .24	0	0 .00
3	CUSIP # 755111507 RAYTHEON COMPANY	457 .50	397 .93	0	0 .00
5	CUSIP # 761713106 REYNOLDS AMERICAN INC	315 .10	280 .27	0	2 .55
8	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	390 .64	316 .01	0	0 .00
12	CUSIP # 775711104 ROLLINS INC	445 .56	350 .54	0	0 .00
7	CUSIP # 778296103 ROSS STORES INC	461 .09	419 .42	0	0 .00
8	CUSIP # 783859101 S & T BANCORP INC	276 .80	308 .91	0	0 .00

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4	CUSIP # 800013104 SANDERSON FARMS INC	415.36	329.18	0	0.00
9	CUSIP # 801056102 SANMINA CORPORATION	365.40	223.59	0	0.00
4	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	373.56	378.32	0	0.00
3	CUSIP # 816851109 SEMPRA ENERGY	331.50	302.73	0	2.47
8	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	344.72	353.92	0	0.00
13	CUSIP # 830566105 SKECHERS USA INC	356.85	299.94	0	0.00
9	CUSIP # 830879102 SKYWEST INC	308.25	328.02	0	0.72
5	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	489.90	374.43	0	0.00
8	CUSIP # 835495102 SONOCO PRODUCTS	423.36	425.68	0	0.00
9	CUSIP # 844741108 SOUTHWEST AIRLINES	483.84	376.11	0	0.00
3	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	417.03	361.77	0	0.00
6	CUSIP # 848577102 SPIRIT AIRLINES INC	318.42	341.49	0	0.00
17	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	393.04	331.59	0	0.00
18	CUSIP # 858155203 STEELCASE INC CL A	301.50	316.13	0	2.30

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21	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	335.58	336.52	0	0.00
22	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	337.26	337.16	0	1.10
12	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	304.20	339.71	0	0.00
8	CUSIP # 871829107 SYSCO CORPORATION	415.36	439.02	0	0.00
17	CUSIP # 872275102 TCF FINANCIAL CORP	289.34	332.49	0	0.00
6	CUSIP # 87612E106 TARGET CORPORATION	331.14	432.70	0	0.00
4	CUSIP # 878237106 TECH DATA CORPORATION	375.60	249.35	0	0.00
3	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	379.38	287.79	0	0.00
6	CUSIP # 882508104 TEXAS INSTRUMENTS INC	483.36	440.74	0	0.00
8	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	298.80	275.04	0	0.00
7	CUSIP # 891092108 TORO COMPANY	437.22	324.32	0	1.23
2	CUSIP # 89417E109 TRAVELERS COS INC	241.08	230.56	0	0.00
4	CUSIP # 902494103 TYSON FOODS INC CL A	246.84	233.80	0	0.00
5	CUSIP # 902973304 US BANCORP	257.50	256.56	0	1.40

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2	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	570.46	365.00	0	0.00
2	CUSIP # 904708104 UNIFIRST CORP	282.90	216.60	0	0.00
4	CUSIP # 910047109 UNITED AIRLINES	282.56	183.99	0	0.00
7	CUSIP # 911163103 UNITED NATURAL FOODS INC	302.61	303.07	0	0.00
8	CUSIP # 911684108 US CELLULAR	298.64	316.53	0	0.00
3	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	492.03	481.47	0	0.00
3	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	295.62	214.53	0	0.00
12	CUSIP # 917047102 URBAN OUTFITTERS INC	285.12	342.36	0	0.00
4	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	265.16	217.39	0	0.00
9	CUSIP # 92343V104 VERIZON COMMUNICATIONS	438.75	490.01	0	0.00
6	CUSIP # 928563402 VMWARE INC CL A	552.84	470.73	0	0.00
4	CUSIP # 931142103 WAL-MART STORES INC	288.32	272.54	0	2.04
5	CUSIP # 948849104 WEIS MARKETS INC	298.25	243.56	0	0.00
12	CUSIP # 950755108 WERNER ENTERPRISES INC	314.40	315.40	0	0.00

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13	CUSIP # 966837106 WHOLE FOODS MKT	386 .36	376 .71	0	0 .00
7	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	315 .63	330 .15	0	0 .00
6	CUSIP # 98389B100 XCEL ENERGY INC	266 .70	231 .05	0	2 .16
		65 , 509 .07	60 , 533 .62	16	61 .24
FOREIGN STOCK					
16	CUSIP # 054536107 AXA S.A. (ADR)	411 .36	408 .25	0	0 .00
6	CUSIP # 063671101 BANK OF MONTREAL	448 .74	359 .12	0	0 .00
4	CUSIP # 072730302 BAYER AG	461 .28	426 .28	0	0 .00
6	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	443 .58	372 .57	0	0 .00
14	CUSIP # 138006309 CANON INC SPONS ADR	437 .78	432 .18	0	0 .00
10	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	440 .10	393 .84	0	0 .00
23	CUSIP # 251566105 DEUTSCHE TELEKOM	403 .65	392 .76	0	0 .00
91	CUSIP # 29265W207 ENEL SPA	423 .15	392 .74	0	0 .00
14	CUSIP # 438128308 HONDA MOTORS LTD ADR	423 .64	436 .72	0	0 .00

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11	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	423 . 17	400 . 35	0	0 . 00
10	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	439 . 60	374 . 24	0	0 . 00
17	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	396 . 95	376 . 32	0	0 . 00
6	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	461 . 40	454 . 95	0	0 . 00
15	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	435 . 30	391 . 06	0	0 . 00
9	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	385 . 56	364 . 86	0	0 . 00
20	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	385 . 20	402 . 48	0	0 . 00
11	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	377 . 08	488 . 73	0	5 . 33
7	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	369 . 11	386 . 95	0	0 . 00
10	CUSIP # 80105N105 SANOFI-AVENTIS ADR	452 . 50	408 . 98	0	0 . 00
40	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	403 . 60	404 . 50	0	0 . 00
17	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	380 . 12	398 . 07	0	0 . 00
22	CUSIP # 87969N204 TELSTRA CORP ADR	390 . 17	444 . 11	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	423 . 50	414 . 10	0	0 . 00
8	CUSIP # 891160509 TORONTO-DOMINION BANK	400 . 72	353 . 39	0	0 . 00
8	CUSIP # 89151E109 TOTAL SA SPON ADR	403 . 36	406 . 76	0	4 . 34
3	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	325 . 86	344 . 48	0	0 . 00
3	CUSIP # G1151C101 ACCENTURE PLC	359 . 64	344 . 42	0	0 . 00
6	CUSIP # G29183103 EATON CORP PLC	444 . 90	408 . 24	0	0 . 00
5	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	455 . 95	425 . 06	0	0 . 00
		12 , 006 . 97	11 , 606 . 51	3	9 . 67
MUTUAL FUNDS - FIXED INCOME					
210	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	24 , 076 . 50	24 , 009 . 29	6	0 . 00
203	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	23 , 935 . 73	23 , 678 . 01	6	0 . 00
132	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	13 , 937 . 88	14 , 451 . 28	3	0 . 00
839	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	89 , 395 . 45	91 , 384 . 06	22	0 . 00
330	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	35 , 956 . 80	35 , 873 . 29	9	0 . 00

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397	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	41,776.31	41,850.17	10	0.00
1,782	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	41,449.32	41,334.20	10	0.00
491	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	14,268.46	13,949.90	3	0.00
687	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	18,301.68	18,025.51	4	0.00
425	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	11,526.00	11,464.34	3	0.00
		314,624.13	316,020.05	76	0.00
MUTUAL FUNDS - EQUITY					
36	CUSIP # 78463V107 SPDR GOLD TRUST	4,273.92	4,397.53	1	0.00
111	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	4,408.92	3,936.53	1	0.00
		8,682.84	8,334.06	2	0.00



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SHORT TERM INVESTMENTS					
98,234.69	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	98,234.69	98,234.69	3	0.00
		98,234.69	98,234.69	3	0.00
COMMON STOCK					
152	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	6,171.20	5,993.02	0	0.00
125	CUSIP # 00206R102 AT&T INC	5,193.75	5,355.50	0	0.00
374	CUSIP # 002444107 AVX CORP	6,126.12	4,864.26	0	0.00
183	CUSIP # 002535300 AARON'S INC	5,442.42	4,414.84	0	5.03
107	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	7,335.92	5,844.12	0	0.00
43	CUSIP # 00817Y108 AETNA INC	5,484.65	5,266.48	0	0.00
72	CUSIP # 011659109 ALASKA AIR GROUP INC	6,639.84	4,719.65	0	0.00
35	CUSIP # 01748X102 ALLEGiant TRAVEL	5,608.75	5,295.06	0	0.00
9	CUSIP # 02079K305 ALPHABET INC	7,630.20	6,947.13	0	0.00
81	CUSIP # 023608102 AMEREN CORPORATION	4,421.79	4,245.67	0	0.00

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148	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	6,260.40	6,870.72	0	0.00
385	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	5,401.55	6,173.79	0	0.00
88	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	7,788.00	7,310.01	0	0.00
37	CUSIP # 036752103 ANTHEM INC	6,119.06	5,059.69	0	0.00
214	CUSIP # 038222105 APPLIED MATERIALS INC	8,324.60	6,788.19	0	0.00
116	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	5,340.64	5,331.93	0	0.00
60	CUSIP # 042735100 ARROW ELECTRONICS	4,404.60	4,264.97	0	0.00
57	CUSIP # 049560105 ATMOS ENERGY CORP	4,502.43	3,624.44	0	0.00
87	CUSIP # 05329W102 AUTONATION INC	3,679.23	4,258.68	0	0.00
91	CUSIP # 053611109 AVERY DENNISON CORP	7,334.60	6,454.81	0	0.00
146	CUSIP # 05379B107 AVISTA CORP	5,701.30	5,798.90	0	0.00
205	CUSIP # 05566U108 BOFI HOLDING INC	5,356.65	5,834.51	0	0.00
120	CUSIP # 071813109 BAXTER INTERNATIONAL INC	6,223.20	5,321.15	0	15.60
105	CUSIP # 075896100 BED BATH&BEYOND	4,143.30	4,279.58	0	13.13

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192	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	6,105.60	5,866.00	0	0.00
33	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	5,500.44	4,639.93	0	0.00
159	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	5,731.95	5,809.50	0	0.00
131	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	6,362.67	6,464.51	0	0.00
149	CUSIP # 086516101 BEST BUY INC	7,323.35	6,354.37	0	50.66
24	CUSIP # 09062X103 BIOGEN IDEC INC	6,562.08	6,935.64	0	0.00
12	CUSIP # 09075E100 BIOVERATIV INC	653.52	64.48	0	0.00
67	CUSIP # 126650100 CVS CAREMARK CORPORATION	5,259.50	5,369.85	0	0.00
178	CUSIP # 129500104 CALERES INC	4,702.76	5,796.66	0	12.46
54	CUSIP # 147528103 CASEYS GENERAL STORES INC	6,061.50	6,258.67	0	0.00
146	CUSIP # 156782104 CERNER CORP	8,592.10	7,174.02	0	0.00
98	CUSIP # 163072101 CHEESECAKE FACTORY	6,209.28	4,977.15	0	0.00
36	CUSIP # 16359R103 CHEMED CORP	6,576.84	4,800.68	0	0.00
406	CUSIP # 168615102 CHICOS FAS INC	5,765.20	5,878.91	0	0.00

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144	CUSIP # 171340102 CHURCH & DWIGHT CO INC	7,181.28	6,555.40	0	0.00
113	CUSIP # 172755100 CIRRUS LOGIC INC	6,857.97	3,979.63	0	0.00
95	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	5,654.40	5,352.11	0	0.00
46	CUSIP # 192479103 COHERENT INC	9,459.44	6,290.17	0	0.00
73	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	4,288.75	4,174.63	0	0.00
238	CUSIP # 212485106 CONVERGYS CORPORATION	5,033.70	6,060.60	0	21.42
219	CUSIP # 219350105 CORNING INC	5,913.00	4,488.72	0	0.00
43	CUSIP # 22160K105 COSTCO WHOLESALE CORP	7,210.67	6,420.89	0	0.00
54	CUSIP # 233331107 DTE ENERGY CO	5,513.94	4,671.54	0	44.55
88	CUSIP # 237194105 DARDEN RESTAURANTS INC	7,362.96	6,307.60	0	0.00
268	CUSIP # 242370203 DEAN FOODS CO	5,268.88	5,748.42	0	0.00
108	CUSIP # 247361702 DELTA AIR LINES INC	4,963.68	5,347.83	0	0.00
507	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	5,653.05	5,864.70	0	63.38
120	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,839.20	5,724.39	0	0.00

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204	CUSIP # 25389M877 DIGITALGLOBE INC	6,681.00	6,019.32	0	0.00
66	CUSIP # 254687106 DISNEY WALT	7,483.74	6,986.60	0	0.00
93	CUSIP # 256677105 DOLLAR GENERAL CORP	6,484.89	6,840.71	0	0.00
80	CUSIP # 258278100 DORMAN PRODUCTS INC	6,570.40	5,817.30	0	0.00
93	CUSIP # 260543103 DOW CHEMICAL COMPANY	5,909.22	5,330.97	0	42.78
76	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	7,441.92	6,626.54	0	44.08
97	CUSIP # 262037104 DRIL QUIP INC	5,291.35	5,712.13	0	0.00
68	CUSIP # 26441C204 DUKE ENERGY CORPORATION	5,576.68	5,283.66	0	0.00
96	CUSIP # 268948106 EAGLE BANCORP INC	5,731.20	4,821.15	0	0.00
65	CUSIP # 26969P108 EAGLE MATERIALS INC	6,314.10	6,456.09	0	0.00
83	CUSIP # 278768106 ECHOSTAR CORP A	4,726.85	4,259.50	0	0.00
88	CUSIP # 285512109 ELECTRONIC ARTS INC	7,877.76	6,043.47	0	0.00
60	CUSIP # 29084Q100 EMCOR GROUP INC	3,777.00	4,228.48	0	0.00
141	CUSIP # 294628102 EQUITY COMMONWEALTH	4,402.02	4,273.98	0	0.00

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83	CUSIP # 29476L107 EQUITY RESIDENTIAL	5,164.26	5,273.31	0	41.81
57	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	6,993.90	5,433.96	0	0.00
96	CUSIP # 30040W108 EVERSOURCE ENERGY	5,642.88	5,069.93	0	0.00
120	CUSIP # 302130109 EXPEDITORS INTL WASH INC	6,778.80	5,903.32	0	0.00
77	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	5,075.07	5,350.30	0	0.00
130	CUSIP # 302941109 FTI CONSULTING	5,352.10	5,768.82	0	0.00
116	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	4,556.48	4,300.12	0	0.00
129	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	5,172.90	5,802.46	0	23.22
132	CUSIP # 336433107 FIRST SOLAR INC	3,577.20	6,943.42	0	0.00
90	CUSIP # 344849104 FOOT LOCKER INC	6,732.90	5,900.59	0	0.00
95	CUSIP # 361448103 GATX CORP	5,791.20	5,804.67	0	0.00
198	CUSIP # 36237H101 G-III APPAREL GROUP	4,334.22	5,854.98	0	0.00
231	CUSIP # 36467W109 GAMESTOP CORP CL A	5,209.05	6,810.80	0	0.00
40	CUSIP # 369550108 GENERAL DYNAMICS CORP	7,488.00	5,678.83	0	0.00

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152	CUSIP # 37045V100 GENERAL MOTORS CO	5,374.72	5,337.22	0	0.00
324	CUSIP # 371901109 GENTEX CORP	6,910.92	5,593.76	0	0.00
235	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	6,960.70	5,919.26	0	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	6,595.05	5,700.50	0	0.00
104	CUSIP # 404251100 HNI CORP	4,793.36	5,692.75	0	0.00
109	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	4,054.80	4,298.70	0	0.00
111	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	5,335.77	5,313.94	0	25.53
128	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	4,263.68	4,212.07	0	0.00
103	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	4,784.35	4,154.31	0	0.00
72	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	6,703.20	5,865.71	0	0.00
60	CUSIP # 438516106 HONEYWELL INTERNATIONAL	7,492.20	6,948.95	0	0.00
198	CUSIP # 440452100 HORMEL FOODS CORP	6,856.74	7,131.31	0	0.00
226	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	4,217.16	4,293.07	0	45.20
40	CUSIP # 44930G107 ICU MEDICAL INC	6,108.00	4,317.69	0	0.00

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53	CUSIP # 451107106 IDACORP INC	4,396.88	4,252.12	0	0.00
51	CUSIP # 457187102 INGREDION INC	6,141.93	6,374.41	0	25.50
64	CUSIP # 45867G101 INTERDIGITAL INC	5,523.20	5,799.10	0	0.00
159	CUSIP # 460335201 INTL SPEEDWAY	5,875.05	5,951.91	0	0.00
44	CUSIP # 466032109 J&J SNACK FOODS	5,964.64	5,037.47	0	18.48
190	CUSIP # 477143101 JETBLUE AIRWAYS CORP	3,915.90	4,266.62	0	0.00
200	CUSIP # 501044101 KROGER COMPANY	5,898.00	6,570.34	0	0.00
54	CUSIP # 50189K103 LCI INDUSTRIES	5,389.20	5,829.99	0	0.00
45	CUSIP # 513847103 LANCASTER COLONY CORP	5,797.80	6,385.21	0	0.00
139	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	4,024.05	4,264.49	0	62.55
309	CUSIP # 546347105 LOUISIANA PACIFIC	7,669.38	5,984.47	0	0.00
766	CUSIP # 55272X102 MFA FINANCIAL INC	6,189.28	5,375.39	0	153.20
417	CUSIP # 552848103 MGIC INVESTMENT CORP	4,224.21	4,313.91	0	0.00
163	CUSIP # 556269108 STEVEN MADDEN LTD	6,283.65	5,794.96	0	0.00

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78	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	5,385.90	5,894.28	0	0.00
48	CUSIP # 56418H100 MANPOWER INC	4,923.36	4,357.56	0	0.00
102	CUSIP # 571748102 MARSH & MCLENNAN COS INC	7,536.78	6,901.55	0	0.00
114	CUSIP # 577933104 MAXIMUS INC	7,090.80	6,342.56	0	0.00
64	CUSIP # 58502B106 MEDNAX INC	4,440.32	4,291.03	0	0.00
27	CUSIP # 608190104 MOHAWK INDUSTRIES INC	6,196.23	5,187.21	0	0.00
4	CUSIP # 62944T105 NVR INC	8,427.52	6,573.08	0	0.00
114	CUSIP # 635017106 NATIONAL BEVERAGE	9,636.42	5,087.10	0	0.00
136	CUSIP # 654106103 NIKE INC CLASS B	7,579.28	7,921.48	0	24.48
30	CUSIP # 666807102 NORTHROP GRUMMAN CORP	7,135.20	5,736.77	0	0.00
74	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	6,332.18	5,169.53	0	0.00
667	CUSIP # 684060106 ORANGE SPON ADR	10,365.18	10,171.90	0	0.00
82	CUSIP # 690742101 OWENS CORNING	5,032.34	4,247.90	0	16.40
47	CUSIP # 693656100 PVH CORP	4,863.09	4,276.06	0	0.00

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97	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	6,121.67	6,435.68	0	0.00
113	CUSIP # 704326107 PAYCHEX INC	6,655.70	5,860.94	0	0.00
54	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	4,502.52	3,599.73	0	0.00
86	CUSIP # 739276103 POWER INTEGRATIONS INC	5,654.50	5,789.88	0	0.00
84	CUSIP # 74164M108 PRIMERICA INC	6,904.80	4,108.63	0	0.00
51	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	5,440.68	5,318.36	0	0.00
121	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	5,366.35	5,122.35	0	0.00
31	CUSIP # 74460D109 PUBLIC STORAGE INC	6,786.21	6,980.27	0	0.00
49	CUSIP # 755111507 RAYTHEON COMPANY	7,472.50	5,886.96	0	0.00
95	CUSIP # 761713106 REYNOLDS AMERICAN INC	5,986.90	5,318.25	0	48.45
131	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	6,396.73	5,097.12	0	0.00
189	CUSIP # 775711104 ROLLINS INC	7,017.57	5,439.94	0	0.00
105	CUSIP # 778296103 ROSS STORES INC	6,916.35	5,721.26	0	0.00

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150	CUSIP # 783859101 S & T BANCORP INC	5,190.00	5,797.50	0	0.00
62	CUSIP # 800013104 SANDERSON FARMS INC	6,438.08	4,929.18	0	0.00
159	CUSIP # 801056102 SANMINA CORPORATION	6,455.40	3,625.00	0	0.00
67	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	6,257.13	6,340.39	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	4,169.46	4,019.99	0	0.00
53	CUSIP # 816851109 SEMPRA ENERGY	5,856.50	5,360.39	0	43.59
134	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	5,774.06	5,935.13	0	0.00
173	CUSIP # 830566105 SKECHERS USA INC	4,748.85	4,004.47	0	0.00
160	CUSIP # 830879102 SKYWEST INC	5,480.00	5,833.47	0	12.80
85	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	8,328.30	6,343.46	0	0.00
121	CUSIP # 835495102 SONOCO PRODUCTS	6,403.32	6,442.28	0	0.00
139	CUSIP # 844741108 SOUTHWEST AIRLINES	7,472.64	5,624.91	0	0.00
52	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	7,228.52	6,277.67	0	0.00
73	CUSIP # 848577102 SPIRIT AIRLINES INC	3,874.11	4,157.54	0	0.00

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309	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	7,144.08	6,018.27	0	0.00
326	CUSIP # 858155203 STEELCASE INC CL A	5,460.50	5,737.30	0	41.57
364	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	5,816.72	5,837.34	0	0.00
383	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	5,871.39	5,872.79	0	19.15
208	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	5,272.80	5,870.81	0	0.00
125	CUSIP # 871829107 SYSCO CORPORATION	6,490.00	6,859.20	0	0.00
217	CUSIP # 872275102 TCF FINANCIAL CORP	3,693.34	4,244.08	0	0.00
96	CUSIP # 87612E106 TARGET CORPORATION	5,298.24	6,931.00	0	0.00
69	CUSIP # 878237106 TECH DATA CORPORATION	6,479.10	4,934.03	0	0.00
35	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	4,426.10	3,274.14	0	0.00
95	CUSIP # 882508104 TEXAS INSTRUMENTS INC	7,653.20	6,957.08	0	0.00
147	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	5,490.45	4,836.06	0	0.00
114	CUSIP # 891092108 TORO COMPANY	7,120.44	5,032.76	0	19.95
43	CUSIP # 89417E109 TRAVELERS COS INC	5,183.22	4,836.20	0	0.00

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86	CUSIP # 902494103 TYSON FOODS INC CL A	5,307.06	5,234.09	0	0.00
103	CUSIP # 902973304 US BANCORP	5,304.50	5,285.31	0	28.84
27	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	7,701.21	5,826.07	0	0.00
41	CUSIP # 904708104 UNIFIRST CORP	5,799.45	4,574.14	0	0.00
73	CUSIP # 910047109 UNITED AIRLINES	5,156.72	3,295.26	0	0.00
122	CUSIP # 911163103 UNITED NATURAL FOODS INC	5,274.06	5,050.98	0	0.00
97	CUSIP # 911684108 US CELLULAR	3,621.01	3,975.30	0	0.00
43	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	7,052.43	6,906.37	0	0.00
57	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	5,616.78	4,337.82	0	0.00
149	CUSIP # 917047102 URBAN OUTFITTERS INC	3,540.24	4,246.58	0	0.00
78	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	5,170.62	4,371.03	0	0.00
129	CUSIP # 92343V104 VERIZON COMMUNICATIONS	6,288.75	7,019.50	0	0.00
88	CUSIP # 928563402 VMWARE INC CL A	8,108.32	6,919.28	0	0.00
77	CUSIP # 931142103 WAL-MART STORES INC	5,550.16	5,251.37	0	39.27

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87	CUSIP # 948849104 WEIS MARKETS INC	5,189.55	4,043.20	0	0.00
217	CUSIP # 950755108 WERNER ENTERPRISES INC	5,685.40	5,561.52	0	0.00
207	CUSIP # 966837106 WHOLE FOODS MKT	6,152.04	6,067.90	0	0.00
123	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	5,546.07	5,797.72	0	0.00
131	CUSIP # 98389B100 XCEL ENERGY INC	5,822.95	4,986.52	0	47.16
		1,077,253.17	996,788.92	32	1,050.24
	FOREIGN STOCK				
400	CUSIP # 054536107 AXA S.A. (ADR)	10,284.00	10,219.55	0	0.00
140	CUSIP # 063671101 BANK OF MONTREAL	10,470.60	8,269.55	0	0.00
97	CUSIP # 072730302 BAYER AG	11,186.04	10,353.14	0	0.00
150	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	11,089.50	9,040.26	0	0.00
359	CUSIP # 138006309 CANON INC SPONS ADR	11,225.93	10,928.82	0	0.00
262	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	11,530.62	10,312.53	0	0.00
590	CUSIP # 251566105 DEUTSCHE TELEKOM	10,354.50	10,149.64	0	0.00

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2,309	CUSIP # 29265W207 ENEL SPA	10,736.85	9,985.76	0	0.00
346	CUSIP # 438128308 HONDA MOTORS LTD ADR	10,469.96	10,272.02	0	0.00
277	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	10,656.19	9,917.01	0	0.00
266	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	11,693.36	9,947.62	0	0.00
444	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	10,367.40	9,772.55	0	0.00
141	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	10,842.90	10,591.61	0	0.00
389	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	11,288.78	10,141.90	0	0.00
240	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	10,281.60	9,639.74	0	0.00
505	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	9,726.30	9,662.63	0	0.00
281	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	9,632.68	12,984.40	0	136.07
186	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	9,807.78	10,264.89	0	0.00
250	CUSIP # 80105N105 SANOFI-AVENTIS ADR	11,312.50	10,221.16	0	0.00
1,028	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	10,372.52	10,396.76	0	0.00

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425	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	9,503.00	9,880.53	0	0.00
553	CUSIP # 87969N204 TELSTRA CORP ADR	9,807.46	11,456.75	0	0.00
247	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	10,460.45	10,239.75	0	0.00
205	CUSIP # 891160509 TORONTO-DOMINION BANK	10,268.45	8,625.65	0	0.00
198	CUSIP # 89151E109 TOTAL SA SPON ADR	9,983.16	10,066.68	0	107.50
86	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	9,341.32	10,108.54	0	0.00
86	CUSIP # G1151C101 ACCENTURE PLC	10,309.68	8,681.15	0	0.00
150	CUSIP # G29183103 EATON CORP PLC	11,122.50	10,200.77	0	0.00
118	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	10,760.42	9,924.08	0	0.00
		304,886.45	292,255.44	9	243.57
MUTUAL FUNDS - FIXED INCOME					
1,126	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	129,095.90	127,732.35	4	0.00
1,088	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	128,286.08	127,244.15	4	0.00
760	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	80,248.40	83,909.28	2	0.00

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4,495	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	478,942.25	489,230.97	14	0.00
1,767	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	192,532.32	192,124.04	6	0.00
2,126	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	223,718.98	223,821.04	7	0.00
9,550	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	222,133.00	221,244.64	7	0.00
2,819	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	81,920.14	80,304.24	2	0.00
3,067	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	81,704.88	82,339.76	2	0.00
3,418	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	92,696.16	93,063.87	3	0.00
		1,711,278.11	1,721,014.34	51	0.00
	MUTUAL FUNDS - EQUITY				
320	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	31,920.00	32,112.62	1	0.00
291	CUSIP # 78463V107 SPDR GOLD TRUST	34,547.52	35,584.14	1	0.00
2,227	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	88,456.44	78,241.17	3	0.00
		154,923.96	145,937.93	5	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
104,175.53	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	104,175.53	104,175.53	2	0.00
		104,175.53	104,175.53	2	0.00
COMMON STOCK					
366	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	14,859.60	14,356.62	0	0.00
290	CUSIP # 00206R102 AT&T INC	12,049.50	12,415.30	0	0.00
901	CUSIP # 002444107 AVX CORP	14,758.38	11,552.59	0	0.00
440	CUSIP # 002535300 AARON'S INC	13,085.60	10,147.17	0	12.10
257	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	17,619.92	13,999.96	0	0.00
99	CUSIP # 00817Y108 AETNA INC	12,627.45	12,115.54	0	0.00
189	CUSIP # 011659109 ALASKA AIR GROUP INC	17,429.58	12,748.19	0	0.00
85	CUSIP # 01748X102 ALLEGiant TRAVEL	13,621.25	13,216.98	0	0.00
23	CUSIP # 02079K305 ALPHABET INC	19,499.40	17,559.90	0	0.00
201	CUSIP # 023608102 AMEREN CORPORATION	10,972.59	10,526.34	0	0.00

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396	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	16,750.80	18,398.88	0	0.00
929	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	13,033.87	14,259.72	0	0.00
236	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	20,886.00	19,561.70	0	0.00
86	CUSIP # 036752103 ANTHEM INC	14,222.68	11,851.17	0	0.00
573	CUSIP # 038222105 APPLIED MATERIALS INC	22,289.70	18,202.04	0	0.00
270	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	12,430.80	12,419.57	0	0.00
148	CUSIP # 042735100 ARROW ELECTRONICS	10,864.68	10,496.60	0	0.00
142	CUSIP # 049560105 ATMOS ENERGY CORP	11,216.58	8,605.44	0	0.00
217	CUSIP # 05329W102 AUTONATION INC	9,176.93	10,613.67	0	0.00
238	CUSIP # 053611109 AVERY DENNISON CORP	19,182.80	15,918.39	0	0.00
352	CUSIP # 05379B107 AVISTA CORP	13,745.60	13,962.03	0	0.00
493	CUSIP # 05566U108 BOFI HOLDING INC	12,882.09	14,018.19	0	0.00
278	CUSIP # 071813109 BAXTER INTERNATIONAL INC	14,417.08	12,331.69	0	36.14
260	CUSIP # 075896100 BED BATH&BEYOND	10,259.60	10,575.11	0	32.50

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462	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	14,691.60	14,045.70	0	0.00
76	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	12,667.68	10,493.41	0	0.00
382	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	13,771.10	13,927.99	0	0.00
343	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	16,659.51	16,870.73	0	0.00
392	CUSIP # 086516101 BEST BUY INC	19,266.80	16,707.86	0	133.28
65	CUSIP # 09062X103 BIOGEN IDEC INC	17,772.30	18,812.26	0	0.00
32	CUSIP # 09075E100 BIOVERATIV INC	1,742.72	172.13	0	0.00
156	CUSIP # 126650100 CVS CAREMARK CORPORATION	12,246.00	12,505.33	0	0.00
429	CUSIP # 129500104 CALERES INC	11,334.18	13,899.11	0	30.03
141	CUSIP # 147528103 CASEYS GENERAL STORES INC	15,827.25	15,571.24	0	0.00
390	CUSIP # 156782104 CERNER CORP	22,951.50	19,152.02	0	0.00
235	CUSIP # 163072101 CHEESECAKE FACTORY	14,889.60	11,713.85	0	0.00
88	CUSIP # 16359R103 CHEMED CORP	16,076.72	11,543.40	0	0.00
979	CUSIP # 168615102 CHICOS FAS INC	13,901.80	14,139.50	0	0.00

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379	CUSIP # 171340102 CHURCH & DWIGHT CO INC	18,900.73	16,561.26	0	0.00
296	CUSIP # 172755100 CIRRUS LOGIC INC	17,964.24	10,138.05	0	0.00
220	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	13,094.40	12,382.41	0	0.00
122	CUSIP # 192479103 COHERENT INC	25,088.08	16,668.05	0	0.00
181	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	10,633.75	10,305.23	0	0.00
574	CUSIP # 212485106 CONVERGYS CORPORATION	12,140.10	14,048.86	0	51.66
508	CUSIP # 219350105 CORNING INC	13,716.00	9,643.40	0	0.00
115	CUSIP # 22160K105 COSTCO WHOLESALE CORP	19,284.35	17,192.41	0	0.00
125	CUSIP # 233331107 DTE ENERGY CO	12,763.75	10,399.26	0	103.13
230	CUSIP # 237194105 DARDEN RESTAURANTS INC	19,244.10	16,478.18	0	0.00
647	CUSIP # 242370203 DEAN FOODS CO	12,720.02	13,877.70	0	0.00
251	CUSIP # 247361702 DELTA AIR LINES INC	11,535.96	12,434.99	0	0.00
1,222	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	13,625.30	14,144.63	0	152.75
315	CUSIP # 253393102 DICKS SPORTING GOODS INC	15,327.90	14,237.21	0	0.00

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492	CUSIP # 25389M877 DIGITALGLOBE INC	16,113.00	14,484.99	0	0.00
177	CUSIP # 254687106 DISNEY WALT	20,070.03	18,740.80	0	0.00
250	CUSIP # 256677105 DOLLAR GENERAL CORP	17,432.50	18,016.91	0	0.00
193	CUSIP # 258278100 DORMAN PRODUCTS INC	15,851.09	14,050.05	0	0.00
215	CUSIP # 260543103 DOW CHEMICAL COMPANY	13,661.10	12,324.97	0	98.90
204	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	19,975.68	17,533.22	0	118.32
235	CUSIP # 262037104 DRIL QUIP INC	12,819.25	13,857.00	0	0.00
159	CUSIP # 26441C204 DUKE ENERGY CORPORATION	13,039.59	12,351.81	0	0.00
231	CUSIP # 268948106 EAGLE BANCORP INC	13,790.70	11,259.65	0	0.00
170	CUSIP # 26969P108 EAGLE MATERIALS INC	16,513.80	16,863.78	0	0.00
206	CUSIP # 278768106 ECHOSTAR CORP A	11,731.70	10,558.12	0	0.00
235	CUSIP # 285512109 ELECTRONIC ARTS INC	21,037.20	16,809.47	0	0.00
149	CUSIP # 29084Q100 EMCOR GROUP INC	9,379.55	10,483.02	0	0.00
349	CUSIP # 294628102 EQUITY COMMONWEALTH	10,895.78	10,563.72	0	0.00

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192	CUSIP # 29476L107 EQUITY RESIDENTIAL	11,946.24	12,207.97	0	96.72
149	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	18,282.30	13,838.34	0	0.00
223	CUSIP # 30040W108 EVERSOURCE ENERGY	13,107.94	11,459.68	0	0.00
316	CUSIP # 302130109 EXPEDITORS INTL WASH INC	17,850.84	14,719.06	0	0.00
179	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	11,797.89	12,435.77	0	0.00
312	CUSIP # 302941109 FTI CONSULTING	12,845.04	13,833.80	0	0.00
288	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	11,312.64	10,667.82	0	0.00
312	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	12,511.20	14,012.14	0	56.16
329	CUSIP # 336433107 FIRST SOLAR INC	8,915.90	17,391.66	0	0.00
236	CUSIP # 344849104 FOOT LOCKER INC	17,655.16	14,960.20	0	0.00
229	CUSIP # 361448103 GATX CORP	13,959.84	13,978.26	0	0.00
477	CUSIP # 36237H101 G-III APPAREL GROUP	10,441.53	14,106.90	0	0.00
558	CUSIP # 36467W109 GAMESTOP CORP CL A	12,582.90	16,044.94	0	0.00
107	CUSIP # 369550108 GENERAL DYNAMICS CORP	20,030.40	15,072.20	0	0.00

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354	CUSIP # 37045V100 GENERAL MOTORS CO	12,517.44	12,427.21	0	0.00
850	CUSIP # 371901109 GENTEX CORP	18,130.50	14,432.87	0	0.00
568	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	16,824.16	14,553.11	0	0.00
28	CUSIP # 384637104 GRAHAM HOLDINGS CO	16,787.40	14,421.05	0	0.00
252	CUSIP # 404251100 HNI CORP	11,614.68	13,761.35	0	0.00
271	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	10,081.20	10,680.62	0	0.00
259	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	12,450.13	12,361.07	0	59.57
319	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	10,625.89	10,479.66	0	0.00
247	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	11,473.15	9,077.76	0	0.00
188	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	17,502.80	14,442.67	0	0.00
160	CUSIP # 438516106 HONEYWELL INTERNATIONAL	19,979.20	18,534.25	0	0.00
531	CUSIP # 440452100 HORMEL FOODS CORP	18,388.53	18,824.43	0	0.00
561	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	10,468.26	10,654.85	0	112.20
96	CUSIP # 44930G107 ICU MEDICAL INC	14,659.20	10,279.89	0	0.00

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131	CUSIP # 451107106 IDACORP INC	10,867.76	10,489.62	0	0.00
134	CUSIP # 457187102 INGREDION INC	16,137.62	16,734.72	0	67.00
154	CUSIP # 45867G101 INTERDIGITAL INC	13,290.20	13,914.20	0	0.00
383	CUSIP # 460335201 INTL SPEEDWAY	14,151.85	14,312.76	0	0.00
106	CUSIP # 466032109 J&J SNACK FOODS	14,369.36	11,675.73	0	44.52
471	CUSIP # 477143101 JETBLUE AIRWAYS CORP	9,707.31	10,589.27	0	0.00
536	CUSIP # 501044101 KROGER COMPANY	15,806.64	18,066.11	0	0.00
131	CUSIP # 50189K103 LCI INDUSTRIES	13,073.80	14,106.02	0	0.00
118	CUSIP # 513847103 LANCASTER COLONY CORP	15,203.12	16,701.96	0	0.00
347	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	10,045.65	10,642.75	0	156.15
744	CUSIP # 546347105 LOUISIANA PACIFIC	18,466.08	14,402.72	0	0.00
1,846	CUSIP # 55272X102 MFA FINANCIAL INC	14,915.68	12,481.86	0	369.20
1,037	CUSIP # 552848103 MGIC INVESTMENT CORP	10,504.81	10,700.14	0	0.00
394	CUSIP # 556269108 STEVEN MADDEN LTD	15,188.70	13,962.50	0	0.00

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187	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	12,912.35	14,124.39	0	0.00
119	CUSIP # 56418H100 MANPOWER INC	12,205.83	10,777.64	0	0.00
274	CUSIP # 571748102 MARSH & MCLENNAN COS INC	20,245.86	18,531.64	0	0.00
300	CUSIP # 577933104 MAXIMUS INC	18,660.00	16,632.04	0	0.00
158	CUSIP # 58502B106 MEDNAX INC	10,962.04	10,584.77	0	0.00
62	CUSIP # 608190104 MOHAWK INDUSTRIES INC	14,228.38	11,557.32	0	0.00
10	CUSIP # 62944T105 NVR INC	21,068.80	16,314.48	0	0.00
276	CUSIP # 635017106 NATIONAL BEVERAGE	23,330.28	12,000.54	0	0.00
364	CUSIP # 654106103 NIKE INC CLASS B	20,285.72	20,753.71	0	65.52
79	CUSIP # 666807102 NORTHROP GRUMMAN CORP	18,789.36	15,137.46	0	0.00
195	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	16,686.15	13,132.72	0	0.00
1,803	CUSIP # 684060106 ORANGE SPON ADR	28,018.62	27,507.79	1	0.00
205	CUSIP # 690742101 OWENS CORNING	12,580.85	10,620.33	0	41.00
117	CUSIP # 693656100 PVH CORP	12,105.99	10,642.99	0	0.00

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255	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	16,093.05	16,935.89	0	0.00
304	CUSIP # 704326107 PAYCHEX INC	17,905.60	15,866.31	0	0.00
135	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	11,256.30	8,671.34	0	0.00
208	CUSIP # 739276103 POWER INTEGRATIONS INC	13,676.00	13,996.86	0	0.00
204	CUSIP # 74164M108 PRIMERICA INC	16,768.80	9,551.60	0	0.00
118	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	12,588.24	12,291.81	0	0.00
281	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	12,462.35	11,225.05	0	0.00
83	CUSIP # 74460D109 PUBLIC STORAGE INC	18,169.53	18,610.77	0	0.00
130	CUSIP # 755111507 RAYTHEON COMPANY	19,825.00	15,623.89	0	0.00
220	CUSIP # 761713106 REYNOLDS AMERICAN INC	13,864.40	12,320.77	0	112.20
343	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	16,748.69	14,509.70	0	0.00
495	CUSIP # 775711104 ROLLINS INC	18,379.35	13,664.34	0	0.00
282	CUSIP # 778296103 ROSS STORES INC	18,575.34	15,880.48	0	0.00

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361	CUSIP # 783859101 S & T BANCORP INC	12,490.60	13,891.13	0	0.00
149	CUSIP # 800013104 SANDERSON FARMS INC	15,472.16	12,158.69	0	0.00
384	CUSIP # 801056102 SANMINA CORPORATION	15,590.40	7,928.73	0	0.00
175	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	16,343.25	16,546.32	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	12,508.38	12,069.99	0	0.00
122	CUSIP # 816851109 SEMPRA ENERGY	13,481.00	12,326.27	0	100.35
322	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	13,874.98	14,276.21	0	0.00
430	CUSIP # 830566105 SKECHERS USA INC	11,803.50	10,530.00	0	0.00
386	CUSIP # 830879102 SKYWEST INC	13,220.50	14,045.89	0	30.88
224	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	21,947.52	16,712.88	0	0.00
317	CUSIP # 835495102 SONOCO PRODUCTS	16,775.64	16,867.96	0	0.00
371	CUSIP # 844741108 SOUTHWEST AIRLINES	19,944.96	14,831.26	0	0.00
137	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	19,044.37	16,521.63	0	0.00
183	CUSIP # 848577102 SPIRIT AIRLINES INC	9,711.81	10,435.91	0	0.00

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745	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	17,224.40	14,495.69	0	0.00
787	CUSIP # 858155203 STEELCASE INC CL A	13,182.25	13,826.93	0	100.34
879	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	14,046.42	14,104.01	0	0.00
924	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	14,164.92	14,163.03	0	46.20
502	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	12,725.70	14,174.70	0	0.00
334	CUSIP # 871829107 SYSICO CORPORATION	17,341.28	18,327.30	0	0.00
539	CUSIP # 872275102 TCF FINANCIAL CORP	9,173.78	10,521.49	0	0.00
256	CUSIP # 87612E106 TARGET CORPORATION	14,128.64	18,495.85	0	0.00
166	CUSIP # 878237106 TECH DATA CORPORATION	15,587.40	10,763.17	0	0.00
86	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	10,875.56	7,623.92	0	0.00
253	CUSIP # 882508104 TEXAS INSTRUMENTS INC	20,381.68	18,519.48	0	0.00
354	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	13,221.90	11,063.58	0	0.00
299	CUSIP # 891092108 TORO COMPANY	18,675.54	11,850.42	0	52.33
101	CUSIP # 89417E109 TRAVELERS COS INC	12,174.54	10,952.75	0	0.00

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200	CUSIP # 902494103 TYSON FOODS INC CL A	12,342.00	11,442.47	0	0.00
240	CUSIP # 902973304 US BANCORP	12,360.00	12,312.89	0	67.20
73	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	20,821.79	14,522.82	0	0.00
98	CUSIP # 904708104 UNIFIRST CORP	13,862.10	10,918.59	0	0.00
169	CUSIP # 910047109 UNITED AIRLINES	11,938.16	7,823.20	0	0.00
295	CUSIP # 911163103 UNITED NATURAL FOODS INC	12,752.85	11,741.40	0	0.00
242	CUSIP # 911684108 US CELLULAR	9,033.86	9,442.74	0	0.00
116	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	19,025.16	18,622.28	0	0.00
138	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	13,598.52	9,636.39	0	0.00
371	CUSIP # 917047102 URBAN OUTFITTERS INC	8,814.96	10,575.75	0	0.00
180	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	11,932.20	10,637.50	0	0.00
346	CUSIP # 92343V104 VERIZON COMMUNICATIONS	16,867.50	18,805.74	0	0.00
235	CUSIP # 928563402 VMWARE INC CL A	21,652.90	18,445.08	0	0.00
178	CUSIP # 931142103 WAL-MART STORES INC	12,830.24	12,148.34	0	90.78

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211	CUSIP # 948849104 WEIS MARKETS INC	12,586.15	9,395.13	0	0.00
523	CUSIP # 950755108 WERNER ENTERPRISES INC	13,702.60	12,952.00	0	0.00
544	CUSIP # 966837106 WHOLE FOODS MKT	16,167.68	17,224.86	0	0.00
297	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	13,391.73	13,954.09	0	0.00
303	CUSIP # 98389B100 XCEL ENERGY INC	13,468.35	11,107.23	0	109.08
		2,697,156.54	2,471,456.68	49	2,546.21
FOREIGN STOCK					
1,083	CUSIP # 054536107 AXA S.A. (ADR)	27,843.93	27,649.88	1	0.00
379	CUSIP # 063671101 BANK OF MONTREAL	28,345.41	22,204.60	1	0.00
262	CUSIP # 072730302 BAYER AG	30,213.84	27,973.25	1	0.00
405	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	29,941.65	23,997.25	1	1.59
970	CUSIP # 138006309 CANON INC SPONS ADR	30,331.90	29,398.04	1	0.00
709	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	31,203.09	27,901.37	1	0.00
1,596	CUSIP # 251566105 DEUTSCHE TELEKOM	28,009.80	27,632.14	1	0.00

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6,245	CUSIP # 29265W207 ENEL SPA	29,039.25	27,005.75	1	0.00
935	CUSIP # 438128308 HONDA MOTORS LTD ADR	28,293.10	28,108.61	1	0.00
750	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	28,852.50	26,353.87	1	0.00
718	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	31,563.28	26,846.29	1	0.00
1,200	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	28,020.00	25,738.37	1	0.00
380	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	29,222.00	28,233.24	1	0.00
1,052	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	30,529.04	27,429.18	1	0.00
649	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	27,803.16	25,724.04	1	0.00
1,365	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	26,289.90	26,769.17	0	0.00
761	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	26,087.08	34,898.36	0	368.51
502	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	26,470.46	27,678.67	0	0.00
675	CUSIP # 80105N105 SANOFI-AVENTIS ADR	30,543.75	27,620.47	1	0.00
2,779	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	28,040.11	28,059.56	1	0.00

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1,149	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	25,691.64	27,040.80	0	0.00
1,495	CUSIP # 87969N204 TELSTRA CORP ADR	26,513.83	30,866.21	0	0.00
667	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	28,247.45	27,641.48	1	0.00
553	CUSIP # 891160509 TORONTO-DOMINION BANK	27,699.77	22,872.62	0	0.00
535	CUSIP # 89151E109 TOTAL SA SPON ADR	26,974.70	27,168.79	0	290.48
233	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	25,308.46	27,841.61	0	0.00
233	CUSIP # G1151C101 ACCENTURE PLC	27,932.04	23,373.49	1	0.00
407	CUSIP # G29183103 EATON CORP PLC	30,179.05	27,655.94	1	0.00
318	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	28,998.42	26,572.44	1	0.00
		824,188.61	788,255.49	15	660.58
	MUTUAL FUNDS - FIXED INCOME				
700	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	80,255.00	79,054.67	1	0.00
676	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	79,707.16	78,664.99	1	0.00
504	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	53,217.36	54,942.56	1	0.00

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2,732	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	291,094.60	297,238.12	5	0.00
977	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	106,453.92	105,949.30	2	0.00
1,258	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	132,379.34	132,147.49	2	0.00
5,653	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	131,488.78	130,485.14	2	0.00
4,673	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	135,797.38	132,836.96	2	0.00
5,083	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	135,411.12	133,444.00	2	0.00
9,443	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	256,094.16	260,408.48	5	0.00
		1,401,898.82	1,405,171.71	25	0.00
	MUTUAL FUNDS - EQUITY				
530	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	52,867.50	52,459.00	1	0.00
723	CUSIP # 78463V107 SPDR GOLD TRUST	85,834.56	88,320.96	2	0.00
9,596	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	381,153.12	326,268.56	7	0.00
		519,855.18	467,048.52	9	0.00



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SHORT TERM INVESTMENTS					
121,522.26	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	121,522.26	121,522.26	2	0.00
		121,522.26	121,522.26	2	0.00
COMMON STOCK					
368	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	14,940.80	14,521.58	0	0.00
295	CUSIP # 00206R102 AT&T INC	12,257.25	12,658.76	0	0.00
904	CUSIP # 002444107 AVX CORP	14,807.52	12,014.40	0	0.00
441	CUSIP # 002535300 AARON'S INC	13,115.34	10,687.77	0	11.85
258	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	17,688.48	14,135.70	0	0.00
101	CUSIP # 00817Y108 AETNA INC	12,882.55	12,363.92	0	0.00
195	CUSIP # 011659109 ALASKA AIR GROUP INC	17,982.90	13,080.50	0	0.00
85	CUSIP # 01748X102 ALLEGiant TRAVEL	13,621.25	12,788.37	0	0.00
24	CUSIP # 02079K305 ALPHABET INC	20,347.20	18,260.01	0	0.00
210	CUSIP # 023608102 AMEREN CORPORATION	11,463.90	11,016.50	0	0.00

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404	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	17,089.20	18,674.65	0	0.00
932	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	13,075.96	14,516.88	0	0.00
241	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	21,328.50	19,947.45	0	0.00
87	CUSIP # 036752103 ANTHEM INC	14,388.06	11,947.78	0	0.00
584	CUSIP # 038222105 APPLIED MATERIALS INC	22,717.60	18,652.28	0	0.00
276	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	12,707.04	12,748.36	0	0.00
155	CUSIP # 042735100 ARROW ELECTRONICS	11,378.55	10,999.55	0	0.00
149	CUSIP # 049560105 ATMOS ENERGY CORP	11,769.51	9,083.07	0	0.00
226	CUSIP # 05329W102 AUTONATION INC	9,557.54	11,023.66	0	0.00
246	CUSIP # 053611109 AVERY DENNISON CORP	19,827.60	16,718.33	0	0.00
353	CUSIP # 05379B107 AVISTA CORP	13,784.65	14,026.24	0	0.00
495	CUSIP # 05566U108 BOFI HOLDING INC	12,934.35	14,069.23	0	0.00
284	CUSIP # 071813109 BAXTER INTERNATIONAL INC	14,728.24	12,640.32	0	36.01
270	CUSIP # 075896100 BED BATH&BEYOND	10,654.20	10,992.91	0	33.00

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464	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	14,755.20	14,206.02	0	0.00
77	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	12,834.36	10,764.37	0	0.00
384	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	13,843.20	14,007.91	0	0.00
354	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	17,193.78	17,400.52	0	0.00
405	CUSIP # 086516101 BEST BUY INC	19,905.75	17,293.88	0	134.30
67	CUSIP # 09062X103 BIOGEN IDEC INC	18,319.14	19,366.94	0	0.00
33	CUSIP # 09075E100 BIOVERATIV INC	1,797.18	224.37	0	0.00
159	CUSIP # 126650100 CVS CAREMARK CORPORATION	12,481.50	12,729.39	0	0.00
431	CUSIP # 129500104 CALERES INC	11,387.02	13,935.28	0	29.47
145	CUSIP # 147528103 CASEYS GENERAL STORES INC	16,276.25	15,658.65	0	0.00
397	CUSIP # 156782104 CERNER CORP	23,363.45	19,630.35	0	0.00
236	CUSIP # 163072101 CHEESECAKE FACTORY	14,952.96	11,719.05	0	0.00
88	CUSIP # 16359R103 CHEMED CORP	16,076.72	10,961.02	0	0.00
982	CUSIP # 168615102 CHICOS FAS INC	13,944.40	14,196.89	0	0.00

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391	CUSIP # 171340102 CHURCH & DWIGHT CO INC	19,499.17	17,358.19	0	0.00
305	CUSIP # 172755100 CIRRUS LOGIC INC	18,510.45	10,686.18	0	0.00
224	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	13,332.48	12,619.62	0	0.00
126	CUSIP # 192479103 COHERENT INC	25,910.64	17,368.42	1	0.00
188	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	11,045.00	10,702.10	0	0.00
576	CUSIP # 212485106 CONVERGYS CORPORATION	12,182.40	14,120.17	0	50.58
517	CUSIP # 219350105 CORNING INC	13,959.00	9,906.05	0	0.00
118	CUSIP # 22160K105 COSTCO WHOLESALE CORP	19,787.42	17,875.28	0	0.00
128	CUSIP # 233331107 DTE ENERGY CO	13,070.08	10,750.08	0	103.13
238	CUSIP # 237194105 DARDEN RESTAURANTS INC	19,913.46	17,158.04	0	0.00
649	CUSIP # 242370203 DEAN FOODS CO	12,759.34	13,895.01	0	0.00
255	CUSIP # 247361702 DELTA AIR LINES INC	11,719.80	12,602.69	0	0.00
1,226	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	13,669.90	14,203.80	0	153.25
326	CUSIP # 253393102 DICKS SPORTING GOODS INC	15,863.16	14,655.41	0	0.00

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494	CUSIP # 25389M877 DIGITALGLOBE INC	16,178.50	14,636.87	0	0.00
181	CUSIP # 254687106 DISNEY WALT	20,523.59	19,189.62	0	0.00
254	CUSIP # 256677105 DOLLAR GENERAL CORP	17,711.42	18,140.05	0	0.00
194	CUSIP # 258278100 DORMAN PRODUCTS INC	15,933.22	14,233.59	0	0.00
219	CUSIP # 260543103 DOW CHEMICAL COMPANY	13,915.26	12,612.46	0	100.74
208	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	20,367.36	17,995.13	0	117.74
236	CUSIP # 262037104 DRIL QUIP INC	12,873.80	14,013.18	0	0.00
162	CUSIP # 26441C204 DUKE ENERGY CORPORATION	13,285.62	12,632.98	0	0.00
231	CUSIP # 268948106 EAGLE BANCORP INC	13,790.70	11,264.61	0	0.00
175	CUSIP # 26969P108 EAGLE MATERIALS INC	16,999.50	17,388.08	0	0.00
214	CUSIP # 278768106 ECHOSTAR CORP A	12,187.30	11,013.50	0	0.00
240	CUSIP # 285512109 ELECTRONIC ARTS INC	21,484.80	17,161.34	0	0.00
156	CUSIP # 29084Q100 EMCOR GROUP INC	9,820.20	10,958.83	0	0.00
364	CUSIP # 294628102 EQUITY COMMONWEALTH	11,364.08	11,002.12	0	0.00

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196	CUSIP # 29476L107 EQUITY RESIDENTIAL	12,195.12	12,437.02	0	96.22
154	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	18,895.80	14,359.23	0	0.00
227	CUSIP # 30040W108 EVERSOURCE ENERGY	13,343.06	11,806.91	0	0.00
327	CUSIP # 302130109 EXPEDITORS INTL WASH INC	18,472.23	15,360.33	0	0.00
182	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	11,995.62	12,611.50	0	0.00
313	CUSIP # 302941109 FTI CONSULTING	12,886.21	13,880.69	0	0.00
300	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	11,784.00	11,116.30	0	0.00
312	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	12,511.20	14,006.48	0	54.90
343	CUSIP # 336433107 FIRST SOLAR INC	9,295.30	18,009.94	0	0.00
244	CUSIP # 344849104 FOOT LOCKER INC	18,253.64	15,008.54	0	0.00
229	CUSIP # 361448103 GATX CORP	13,959.84	14,002.36	0	0.00
478	CUSIP # 36237H101 G-III APPAREL GROUP	10,463.42	14,093.41	0	0.00
559	CUSIP # 36467W109 GAMESTOP CORP CL A	12,605.45	16,491.87	0	0.00
110	CUSIP # 369550108 GENERAL DYNAMICS CORP	20,592.00	15,476.80	0	0.00

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361	CUSIP # 37045V100 GENERAL MOTORS CO	12,764.96	12,654.39	0	0.00
878	CUSIP # 371901109 GENTEX CORP	18,727.74	14,954.40	0	0.00
569	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	16,853.78	14,530.10	0	0.00
28	CUSIP # 384637104 GRAHAM HOLDINGS CO	16,787.40	14,605.79	0	0.00
253	CUSIP # 404251100 HNI CORP	11,660.77	13,823.63	0	0.00
282	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	10,490.40	11,100.51	0	0.00
263	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	12,642.41	12,561.29	0	59.11
333	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	11,092.23	10,945.78	0	0.00
248	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	11,519.60	8,957.40	0	0.00
195	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	18,154.50	14,832.08	0	0.00
163	CUSIP # 438516106 HONEYWELL INTERNATIONAL	20,353.81	18,914.41	0	0.00
542	CUSIP # 440452100 HORMEL FOODS CORP	18,769.46	18,994.18	0	0.00
584	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	10,897.44	11,105.28	0	116.80
96	CUSIP # 44930G107 ICU MEDICAL INC	14,659.20	10,323.93	0	0.00

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136	CUSIP # 451107106 IDACORP INC	11,282.56	10,916.56	0	0.00
138	CUSIP # 457187102 INGREDION INC	16,619.34	17,245.34	0	69.00
155	CUSIP # 45867G101 INTERDIGITAL INC	13,376.50	14,021.05	0	0.00
384	CUSIP # 460335201 INTL SPEEDWAY	14,188.80	14,382.20	0	0.00
106	CUSIP # 466032109 J&J SNACK FOODS	14,369.36	11,593.34	0	43.26
491	CUSIP # 477143101 JETBLUE AIRWAYS CORP	10,119.51	11,019.83	0	0.00
546	CUSIP # 501044101 KROGER COMPANY	16,101.54	18,351.84	0	0.00
131	CUSIP # 50189K103 LCI INDUSTRIES	13,073.80	14,111.16	0	0.00
122	CUSIP # 513847103 LANCASTER COLONY CORP	15,718.48	17,246.19	0	0.00
361	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	10,450.95	11,059.94	0	162.45
747	CUSIP # 546347105 LOUISIANA PACIFIC	18,540.54	14,594.73	0	0.00
1,853	CUSIP # 55272X102 MFA FINANCIAL INC	14,972.24	12,550.20	0	361.80
1,078	CUSIP # 552848103 MGIC INVESTMENT CORP	10,920.14	11,145.92	0	0.00
395	CUSIP # 556269108 STEVEN MADDEN LTD	15,227.25	14,028.91	0	0.00

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187	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	12,912.35	14,087.56	0	0.00
124	CUSIP # 56418H100 MANPOWER INC	12,718.68	11,266.98	0	0.00
279	CUSIP # 571748102 MARSH & MCLENNAN COS INC	20,615.31	18,940.72	0	0.00
309	CUSIP # 577933104 MAXIMUS INC	19,219.80	17,156.95	0	0.00
165	CUSIP # 58502B106 MEDNAX INC	11,447.70	11,054.54	0	0.00
62	CUSIP # 608190104 MOHAWK INDUSTRIES INC	14,228.38	11,610.23	0	0.00
10	CUSIP # 62944T105 NVR INC	21,068.80	16,045.95	0	0.00
277	CUSIP # 635017106 NATIONAL BEVERAGE	23,414.81	12,543.89	0	0.00
371	CUSIP # 654106103 NIKE INC CLASS B	20,675.83	21,217.24	0	65.16
81	CUSIP # 666807102 NORTHROP GRUMMAN CORP	19,265.04	15,202.49	0	0.00
202	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	17,285.14	13,543.49	0	0.00
1,972	CUSIP # 684060106 ORANGE SPON ADR	30,644.88	30,064.16	1	0.00
213	CUSIP # 690742101 OWENS CORNING	13,071.81	11,083.30	0	41.60
122	CUSIP # 693656100 PVH CORP	12,623.34	11,112.60	0	0.00

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263	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	16,597.93	17,404.85	0	0.00
309	CUSIP # 704326107 PAYCHEX INC	18,200.10	16,225.45	0	0.00
141	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	11,756.58	9,229.44	0	0.00
208	CUSIP # 739276103 POWER INTEGRATIONS INC	13,676.00	13,971.53	0	0.00
205	CUSIP # 74164M108 PRIMERICA INC	16,851.00	10,204.92	0	0.00
121	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	12,908.28	12,614.65	0	0.00
287	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	12,728.45	11,621.88	0	0.00
84	CUSIP # 74460D109 PUBLIC STORAGE INC	18,388.44	18,834.62	0	0.00
133	CUSIP # 755111507 RAYTHEON COMPANY	20,282.50	15,924.47	0	0.00
224	CUSIP # 761713106 REYNOLDS AMERICAN INC	14,116.48	12,596.40	0	111.69
354	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	17,285.82	14,498.35	0	0.00
511	CUSIP # 775711104 ROLLINS INC	18,973.43	13,811.80	0	0.00
288	CUSIP # 778296103 ROSS STORES INC	18,970.56	15,913.37	0	0.00

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363	CUSIP # 783859101 S & T BANCORP INC	12,559.80	13,937.71	0	0.00
150	CUSIP # 800013104 SANDERSON FARMS INC	15,576.00	11,997.32	0	0.00
386	CUSIP # 801056102 SANMINA CORPORATION	15,671.60	8,210.79	0	0.00
181	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	16,903.59	17,128.26	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	12,508.38	12,105.00	0	0.00
125	CUSIP # 816851109 SEMPRA ENERGY	13,812.50	12,684.76	0	100.35
323	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	13,918.07	14,303.25	0	0.00
448	CUSIP # 830566105 SKECHERS USA INC	12,297.60	10,889.36	0	0.00
388	CUSIP # 830879102 SKYWEST INC	13,289.00	14,087.57	0	31.04
231	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	22,633.38	17,372.53	0	0.00
328	CUSIP # 835495102 SONOCO PRODUCTS	17,357.76	17,471.40	0	0.00
378	CUSIP # 844741108 SOUTHWEST AIRLINES	20,321.28	15,270.12	0	0.00
141	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	19,600.41	17,045.15	0	0.00
190	CUSIP # 848577102 SPIRIT AIRLINES INC	10,083.30	10,823.10	0	0.00

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747	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	17,270.64	14,579.38	0	0.00
790	CUSIP # 858155203 STEELCASE INC CL A	13,232.50	13,888.82	0	100.73
882	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	14,094.36	14,157.08	0	0.00
927	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	14,210.91	14,221.38	0	46.35
504	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	12,776.40	14,227.99	0	0.00
340	CUSIP # 871829107 SYSICO CORPORATION	17,652.80	18,625.46	0	0.00
561	CUSIP # 872275102 TCF FINANCIAL CORP	9,548.22	10,907.81	0	0.00
261	CUSIP # 87612E106 TARGET CORPORATION	14,404.59	18,777.30	0	0.00
167	CUSIP # 878237106 TECH DATA CORPORATION	15,681.30	10,785.64	0	0.00
89	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	11,254.94	7,947.37	0	0.00
258	CUSIP # 882508104 TEXAS INSTRUMENTS INC	20,784.48	18,929.40	0	0.00
356	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	13,296.60	11,449.99	0	0.00
309	CUSIP # 891092108 TORO COMPANY	19,300.14	12,348.22	0	54.08
102	CUSIP # 89417E109 TRAVELERS COS INC	12,295.08	11,158.39	0	0.00

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204	CUSIP # 902494103 TYSON FOODS INC CL A	12,588.84	11,617.40	0	0.00
245	CUSIP # 902973304 US BANCORP	12,617.50	12,570.13	0	68.60
74	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	21,107.02	14,448.55	0	0.00
98	CUSIP # 904708104 UNIFIRST CORP	13,862.10	11,079.71	0	0.00
172	CUSIP # 910047109 UNITED AIRLINES	12,150.08	7,423.38	0	0.00
296	CUSIP # 911163103 UNITED NATURAL FOODS INC	12,796.08	12,232.27	0	0.00
252	CUSIP # 911684108 US CELLULAR	9,407.16	9,672.93	0	0.00
118	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	19,353.18	18,991.52	0	0.00
138	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	13,598.52	9,595.08	0	0.00
386	CUSIP # 917047102 URBAN OUTFITTERS INC	9,171.36	11,012.33	0	0.00
184	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	12,197.36	10,510.37	0	0.00
353	CUSIP # 92343V104 VERIZON COMMUNICATIONS	17,208.75	19,189.09	0	0.00
240	CUSIP # 928563402 VMWARE INC CL A	22,113.60	18,896.88	0	0.00
181	CUSIP # 931142103 WAL-MART STORES INC	13,046.48	12,376.00	0	90.27

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211	CUSIP # 948849104 WEIS MARKETS INC	12,586.15	9,365.27	0	0.00
524	CUSIP # 950755108 WERNER ENTERPRISES INC	13,728.80	13,768.08	0	0.00
561	CUSIP # 966837106 WHOLE FOODS MKT	16,672.92	18,752.64	0	0.00
298	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	13,436.82	14,047.93	0	0.00
308	CUSIP # 98389B100 XCEL ENERGY INC	13,690.60	11,358.66	0	108.36
		2,751,020.74	2,525,058.62	55	2,551.84
FOREIGN STOCK					
1,184	CUSIP # 054536107 AXA S.A. (ADR)	30,440.64	30,203.76	1	0.00
415	CUSIP # 063671101 BANK OF MONTREAL	31,037.85	24,606.32	1	0.00
286	CUSIP # 072730302 BAYER AG	32,981.52	30,601.46	1	0.00
442	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	32,677.06	26,978.74	1	1.69
1,060	CUSIP # 138006309 CANON INC SPONS ADR	33,146.20	32,377.62	1	0.00
775	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	34,107.75	30,562.11	1	0.00
1,745	CUSIP # 251566105 DEUTSCHE TELEKOM	30,624.75	30,132.68	1	0.00

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6,829	CUSIP # 29265W207 ENEL SPA	31,754.85	29,695.80	1	0.00
1,022	CUSIP # 438128308 HONDA MOTORS LTD ADR	30,925.72	30,565.85	1	0.00
819	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	31,506.93	28,962.87	1	0.00
786	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	34,552.56	29,509.19	1	0.00
1,312	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	30,635.20	28,072.25	1	0.00
416	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	31,990.40	31,105.23	1	0.00
1,150	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	33,373.00	30,125.32	1	0.00
710	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	30,416.40	26,803.34	1	0.00
1,492	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	28,735.92	28,427.99	1	0.00
833	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	28,555.24	37,586.16	1	393.69
549	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	28,948.77	30,239.79	1	0.00
738	CUSIP # 80105N105 SANOFI-AVENTIS ADR	33,394.50	30,292.95	1	0.00
3,039	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	30,663.51	30,737.25	1	0.00

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1,256	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	28,084.16	29,337.49	1	0.00
1,635	CUSIP # 87969N204 TELSTRA CORP ADR	28,996.73	34,239.12	1	0.00
730	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	30,915.50	30,256.11	1	0.00
605	CUSIP # 891160509 TORONTO-DOMINION BANK	30,304.45	25,152.30	1	0.00
586	CUSIP # 89151E109 TOTAL SA SPON ADR	29,546.12	29,756.11	1	310.57
255	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	27,698.10	30,430.14	1	0.00
255	CUSIP # G1151C101 ACCENTURE PLC	30,569.40	25,374.48	1	0.00
445	CUSIP # G29183103 EATON CORP PLC	32,996.75	30,374.46	1	0.00
348	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	31,734.12	29,492.88	1	0.00
		901,314.10	861,999.77	18	705.95
MUTUAL FUNDS - FIXED INCOME					
625	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	71,656.25	71,372.19	1	0.00
403	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	47,517.73	47,550.41	1	0.00
665	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	70,855.75	72,609.12	1	0.00

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449	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	47,248.27	47,100.83	1	0.00
2,017	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	46,915.42	47,146.72	1	0.00
1,667	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	48,443.02	47,479.09	1	0.00
5,441	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	144,948.24	143,733.13	3	0.00
8,423	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	228,431.76	232,771.29	5	0.00
		706,016.44	709,762.78	14	0.00
MUTUAL FUNDS - EQUITY					
473	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	47,181.75	46,537.98	1	0.00
859	CUSIP # 78463V107 SPDR GOLD TRUST	101,980.48	105,489.31	2	0.00
9,219	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	366,178.68	320,508.77	7	0.00
		515,340.91	472,536.06	10	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
17,959.18	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	17,959.18	17,959.18	3	0.00
		17,959.18	17,959.18	3	0.00
COMMON STOCK					
43	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	1,745.80	1,684.30	0	0.00
35	CUSIP # 00206R102 AT&T INC	1,454.25	1,490.09	0	0.00
106	CUSIP # 002444107 AVX CORP	1,736.28	1,477.94	0	0.00
52	CUSIP # 002535300 AARON'S INC	1,546.48	1,390.73	0	1.38
30	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	2,056.80	1,689.68	0	0.00
12	CUSIP # 00817Y108 AETNA INC	1,530.60	1,481.73	0	0.00
23	CUSIP # 011659109 ALASKA AIR GROUP INC	2,121.06	1,711.59	0	0.00
10	CUSIP # 01748X102 ALLEGIANT TRAVEL	1,602.50	1,534.00	0	0.00
3	CUSIP # 02079K305 ALPHABET INC	2,543.40	2,402.57	0	0.00
25	CUSIP # 023608102 AMEREN CORPORATION	1,364.75	1,313.06	0	0.00

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47	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	1,988.10	2,170.77	0	0.00
110	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	1,543.30	1,745.77	0	0.00
28	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	2,478.00	2,352.67	0	0.00
10	CUSIP # 036752103 ANTHEM INC	1,653.80	1,399.59	0	0.00
69	CUSIP # 038222105 APPLIED MATERIALS INC	2,684.10	2,252.15	0	0.00
32	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	1,473.28	1,464.08	0	0.00
18	CUSIP # 042735100 ARROW ELECTRONICS	1,321.38	1,289.69	0	0.00
17	CUSIP # 049560105 ATMOS ENERGY CORP	1,342.83	1,217.50	0	0.00
27	CUSIP # 05329W102 AUTONATION INC	1,141.83	1,329.21	0	0.00
29	CUSIP # 053611109 AVERY DENNISON CORP	2,337.40	2,146.87	0	0.00
42	CUSIP # 05379B107 AVISTA CORP	1,640.10	1,665.55	0	0.00
58	CUSIP # 05566U108 BOFI HOLDING INC	1,515.54	1,657.74	0	0.00
33	CUSIP # 071813109 BAXTER INTERNATIONAL INC	1,711.38	1,496.70	0	4.16
32	CUSIP # 075896100 BED BATH&BEYOND	1,262.72	1,302.07	0	3.88

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54	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	1,717.20	1,661.08	0	0.00
9	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	1,500.12	1,379.61	0	0.00
45	CUSIP # 084680107 BERKSHIRE HILLS BANCORP INC	1,622.25	1,627.28	0	0.00
42	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	2,039.94	2,088.33	0	0.00
48	CUSIP # 086516101 BEST BUY INC	2,359.20	2,066.25	0	17.00
8	CUSIP # 09062X103 BIOGEN IDEC INC	2,187.36	2,295.78	0	0.00
4	CUSIP # 09075E100 BIOVERATIV INC	217.84	41.12	0	0.00
19	CUSIP # 126650100 CVS CAREMARK CORPORATION	1,491.50	1,519.16	0	0.00
51	CUSIP # 129500104 CALERES INC	1,347.42	1,643.96	0	3.71
17	CUSIP # 147528103 CASEYS GENERAL STORES INC	1,908.25	1,979.74	0	0.00
47	CUSIP # 156782104 CERNER CORP	2,765.95	2,361.25	0	0.00
28	CUSIP # 163072101 CHEESECAKE FACTORY	1,774.08	1,515.29	0	0.00
10	CUSIP # 16359R103 CHEMED CORP	1,826.90	1,477.85	0	0.00
115	CUSIP # 168615102 CHICOS FAS INC	1,633.00	1,651.07	0	0.00

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46	CUSIP # 171340102 CHURCH & DWIGHT CO INC	2,294.02	2,124.75	0	0.00
36	CUSIP # 172755100 CIRRUS LOGIC INC	2,184.84	1,708.04	0	0.00
26	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	1,547.52	1,470.69	0	0.00
15	CUSIP # 192479103 COHERENT INC	3,084.60	2,180.39	1	0.00
22	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	1,292.50	1,245.64	0	0.00
68	CUSIP # 212485106 CONVERGYS CORPORATION	1,438.20	1,738.63	0	6.12
61	CUSIP # 219350105 CORNING INC	1,647.00	1,378.48	0	0.00
14	CUSIP # 22160K105 COSTCO WHOLESALE CORP	2,347.66	2,206.68	0	0.00
15	CUSIP # 233331107 DTE ENERGY CO	1,531.65	1,406.27	0	12.38
28	CUSIP # 237194105 DARDEN RESTAURANTS INC	2,342.76	2,023.96	0	0.00
76	CUSIP # 242370203 DEAN FOODS CO	1,494.16	1,600.30	0	0.00
30	CUSIP # 247361702 DELTA AIR LINES INC	1,378.80	1,480.29	0	0.00
144	CUSIP # 252784301 DIAMONDROCK HOSPITALITY COMPANY	1,605.60	1,659.03	0	18.00
38	CUSIP # 253393102 DICKS SPORTING GOODS INC	1,849.08	1,998.23	0	0.00

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58	CUSIP # 25389M877 DIGITALGLOBE INC	1,899.50	1,724.90	0	0.00
21	CUSIP # 254687106 DISNEY WALT	2,381.19	2,244.19	0	0.00
30	CUSIP # 256677105 DOLLAR GENERAL CORP	2,091.90	2,217.56	0	0.00
23	CUSIP # 258278100 DORMAN PRODUCTS INC	1,888.99	1,681.82	0	0.00
26	CUSIP # 260543103 DOW CHEMICAL COMPANY	1,652.04	1,512.48	0	11.96
24	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	2,350.08	2,157.86	0	13.92
28	CUSIP # 262037104 DRIL QUIP INC	1,527.40	1,632.01	0	0.00
19	CUSIP # 26441C204 DUKE ENERGY CORPORATION	1,558.19	1,485.53	0	0.00
27	CUSIP # 268948106 EAGLE BANCORP INC	1,611.90	1,431.38	0	0.00
21	CUSIP # 26969P108 EAGLE MATERIALS INC	2,039.94	2,102.71	0	0.00
25	CUSIP # 278768106 ECHOSTAR CORP A	1,423.75	1,301.83	0	0.00
28	CUSIP # 285512109 ELECTRONIC ARTS INC	2,506.56	2,178.58	0	0.00
18	CUSIP # 29084Q100 EMCOR GROUP INC	1,133.10	1,257.88	0	0.00
43	CUSIP # 294628102 EQUITY COMMONWEALTH	1,342.46	1,307.67	0	0.00

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23	CUSIP # 29476L107 EQUITY RESIDENTIAL	1,431.06	1,456.13	0	11.59
18	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	2,208.60	1,851.65	0	0.00
27	CUSIP # 30040W108 EVERSOURCE ENERGY	1,587.06	1,493.57	0	0.00
38	CUSIP # 302130109 EXPEDITORS INTL WASH INC	2,146.62	1,933.83	0	0.00
21	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	1,384.11	1,449.24	0	0.00
37	CUSIP # 302941109 FTI CONSULTING	1,523.29	1,620.29	0	0.00
35	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	1,374.80	1,303.07	0	0.00
37	CUSIP # 32020R109 FIRST FINANCIAL BANKSHARES INC	1,483.70	1,651.24	0	6.84
40	CUSIP # 336433107 FIRST SOLAR INC	1,084.00	1,646.68	0	0.00
29	CUSIP # 344849104 FOOT LOCKER INC	2,169.49	1,924.22	0	0.00
27	CUSIP # 361448103 GATX CORP	1,645.92	1,635.52	0	0.00
56	CUSIP # 36237H101 G-III APPAREL GROUP	1,225.84	1,624.07	0	0.00
66	CUSIP # 36467W109 GAMESTOP CORP CL A	1,488.30	1,768.33	0	0.00
13	CUSIP # 369550108 GENERAL DYNAMICS CORP	2,433.60	2,053.37	0	0.00

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42	CUSIP # 37045V100 GENERAL MOTORS CO	1,485.12	1,490.75	0	0.00
103	CUSIP # 371901109 GENTEX CORP	2,196.99	1,922.07	0	0.00
67	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	1,984.54	1,636.11	0	0.00
3	CUSIP # 384637104 GRAHAM HOLDINGS CO	1,798.65	1,553.93	0	0.00
30	CUSIP # 404251100 HNI CORP	1,382.70	1,611.25	0	0.00
33	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	1,227.60	1,297.22	0	0.00
31	CUSIP # 416515104 THE HARTFORD FINANCIAL SERV GRP	1,490.17	1,486.80	0	6.90
39	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	1,299.09	1,284.42	0	0.00
29	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	1,347.05	1,340.88	0	0.00
23	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	2,141.30	1,971.46	0	0.00
19	CUSIP # 438516106 HONEYWELL INTERNATIONAL	2,372.53	2,228.36	0	0.00
64	CUSIP # 440452100 HORMEL FOODS CORP	2,216.32	2,374.30	0	0.00
69	CUSIP # 44107P104 HOST HOTELS & RESORTS INC	1,287.54	1,300.25	0	13.80
11	CUSIP # 44930G107 ICU MEDICAL INC	1,679.70	1,408.23	0	0.00

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16	CUSIP # 451107106 IDACORP INC	1,327.36	1,282.46	0	0.00
16	CUSIP # 457187102 INGREDION INC	1,926.88	1,988.51	0	8.00
18	CUSIP # 45867G101 INTERDIGITAL INC	1,553.40	1,629.99	0	0.00
45	CUSIP # 460335201 INTL SPEEDWAY	1,662.75	1,682.12	0	0.00
12	CUSIP # 466032109 J&J SNACK FOODS	1,626.72	1,413.30	0	5.46
58	CUSIP # 477143101 JETBLUE AIRWAYS CORP	1,195.38	1,274.03	0	0.00
64	CUSIP # 501044101 KROGER COMPANY	1,887.36	2,054.67	0	0.00
15	CUSIP # 50189K103 LCI INDUSTRIES	1,497.00	1,631.76	0	0.00
14	CUSIP # 513847103 LANCASTER COLONY CORP	1,803.76	1,965.41	0	0.00
42	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	1,215.90	1,280.63	0	18.90
88	CUSIP # 546347105 LOUISIANA PACIFIC	2,184.16	1,748.67	0	0.00
218	CUSIP # 55272X102 MFA FINANCIAL INC	1,761.44	1,589.74	0	43.60
127	CUSIP # 552848103 MGIC INVESTMENT CORP	1,286.51	1,322.18	0	0.00
46	CUSIP # 556269108 STEVEN MADDEN LTD	1,773.30	1,647.64	0	0.00

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22	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	1,519.10	1,655.78	0	0.00
15	CUSIP # 56418H100 MANPOWER INC	1,538.55	1,381.59	0	0.00
33	CUSIP # 571748102 MARSH & MCLENNAN COS INC	2,438.37	2,259.79	0	0.00
36	CUSIP # 577933104 MAXIMUS INC	2,239.20	2,021.77	0	0.00
19	CUSIP # 58502B106 MEDNAX INC	1,318.22	1,283.57	0	0.00
7	CUSIP # 608190104 MOHAWK INDUSTRIES INC	1,606.43	1,400.32	0	0.00
1	CUSIP # 62944T105 NVR INC	2,106.88	1,641.22	0	0.00
33	CUSIP # 635017106 NATIONAL BEVERAGE	2,789.49	1,603.58	0	0.00
44	CUSIP # 654106103 NIKE INC CLASS B	2,452.12	2,418.64	0	7.56
10	CUSIP # 666807102 NORTHROP GRUMMAN CORP	2,378.40	2,137.56	0	0.00
24	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	2,053.68	1,834.20	0	0.00
232	CUSIP # 684060106 ORANGE SPON ADR	3,605.28	3,548.83	1	0.00
25	CUSIP # 690742101 OWENS CORNING	1,534.25	1,321.07	0	5.20
14	CUSIP # 693656100 PVH CORP	1,448.58	1,277.55	0	0.00

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31	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	1,956.41	2,061.27	0	0.00
36	CUSIP # 704326107 PAYCHEX INC	2,120.40	2,047.08	0	0.00
17	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	1,417.46	1,253.74	0	0.00
24	CUSIP # 739276103 POWER INTEGRATIONS INC	1,578.00	1,613.74	0	0.00
24	CUSIP # 74164M108 PRIMERICA INC	1,972.80	1,472.59	0	0.00
14	CUSIP # 744320102 PRUDENTIAL FINANCIAL INC	1,493.52	1,470.51	0	0.00
34	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	1,507.90	1,479.72	0	0.00
10	CUSIP # 74460D109 PUBLIC STORAGE INC	2,189.10	2,266.75	0	0.00
16	CUSIP # 755111507 RAYTHEON COMPANY	2,440.00	2,184.61	0	0.00
26	CUSIP # 761713106 REYNOLDS AMERICAN INC	1,638.52	1,482.68	0	13.77
42	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	2,050.86	1,748.19	0	0.00
60	CUSIP # 775711104 ROLLINS INC	2,227.80	1,811.33	0	0.00
34	CUSIP # 778296103 ROSS STORES INC	2,239.58	2,117.27	0	0.00

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43	CUSIP # 783859101 S & T BANCORP INC	1,487.80	1,643.61	0	0.00
18	CUSIP # 800013104 SANDERSON FARMS INC	1,869.12	1,574.39	0	0.00
45	CUSIP # 801056102 SANMINA CORPORATION	1,827.00	1,338.83	0	0.00
21	CUSIP # 810186106 SCOTTS MIRACLE GRO CO	1,961.19	1,975.73	0	0.00
15	CUSIP # 816851109 SEMPRA ENERGY	1,657.50	1,528.38	0	12.34
38	CUSIP # 829073105 SIMPSON MANUFACTURING CO INC	1,637.42	1,679.04	0	0.00
53	CUSIP # 830566105 SKECHERS USA INC	1,454.85	1,270.15	0	0.00
46	CUSIP # 830879102 SKYWEST INC	1,575.50	1,673.13	0	3.68
27	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	2,645.46	2,121.60	0	0.00
39	CUSIP # 835495102 SONOCO PRODUCTS	2,063.88	2,087.32	0	0.00
44	CUSIP # 844741108 SOUTHWEST AIRLINES	2,365.44	1,953.39	0	0.00
17	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	2,363.17	2,099.68	0	0.00
22	CUSIP # 848577102 SPIRIT AIRLINES INC	1,167.54	1,236.70	0	0.00
88	CUSIP # 85208M102 SPROUTS FARMERS MARKET INC	2,034.56	1,709.88	0	0.00

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93	CUSIP # 858155203 STEELCASE INC CL A	1,557.75	1,614.90	0	11.86
104	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	1,661.92	1,663.55	0	0.00
109	CUSIP # 867892101 SUNSTONE HOTEL INVESTORS INC	1,670.97	1,661.07	0	5.45
59	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	1,495.65	1,648.03	0	0.00
40	CUSIP # 871829107 SYSCO CORPORATION	2,076.80	2,181.60	0	0.00
66	CUSIP # 872275102 TCF FINANCIAL CORP	1,123.32	1,266.80	0	0.00
31	CUSIP # 87612E106 TARGET CORPORATION	1,710.89	2,178.18	0	0.00
20	CUSIP # 878237106 TECH DATA CORPORATION	1,878.00	1,607.25	0	0.00
11	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	1,391.06	1,182.35	0	0.00
30	CUSIP # 882508104 TEXAS INSTRUMENTS INC	2,416.80	2,226.08	0	0.00
43	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	1,606.05	1,543.36	0	0.00
36	CUSIP # 891092108 TORO COMPANY	2,248.56	1,791.52	0	6.30
12	CUSIP # 89417E109 TRAVELERS COS INC	1,446.48	1,378.41	0	0.00
24	CUSIP # 902494103 TYSON FOODS INC CL A	1,481.04	1,568.77	0	0.00

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29	CUSIP # 902973304 US BANCORP	1,493.50	1,498.45	0	8.12
9	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	2,567.07	2,101.92	0	0.00
12	CUSIP # 904708104 UNIFIRST CORP	1,697.40	1,445.22	0	0.00
20	CUSIP # 910047109 UNITED AIRLINES	1,412.80	1,097.83	0	0.00
35	CUSIP # 911163103 UNITED NATURAL FOODS INC	1,513.05	1,482.36	0	0.00
30	CUSIP # 911684108 US CELLULAR	1,119.90	1,193.23	0	0.00
14	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	2,296.14	2,269.66	0	0.00
16	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	1,576.64	1,388.26	0	0.00
45	CUSIP # 917047102 URBAN OUTFITTERS INC	1,069.20	1,258.54	0	0.00
22	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	1,458.38	1,290.78	0	0.00
41	CUSIP # 92343V104 VERIZON COMMUNICATIONS	1,998.75	2,187.59	0	0.00
28	CUSIP # 928563402 VMWARE INC CL A	2,579.92	2,255.88	0	0.00
21	CUSIP # 931142103 WAL-MART STORES INC	1,513.68	1,436.79	0	10.71
25	CUSIP # 948849104 WEIS MARKETS INC	1,491.25	1,330.15	0	0.00

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62	CUSIP # 950755108 WERNER ENTERPRISES INC	1,624.40	1,588.83	0	0.00
66	CUSIP # 966837106 WHOLE FOODS MKT	1,961.52	1,970.63	0	0.00
35	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	1,578.15	1,668.23	0	0.00
36	CUSIP # 98389B100 XCEL ENERGY INC	1,600.20	1,451.28	0	12.60
		321,718.26	305,374.23	55	305.19
FOREIGN STOCK					
139	CUSIP # 054536107 AXA S.A. (ADR)	3,573.69	3,526.11	1	0.00
49	CUSIP # 063671101 BANK OF MONTREAL	3,664.71	3,215.20	1	0.00
34	CUSIP # 072730302 BAYER AG	3,920.88	3,669.62	1	0.00
52	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	3,844.36	3,306.77	1	0.00
125	CUSIP # 138006309 CANON INC SPONS ADR	3,908.75	3,622.22	1	0.00
91	CUSIP # 210771200 CONTINENTAL AG SPONSORED ADR	4,004.91	3,607.71	1	0.00
205	CUSIP # 251566105 DEUTSCHE TELEKOM	3,597.75	3,484.49	1	0.00
802	CUSIP # 29265W207 ENEL SPA	3,729.30	3,481.49	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 438128308 HONDA MOTORS LTD ADR	3,631.20	3,485.85	1	0.00
96	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	3,693.12	3,477.40	1	0.00
92	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	4,044.32	3,508.98	1	0.00
154	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	3,595.90	3,674.10	1	0.00
49	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	3,768.10	3,633.12	1	0.00
135	CUSIP # 654445303 NINTENDO CO LTD UNSPONSORED ADR	3,917.70	3,512.23	1	0.00
83	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	3,555.72	3,593.42	1	0.00
175	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	3,370.50	3,386.31	1	0.00
98	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	3,359.44	4,054.19	1	47.46
64	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	3,374.72	3,512.05	1	0.00
87	CUSIP # 80105N105 SANOFI-AVENTIS ADR	3,936.75	3,583.53	1	0.00
357	CUSIP # 83364L109 SOCIETE GENERALE SPONS ADR	3,602.13	3,581.34	1	0.00
148	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	3,309.28	3,377.83	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
192	CUSIP # 87969N204 TELSTRA CORP ADR	3,405.12	3,706.77	1	0.00
86	CUSIP # 889094108 TOKIO MARINE HOLDINGS ADR	3,642.10	3,592.89	1	0.00
71	CUSIP # 891160509 TORONTO-DOMINION BANK	3,556.39	3,198.90	1	0.00
69	CUSIP # 89151E109 TOTAL SA SPON ADR	3,478.98	3,502.32	1	38.55
30	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	3,258.60	3,383.46	1	0.00
30	CUSIP # G1151C101 ACCENTURE PLC	3,596.40	3,426.65	1	0.00
52	CUSIP # G29183103 EATON CORP PLC	3,855.80	3,574.59	1	0.00
41	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	3,738.79	3,504.36	1	0.00
		105,935.41	102,183.90	18	86.01
MUTUAL FUNDS - FIXED INCOME					
73	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	8,369.45	8,352.55	1	0.00
47	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	5,541.77	5,549.94	1	0.00
78	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	8,310.90	8,438.70	1	0.00
53	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	5,577.19	5,560.68	1	0.00

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237	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	5,512.62	5,448.99	1	0.00
196	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	5,695.76	5,647.54	1	0.00
639	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	17,022.96	17,190.54	3	0.00
990	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	26,848.80	26,769.21	5	0.00
		82,879.45	82,958.15	14	0.00
MUTUAL FUNDS - EQUITY					
56	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	5,586.00	5,705.09	1	0.00
101	CUSIP # 78463V107 SPDR GOLD TRUST	11,990.72	12,071.91	2	0.00
1,083	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	43,016.76	39,416.80	7	0.00
		60,593.48	57,193.80	10	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
215,804.34	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	215,804.34	215,804.34	2	0.00
		215,804.34	215,804.34	2	0.00
COMMON STOCK					
669	CUSIP # 000361105 AAR CORP	22,498.47	22,298.23	0	0.00
4,353	CUSIP # 00130H105 AES CORPORATION	48,666.54	41,015.77	0	0.00
2,384	CUSIP # 00206R102 AT&T INC	99,055.20	89,363.25	1	0.00
3,269	CUSIP # 002444107 AVX CORP	53,546.22	38,659.69	1	0.00
2,991	CUSIP # 002535300 AARON'S INC	88,952.34	78,881.10	1	84.01
780	CUSIP # 012653101 ALBEMARLE CORP	82,399.20	68,457.66	1	255.04
698	CUSIP # 016255101 ALIGN TECHNOLOGY INC	80,067.58	67,507.07	1	0.00
2,607	CUSIP # 02005N100 ALLY FINANCIAL INC	53,000.31	50,106.02	1	0.00
1,097	CUSIP # 02916P103 AMERICAN RAILCAR INDUSTRIES INC	45,086.70	50,249.93	0	0.00
343	CUSIP # 031162100 AMGEN INC	56,276.01	51,602.54	1	0.00

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4,636	CUSIP # 031652100 AMKOR TECHNOLOGY	53,731.24	49,376.22	1	0.00
625	CUSIP # 035290105 ANIXTER INTERNATIONAL INC	49,562.50	51,095.32	0	0.00
351	CUSIP # 036752103 ANTHEM INC	58,048.38	48,378.13	1	0.00
2,054	CUSIP # 038222105 APPLIED MATERIALS INC	79,900.60	65,563.47	1	0.00
797	CUSIP # 03937C105 ARCBEST CORP	20,722.00	23,133.00	0	0.00
1,118	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	51,472.72	39,859.92	0	0.00
695	CUSIP # 040413106 ARISTA NETWORKS INC	91,927.65	67,498.40	1	0.00
1,184	CUSIP # 04247X102 ARMSTRONG WORLD INDUSTRIES INC	54,523.20	49,936.15	1	0.00
626	CUSIP # 042735100 ARROW ELECTRONICS	45,954.66	44,617.40	0	0.00
3,586	CUSIP # 04351G101 ASCENA RETAIL GROUP INC	15,276.36	22,662.81	0	0.00
1,714	CUSIP # 050095108 ATWOOD OCEANICS INC	16,334.42	17,427.22	0	0.00
3,060	CUSIP # 06846N104 BILL BARRETT CORP	13,923.00	21,569.94	0	0.00
1,249	CUSIP # 075896100 BED BATH&BEYOND	49,285.54	51,089.85	0	159.38
1,054	CUSIP # 081437105 BEMIS COMPANY	51,498.44	46,924.83	0	0.00

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678	CUSIP # 084423102 BERKLEY (W R) CORPORATION	47,887.14	45,150.73	0	90.09
1,362	CUSIP # 08579W103 BERRY PLASTICS GROUP INC	66,152.34	67,281.44	1	0.00
1,492	CUSIP # 095229100 BLUCORA INC	25,811.60	22,002.67	0	0.00
1,048	CUSIP # 124857202 CBS CORP CL B	72,689.28	67,366.49	1	192.60
1,602	CUSIP # 125269100 CF INDUSTRIES HOLDINGS INC	47,018.70	51,034.92	0	0.00
2,341	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	47,990.50	43,357.57	0	0.00
4,422	CUSIP # 131347304 CALPINE CORP	48,863.10	50,940.56	0	0.00
1,554	CUSIP # 143658300 CARNIVAL CORP	91,546.14	80,865.50	1	0.00
1,666	CUSIP # 17275R102 CISCO SYSTEMS INC	56,310.80	50,587.42	1	0.00
2,355	CUSIP # 20854P109 CONSOL ENERGY INC	39,516.90	41,141.38	0	0.00
1,216	CUSIP # 217204106 COPART INC	75,306.88	67,799.63	1	0.00
4,145	CUSIP # 219350105 CORNING INC	111,915.00	100,391.02	1	0.00
1,734	CUSIP # 237266101 DARLING INTERNATIONAL INC	25,177.68	18,171.32	0	0.00
1,118	CUSIP # 253922108 DIME COMMUNITY BANCSHARES	22,695.40	22,895.73	0	0.00

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940	CUSIP # 254709108 DISCOVER FINANCIAL SERVICES	64,286.60	68,413.20	1	0.00
658	CUSIP # 26441C204 DUKE ENERGY CORPORATION	53,962.58	51,175.69	1	0.00
1,316	CUSIP # 26885G109 ERA GROUP INC	17,450.16	22,476.29	0	0.00
670	CUSIP # 277432100 EASTMAN CHEMICAL CO	54,136.00	50,712.97	1	349.35
2,251	CUSIP # 278642103 EBAY INC	75,566.07	67,079.57	1	0.00
572	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	21,707.40	15,257.46	0	0.00
790	CUSIP # 292554102 ENCORE CAPITAL GROUP INC	24,332.00	23,168.13	0	0.00
1,408	CUSIP # 29364G103 ENTERGY CORPORATION	106,951.68	102,974.08	1	0.00
1,058	CUSIP # 297425100 ESTERLINE TECHNOLOGIES CORP	91,040.90	95,727.84	1	0.00
2,879	CUSIP # 30161N101 EXELON CORPORATION	103,586.42	101,311.43	1	0.00
964	CUSIP # 30227H106 EXTERRAN CORP	30,317.80	23,956.10	0	0.00
1,372	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	53,892.16	50,759.89	1	0.00
1,545	CUSIP # 336433107 FIRST SOLAR INC	41,869.50	51,679.02	0	0.00
2,564	CUSIP # 343498101 FLOWERS FOODS INC	49,767.24	51,176.93	0	0.00

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950	CUSIP # 344849104 FOOT LOCKER INC	71,069.50	68,093.15	1	0.00
4,137	CUSIP # 345370860 FORD MOTOR COMPANY	48,154.68	52,166.75	0	0.00
1,719	CUSIP # 346233109 FORESTAR GROUP INC	23,464.35	23,129.14	0	0.00
15,127	CUSIP # 35906A108 FRONTIER COMMUNICATIONS CORP	32,371.78	54,532.84	0	0.00
2,358	CUSIP # 360271100 FULTON FINANCIAL CORP	42,090.30	30,142.36	0	259.38
1,584	CUSIP # 36116M106 FUTUREFUEL CORP	22,461.12	22,141.12	0	0.00
804	CUSIP # 361448103 GATX CORP	49,011.84	49,195.15	0	0.00
4,557	CUSIP # 36191G107 GNC HOLDINGS INC CL A	33,539.52	50,692.52	0	0.00
4,011	CUSIP # 36467W109 GAMESTOP CORP CL A	90,448.05	114,435.91	1	0.00
1,922	CUSIP # 37045V100 GENERAL MOTORS CO	67,961.92	67,500.64	1	0.00
362	CUSIP # 371532102 GENESCO INC	20,072.90	22,290.90	0	0.00
928	CUSIP # 377316104 GLATFELTER (P.H.)CO	20,174.72	16,939.21	0	120.64
86	CUSIP # 384637104 GRAHAM HOLDINGS CO	51,561.30	44,439.22	0	0.00
3,718	CUSIP # 391164100 GREAT PLAINS ENERGY INC	108,639.96	102,318.62	1	0.00

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981	CUSIP # 397624107 GREIF BROS-CL A	54,043.29	51,219.87	1	420.84
1,573	CUSIP # 40416M105 HD SUPPLY HOLDINGS INC	64,689.63	67,680.84	1	0.00
1,208	CUSIP # 40650V100 HALYARD HEALTH INC	46,012.72	45,102.89	0	0.00
1,537	CUSIP # 419870100 HAWAIIAN ELECTRIC INDUSTRIES INC	51,197.47	50,549.16	0	0.00
250	CUSIP # 43283X105 HILTON GRAND VACATIONS INC	7,165.00	619.21	0	0.00
842	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	49,223.32	67,863.86	0	0.00
710	CUSIP # 43785V102 HOMESTREET INC	19,844.50	22,450.47	0	0.00
2,741	CUSIP # 448947507 IDT CORP-CL B	34,865.52	52,780.09	0	0.00
4,020	CUSIP # 44967H101 ILG INC	84,259.20	72,881.80	1	0.00
574	CUSIP # 45168D104 IDEXX LABORATORIES INC	88,746.14	67,457.96	1	0.00
668	CUSIP # 45337C102 INCYTE CORP	89,291.56	68,151.35	1	0.00
1,087	CUSIP # 459044103 INTERNATIONAL BANCSHARES CORP	38,479.80	28,151.75	0	358.71
305	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	53,112.70	50,834.29	1	0.00
1,209	CUSIP # 460335201 INTL SPEEDWAY	44,672.55	45,537.83	0	0.00

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881	CUSIP # 469814107 JACOBS ENGINEERING GROUP INC	48,701.68	51,150.16	0	0.00
991	CUSIP # 482539103 KLX INC	44,297.70	46,210.33	0	0.00
965	CUSIP # 488152208 KELLY SERVICES CL A ORD	21,094.90	15,326.95	0	0.00
759	CUSIP # 497266106 KIRBY CORP	53,547.45	50,458.40	1	0.00
1,017	CUSIP # 500255104 KOHLS CORP	40,486.77	50,328.28	0	0.00
1,495	CUSIP # 517942108 LASALLE HOTEL PROPERTIES	43,280.25	46,026.57	0	672.75
509	CUSIP # 521865204 LEAR CORPORATION	72,064.22	59,719.55	1	0.00
2,553	CUSIP # 53071M104 LIBERTY INTERACTIVE SERIES A	51,111.06	51,134.03	0	0.00
877	CUSIP # 53219L109 LIFEPOINT HOSPITALS INC	57,443.50	50,651.74	1	0.00
1,600	CUSIP # 554489104 MACK-CALI REALTY GROUP	43,104.00	45,857.60	0	0.00
1,007	CUSIP # 56585A102 MARATHON PETROLEUM CORP	50,893.78	46,671.15	0	0.00
939	CUSIP # 59156R108 METLIFE INC	49,597.98	50,752.95	0	0.00
161	CUSIP # 592688105 METTLER-TOLEDO INTERNATIONAL INC	77,104.51	67,871.92	1	0.00
3,488	CUSIP # 61945C103 MOAIC CO/THE	101,779.84	100,187.44	1	0.00

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656	CUSIP # 635906100 NATIONAL HEALTHCARE CORP	46,772.80	49,669.04	0	295.20
1,423	CUSIP # 64704V106 NEW MEDIA INVESTMENT GROUP	20,220.83	22,839.15	0	0.00
600	CUSIP # 655663102 NORDSON CORP	73,704.00	67,992.42	1	0.00
1,047	CUSIP # 655664100 NORDSTROM INC	48,758.79	49,792.18	0	0.00
797	CUSIP # 668074305 NORTHWESTERN CORP	46,783.90	45,144.70	0	0.00
618	CUSIP # 67066G104 NVIDIA CORP	67,318.74	62,990.21	1	0.00
1,668	CUSIP # 67103X102 OFG BANCORP	19,682.40	22,400.79	0	100.08
20,674	CUSIP # 676220106 OFFICE DEPOT INC	96,444.21	93,859.96	1	0.00
2,674	CUSIP # 680223104 OLD REPUBLIC INTL CORP	54,763.52	45,001.97	1	0.00
2,230	CUSIP # 68628V308 ORION MARINE GROUP INC	16,658.10	24,128.83	0	0.00
1,435	CUSIP # 690732102 OWENS & MINOR INC	49,651.00	52,186.64	0	0.00
2,848	CUSIP # 690768403 OWENS-ILLINOIS INC	58,042.24	51,332.64	1	0.00
500.466	CUSIP # 700517105 PARK HOTELS & RESORT IONC	12,846.96	1,883.50	0	215.20
1,566	CUSIP # 717081103 PFIZER INC	53,572.86	43,995.48	1	0.00

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3,310	CUSIP # 724479100 PITNEY BOWES INC	43,394.10	52,890.49	0	0.00
621	CUSIP # 743606105 PROSPERITY BANCSHARES INC	43,289.91	44,777.82	0	215.56
650	CUSIP # 758750103 REGAL BELOIT CORP	49,172.50	45,773.78	0	156.00
357	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	45,331.86	44,250.08	0	0.00
2,111	CUSIP # 76973Q105 ROADRUNNER TRANSPORT SYSTEMS INC	14,502.57	22,820.34	0	0.00
622	CUSIP # 78409V104 S&P GLOBAL INC	81,320.28	67,243.42	1	0.00
391	CUSIP # 78486Q101 SVB FINANCIAL GROUP	72,761.19	67,289.03	1	0.00
544	CUSIP # 800013104 SANDERSON FARMS INC	56,488.96	52,418.75	1	0.00
560	CUSIP # 817070501 SENECA FOOD CORP CL A	20,216.00	16,183.57	0	0.00
597	CUSIP # 830879102 SKYWEST INC	20,447.25	8,502.57	0	47.76
877	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	85,928.46	65,807.36	1	0.00
971	CUSIP # 83545G102 SONIC AUTOMOTIVE INC	19,468.55	22,347.57	0	49.55
1,347	CUSIP # 844741108 SOUTHWEST AIRLINES	72,414.72	56,173.33	1	0.00
1,070	CUSIP # 84863T106 SPOK HOLDINGS INC	20,330.00	23,765.95	0	0.00

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9,298	CUSIP # 85207U105 SPRINT CORP	80,706.64	79,927.47	1	0.00
1,436	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	22,947.28	16,657.60	0	0.00
1,212	CUSIP # 871829107 SYSCO CORPORATION	62,927.04	66,593.34	1	0.00
2,292	CUSIP # 872275102 TCF FINANCIAL CORP	39,009.84	44,991.50	0	0.00
3,788	CUSIP # 87265H109 TRI POINTE GROUP INC	47,501.52	43,902.17	0	0.00
696	CUSIP # 87612E106 TARGET CORPORATION	38,412.24	50,311.75	0	0.00
1,724	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	45,703.24	43,426.38	0	0.00
2,523	CUSIP # 887228104 TIME INC	48,820.05	45,350.93	0	0.00
1,210	CUSIP # 891092108 TORO COMPANY	75,576.60	68,191.97	1	211.75
1,159	CUSIP # 911684108 US CELLULAR	43,265.47	53,173.76	0	0.00
809	CUSIP # 913456109 UNIVERSAL CORPORATION	57,236.75	43,202.04	1	0.00
738	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	48,922.02	39,713.10	0	0.00
948	CUSIP # 92343V104 VERIZON COMMUNICATIONS	46,215.00	44,856.61	0	0.00
1,210	CUSIP # 928377100 VISTA OUTDOOR INC	24,913.90	46,270.40	0	0.00

ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
731	CUSIP # 931142103 WAL-MART STORES INC	52,690.48	49,982.20	0	380.97
1,296	CUSIP # 938824109 WASHINGTON FEDERAL INC	42,897.60	30,065.22	0	0.00
491	CUSIP # 94946T106 WELLCARE HEALTH PLANS, INC	68,843.11	67,146.21	1	0.00
747	CUSIP # 95082P105 WESCO INTERNATIONAL INC	51,953.85	50,497.12	0	0.00
2,332	CUSIP # 959802109 WESTERN UNION CO	47,456.20	51,150.32	0	0.00
1,623	CUSIP # 966837106 WHOLE FOODS MKT	48,235.56	50,093.89	0	0.00
343	CUSIP # 981419104 WORLD ACCEPTANCE CORP	17,760.54	12,358.74	0	0.00
8,783	CUSIP # 984121103 XEROX CORPORATION	64,467.22	59,417.00	1	548.94
1,264	CUSIP # 98978V103 ZOETIS INC	67,459.68	67,655.60	1	0.00
4,195	CUSIP # G5753U112 MAIDEN HOLDINGS LTD	58,730.00	75,006.60	1	629.25
1,170	CUSIP # N3167Y103 FERRARI NV	87,001.20	68,951.14	1	0.00
		7,610,529.96	7,296,129.50	72	5,813.05
FOREIGN STOCK					
2,177	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	75,150.04	82,746.33	1	0.00

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Account Number

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XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,174	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	92,644.14	87,137.86	1	1,385.75
16,086.815	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	97,646.97	77,672.50	1	0.00
2,470	CUSIP # 112585104 BROOKFIELD ASSET MANAGEMENT INC CL A	90,056.20	81,536.19	1	0.00
1,554	CUSIP # 16941M109 CHINA MOBILE LTD	85,827.42	82,208.16	1	0.00
7,020	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	94,559.40	82,674.11	1	0.00
2,424	CUSIP # 257559203 DOMTAR CORP	88,524.48	96,746.95	1	1,005.96
1,066	CUSIP # 344419106 FOMENTO ECONOMICO MEXICANO SAB	94,362.32	81,409.35	1	0.00
2,742	CUSIP # 438128308 HONDA MOTORS LTD ADR	82,972.92	81,186.93	1	0.00
5,791	CUSIP # 456837103 ING GROEP NV ADR	87,386.19	83,535.17	1	0.00
4,383	CUSIP # 500631106 KOREA ELECTRIC POWER CO ADR	90,859.59	81,567.98	1	0.00
26,239	CUSIP # 539439109 LLOYDS TSB DEPOSITORY RECEIPT	89,212.60	85,276.75	1	0.00
1,861	CUSIP # 559222401 MAGNA INTERNATIONAL INC	80,320.76	82,419.25	1	0.00
13,077	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	82,908.18	70,060.77	1	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,849	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	76,056.81	84,729.96	1	0.00
1,495	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	78,831.35	89,471.97	1	0.00
3,889	CUSIP # 78440P108 SK TELECOM CO LTD ADR	97,925.02	80,557.13	1	0.00
4,460	CUSIP # 85771P102 STATEOIL HYDRO ADR	76,622.80	83,625.64	1	0.00
10,462	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	75,849.50	75,158.80	1	0.00
2,422	CUSIP # 876568502 TATA MOTORS LTD- SPON ADR	86,344.30	86,123.90	1	0.00
8,979	CUSIP # 879382208 TELEFONICA SA SPONS ADR	100,475.01	84,009.32	1	0.00
1,607	CUSIP # 87971M103 TELUS CORPORATION	52,195.36	51,548.01	0	599.16
2,257	CUSIP # 881624209 TEVA PHARMACEUTICAL IND LTD SPONS ADR	72,427.13	84,208.22	1	0.00
1,613	CUSIP # 89151E109 TOTAL SA SPON ADR	81,327.46	83,213.80	1	894.24
2,433	CUSIP # G0129K104 AIRCASTLE LTD	58,708.29	51,701.01	1	0.00
821	CUSIP # G05384105 ASPEN INSURANCE HOLDINGS LTD	42,733.05	45,129.96	0	0.00
714	CUSIP # G16962105 BUNGE LTD	56,591.64	51,914.37	1	0.00

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FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
209	CUSIP # G3223R108 EVEREST RE GROUP LTD	48,866.29	26,377.22	0	0.00
890	CUSIP # G47791101 INGERSOLL-RAND PLC	72,374.80	67,418.66	1	0.00
2,779	CUSIP # G6359F103 NABORS INDUSTRIES LTD	36,321.53	46,444.30	0	170.28
7,372	CUSIP # G65431101 NOBLE CORP PLC	45,632.68	46,681.71	0	0.00
6,018	CUSIP # G65773106 NORDIC AMER TANKER SHIPPING LTD	49,227.24	51,479.78	0	0.00
2,330	CUSIP # G7665A101 ROWAN COMPANIES PLC CL A	36,301.40	45,504.43	0	0.00
3,471	CUSIP # G81075106 SHIP FINANCE INTL LTD	51,023.70	52,151.77	0	0.00
5,211	CUSIP # H42097107 UBS GROUP AG	83,115.45	85,284.27	1	0.00
965	CUSIP # H84989104 TE CONNECTIVITY LTD	71,940.75	66,290.67	1	0.00
5,544	CUSIP # Y75638109 SEASPAN CORP	38,419.92	76,646.90	0	0.00
		2,721,742.69	2,671,850.10	26	4,055.39



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XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
28,929.01	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	28,929.01	28,929.01	0	26.81
		28,929.01	28,929.01	0	26.81
COMMON STOCK					
2,031	CUSIP # 02209S103 ALTRIA GROUP INC	145,054.02	76,925.80	1	1,238.91
1,245	CUSIP # 025537101 AMERICAN ELECTRIC POWER	83,576.85	76,466.66	1	0.00
1,472	CUSIP # 037833100 APPLE INC	211,467.52	118,352.05	2	0.00
1,379	CUSIP # 053015103 AUTO DATA PROCESSING INC.	141,195.81	97,605.03	1	786.03
1,505	CUSIP # 071813109 BAXTER INTERNATIONAL INC	78,049.30	56,493.03	1	195.65
673	CUSIP # 075887109 BECTON DICKINSON AND CO	123,455.12	80,242.19	1	0.00
523	CUSIP # 09247X101 BLACKROCK INC	200,575.73	162,499.38	2	0.00
1,076	CUSIP # 126650100 CVS CAREMARK CORPORATION	84,466.00	73,988.28	1	0.00
1,222	CUSIP # 166764100 CHEVRON CORP	131,206.14	146,028.71	1	0.00
2,835	CUSIP # 191216100 COCA-COLA CO	120,317.40	112,600.60	1	1,048.95

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HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,350	CUSIP # 20030N101 COMCAST CORP	238,696.50	174,415.50	2	0.00
1,947	CUSIP # 254687106 DISNEY WALT	220,770.33	146,120.97	2	0.00
2,187	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	175,681.71	137,221.90	1	0.00
1,205	CUSIP # 30231G102 EXXON MOBIL CORPORATION	98,822.05	115,871.62	1	0.00
6,025	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	179,545.00	159,720.93	2	1,446.00
1,230	CUSIP # 372460105 GENUINE PARTS CO	113,664.30	102,068.76	1	830.25
591	CUSIP # 384802104 WW GRAINGER INC	137,561.16	145,221.58	1	0.00
1,010	CUSIP # 458140100 INTEL CORPORATION	36,430.70	26,237.23	0	0.00
2,476	CUSIP # 46625H100 JP MORGAN CHASE & CO	217,491.84	141,179.82	2	0.00
1,592	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	198,283.60	150,190.88	2	0.00
893	CUSIP # 494368103 KIMBERLY-CLARK CORP	117,545.59	94,779.06	1	866.21
1,608	CUSIP # 500754106 THE KRAFT HEINZ CO	146,022.48	86,664.78	1	0.00
1,145	CUSIP # 57636Q104 MASTERCARD INC	128,778.15	95,885.52	1	0.00
2,627	CUSIP # 58933Y105 MERCK & CO INC	166,919.58	137,862.83	1	1,234.69

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HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,196	CUSIP # 594918104 MICROSOFT CORPORATION	210,488.56	145,751.72	2	0.00
900	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	38,772.00	37,520.55	0	171.00
2,200	CUSIP # 654106103 NIKE INC CLASS B	122,606.00	111,775.62	1	396.00
3,299	CUSIP # 68389X105 ORACLE CORP	147,168.39	130,186.95	1	0.00
1,695	CUSIP # 713448108 PEPSICO INC	189,602.70	139,539.34	2	0.00
2,327	CUSIP # 717081103 PFIZER INC	79,606.67	67,233.68	1	0.00
1,665	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	187,978.50	141,797.40	2	2,002.00
1,614	CUSIP # 742718109 PROCTER & GAMBLE CO	145,017.90	129,405.92	1	0.00
500	CUSIP # 855244109 STARBUCKS CORP	29,195.00	28,213.40	0	0.00
2,076	CUSIP # 872540109 TJX COMPANIES INC	164,170.08	122,572.67	1	0.00
1,279	CUSIP # 911312106 UNITED PARCEL SERVICE INC	137,236.70	128,199.76	1	0.00
1,093	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	122,645.53	117,288.54	1	0.00
966	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	158,433.66	70,962.58	1	0.00
2,917	CUSIP # 92343V104 VERIZON COMMUNICATIONS	142,203.75	138,212.43	1	0.00

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HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,630	CUSIP # 949746101 WELLS FARGO & COMPANY	202,045.80	164,983.91	2	0.00
		5,572,748.12	4,388,287.58	47	10,215.69
	FOREIGN STOCK				
1,584	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	173,859.84	166,120.67	1	0.00
1,942	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	81,874.72	104,296.26	1	1,108.55
1,845	CUSIP # 806857108 SCHLUMBERGER LTD	144,094.50	168,690.92	1	922.50
2,019	CUSIP # G1151C101 ACCENTURE PLC	242,037.72	161,290.04	2	0.00
2,038	CUSIP # G29183103 EATON CORP PLC	151,117.70	143,442.63	1	0.00
2,290	CUSIP # G5960L103 MEDTRONIC PLC	184,482.40	163,738.24	2	984.70
		977,466.88	907,578.76	8	3,015.75
	MUTUAL FUNDS - EQUITY				
9,468	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	506,538.00	464,280.66	4	0.00
1,708	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	292,443.76	230,245.03	2	0.00
4,442	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	307,208.72	237,357.04	3	0.00

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HAVERFORD AGGRESSIVE COLLECTIVE
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Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,975	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	925,751.25	812,730.41	8	0.00
22,244	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	1,063,040.76	1,048,099.48	9	0.00
12,194	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	393,866.20	472,640.54	3	0.00
8,180	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	742,907.60	605,639.00	6	0.00
2,518	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	258,472.70	263,830.41	2	0.00
4,013	CUSIP # 922042866 VANGUARD PACIFIC ETF	253,942.64	217,856.94	2	0.00
9,069	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	467,688.33	500,656.59	4	0.00
		5,211,859.96	4,853,336.10	44	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,144.12	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	26,144.12	26,144.12	0	0.00
		26,144.12	26,144.12	0	0.00



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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
190,293.58	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	190,293.58	190,293.58	2	80.22
		190,293.58	190,293.58	2	80.22
U S GOVERNMENT OBLIGATIONS					
350,000	CUSIP # 912828P46 UNITED STATES TREASURY NOTES 1.625% 02/15/2026	329,070.00	322,929.69	4	707.01
		329,070.00	322,929.69	4	707.01
COMMON STOCK					
777	CUSIP # 02209S103 ALTRIA GROUP INC	55,493.34	33,487.64	1	473.97
465	CUSIP # 025537101 AMERICAN ELECTRIC POWER	31,215.45	28,790.83	0	0.00
552	CUSIP # 037833100 APPLE INC	79,300.32	49,226.17	1	0.00
521	CUSIP # 053015103 AUTO DATA PROCESSING INC.	53,345.19	40,380.97	1	296.97
655	CUSIP # 071813109 BAXTER INTERNATIONAL INC	33,968.30	25,530.42	0	85.15
316	CUSIP # 075887109 BECTON DICKINSON AND CO	57,967.04	41,787.79	1	0.00
195	CUSIP # 09247X101 BLACKROCK INC	74,784.45	64,846.41	1	0.00

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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
512	CUSIP # 126650100 CVS CAREMARK CORPORATION	40,192.00	36,586.10	1	0.00
447	CUSIP # 166764100 CHEVRON CORP	47,994.39	53,606.01	1	0.00
1,263	CUSIP # 191216100 COCA-COLA CO	53,601.72	50,664.99	1	467.31
2,168	CUSIP # 20030N101 COMCAST CORP	81,495.12	67,504.51	1	0.00
778	CUSIP # 254687106 DISNEY WALT	88,217.42	61,175.65	1	0.00
779	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	62,577.07	50,772.22	1	0.00
453	CUSIP # 30231G102 EXXON MOBIL CORPORATION	37,150.53	43,442.80	0	0.00
2,382	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	70,983.60	67,228.83	1	571.68
475	CUSIP # 372460105 GENUINE PARTS CO	43,894.75	40,991.31	1	320.63
222	CUSIP # 384802104 VW GRAINGER INC	51,672.72	53,290.98	1	0.00
793	CUSIP # 458140100 INTEL CORPORATION	28,603.51	21,806.54	0	0.00
793	CUSIP # 46625H100 JP MORGAN CHASE & CO	69,657.12	47,477.55	1	0.00
605	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	75,352.75	58,383.51	1	0.00
356	CUSIP # 494368103 KIMBERLY-CLARK CORP	46,860.28	37,950.50	1	345.32

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HAVERFORD BALANCED COLLECTIVE
FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
608	CUSIP # 500754106 THE KRAFT HEINZ CO	55,212.48	36,369.46	1	0.00
452	CUSIP # 57636Q104 MASTERCARD INC	50,836.44	42,987.93	1	0.00
1,052	CUSIP # 58933Y105 MERCK & CO INC	66,844.08	55,266.92	1	494.44
1,471	CUSIP # 594918104 MICROSOFT CORPORATION	96,880.06	73,106.08	1	0.00
787	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	33,903.96	33,601.43	0	149.53
526	CUSIP # 654106103 NIKE INC CLASS B	29,313.98	26,724.53	0	94.68
1,353	CUSIP # 68389X105 ORACLE CORP	60,357.33	52,495.80	1	0.00
721	CUSIP # 713448108 PEPSICO INC	80,651.06	62,922.93	1	0.00
891	CUSIP # 717081103 PFIZER INC	30,481.11	26,066.05	0	0.00
767	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	86,594.30	66,324.04	1	797.68
621	CUSIP # 742718109 PROCTER & GAMBLE CO	55,796.85	50,051.76	1	0.00
1,400	CUSIP # 855244109 STARBUCKS CORP	81,746.00	78,483.86	1	0.00
836	CUSIP # 872540109 TJX COMPANIES INC	66,110.88	52,806.83	1	0.00
500	CUSIP # 911312106 UNITED PARCEL SERVICE INC	53,650.00	53,184.86	1	0.00

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HAVERFORD BALANCED COLLECTIVE
FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
422	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	47,352.62	44,023.18	1	0.00
310	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	50,843.10	22,945.70	1	0.00
1,105	CUSIP # 92343V104 VERIZON COMMUNICATIONS	53,868.75	53,755.67	1	0.00
1,377	CUSIP # 949746101 WELLS FARGO & COMPANY	76,643.82	64,727.29	1	0.00
		2,261,413.89	1,870,776.05	29	4,097.36
FOREIGN STOCK					
916	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	38,618.56	46,065.47	0	522.88
687	CUSIP # 806857108 SCHLUMBERGER LTD	53,654.70	60,069.44	1	343.50
757	CUSIP # G1151C101 ACCENTURE PLC	90,749.16	67,404.38	1	0.00
776	CUSIP # G29183103 EATON CORP PLC	57,540.40	44,481.99	1	0.00
960	CUSIP # G5960L103 MEDTRONIC PLC	77,337.60	68,061.88	1	412.80
		317,900.42	286,083.16	4	1,279.18
MUTUAL FUNDS - FIXED INCOME					
21,022.305	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	208,120.82	205,054.71	3	0.00

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HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,504.041	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	122,287.96	126,157.71	2	0.00
2,870	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	305,798.50	303,111.01	4	0.00
11,306	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,231,901.76	1,223,208.36	16	0.00
4,363	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	459,118.49	459,923.92	6	0.00
11,572	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	339,753.92	331,735.87	4	0.00
		2,666,981.45	2,649,191.58	34	0.00
MUTUAL FUNDS - EQUITY					
3,794	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	202,979.00	186,127.52	3	0.00
767	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	131,325.74	107,374.37	2	0.00
1,680	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	116,188.80	96,038.24	1	0.00
6,076	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	352,104.20	326,710.83	4	0.00
9,282	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	443,586.78	426,047.21	6	0.00
4,603	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	148,676.90	162,965.75	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,939	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	266,919.98	228,758.72	3	0.00
991	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	101,726.15	99,991.35	1	0.00
1,573	CUSIP # 922042866 VANGUARD PACIFIC ETF	99,539.44	86,877.73	1	0.00
3,450	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	177,916.50	163,267.75	2	0.00
		2,040,963.49	1,884,159.47	26	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
113,978.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	113,978.60	113,978.60	1	0.00
		113,978.60	113,978.60	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
132,864.56	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	132,864.56	132,864.56	1	70.32
		132,864.56	132,864.56	1	70.32
U S GOVERNMENT OBLIGATIONS					
100,000	CUSIP # 912828P46 UNITED STATES TREASURY NOTES 1.625% 02/15/2026	94,020.00	92,265.63	1	202.00
		94,020.00	92,265.63	1	202.00
COMMON STOCK					
1,367	CUSIP # 02209S103 ALTRIA GROUP INC	97,631.14	49,766.47	1	833.87
985	CUSIP # 025537101 AMERICAN ELECTRIC POWER	66,123.05	60,509.86	1	0.00
971	CUSIP # 037833100 APPLE INC	139,493.86	86,506.63	1	0.00
917	CUSIP # 053015103 AUTO DATA PROCESSING INC.	93,891.63	65,965.06	1	522.69
1,345	CUSIP # 071813109 BAXTER INTERNATIONAL INC	69,751.70	50,487.13	1	174.85
556	CUSIP # 075887109 BECTON DICKINSON AND CO	101,992.64	68,787.30	1	0.00
343	CUSIP # 09247X101 BLACKROCK INC	131,543.93	110,406.60	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
902	CUSIP # 126650100 CVS CAREMARK CORPORATION	70,807.00	63,885.81	1	0.00
788	CUSIP # 166764100 CHEVRON CORP	84,607.56	88,213.03	1	0.00
2,224	CUSIP # 191216100 COCA-COLA CO	94,386.56	86,433.94	1	822.88
3,816	CUSIP # 20030N101 COMCAST CORP	143,443.44	112,696.99	1	0.00
1,369	CUSIP # 254687106 DISNEY WALT	155,230.91	111,031.86	1	0.00
1,125	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	90,371.25	70,044.56	1	0.00
797	CUSIP # 30231G102 EXXON MOBIL CORPORATION	65,361.97	78,607.94	1	0.00
4,193	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	124,951.40	111,891.90	1	1,006.32
836	CUSIP # 372460105 GENUINE PARTS CO	77,254.76	71,941.50	1	564.30
391	CUSIP # 384802104 VW GRAINGER INC	91,009.16	95,225.15	1	0.00
1,395	CUSIP # 458140100 INTEL CORPORATION	50,317.65	34,972.00	0	0.00
1,437	CUSIP # 46625H100 JP MORGAN CHASE & CO	126,226.08	80,090.28	1	0.00
1,065	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	132,645.75	101,190.40	1	0.00
627	CUSIP # 494368103 KIMBERLY-CLARK CORP	82,532.01	67,242.82	1	608.19

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,070	CUSIP # 500754106 THE KRAFT HEINZ CO	97,166.70	60,955.10	1	0.00
795	CUSIP # 57636Q104 MASTERCARD INC	89,413.65	56,988.30	1	0.00
1,852	CUSIP # 58933Y105 MERCK & CO INC	117,676.08	96,621.36	1	870.44
2,589	CUSIP # 594918104 MICROSOFT CORPORATION	170,511.54	106,111.37	2	0.00
1,385	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	59,665.80	57,917.43	1	263.15
2,125	CUSIP # 654106103 NIKE INC CLASS B	118,426.25	107,965.09	1	382.50
2,382	CUSIP # 68389X105 ORACLE CORP	106,261.02	93,314.83	1	0.00
1,270	CUSIP # 713448108 PEPSICO INC	142,062.20	105,243.56	1	0.00
1,568	CUSIP # 717081103 PFIZER INC	53,641.28	44,618.54	0	0.00
1,351	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	152,527.90	115,986.06	1	1,405.04
1,094	CUSIP # 742718109 PROCTER & GAMBLE CO	98,295.90	86,432.50	1	0.00
2,350	CUSIP # 855244109 STARBUCKS CORP	137,216.50	131,740.77	1	0.00
1,472	CUSIP # 872540109 TJX COMPANIES INC	116,405.76	82,700.69	1	0.00
880	CUSIP # 911312106 UNITED PARCEL SERVICE INC	94,424.00	87,269.24	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
743	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	83,372.03	78,657.95	1	0.00
650	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	106,606.50	51,109.41	1	0.00
1,946	CUSIP # 92343V104 VERIZON COMMUNICATIONS	94,867.50	92,135.43	1	0.00
2,424	CUSIP # 949746101 WELLS FARGO & COMPANY	134,919.84	112,387.99	1	0.00
		4,063,033.90	3,234,052.85	37	7,454.23
FOREIGN STOCK					
1,303	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	143,017.28	135,808.22	1	0.00
1,612	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	67,961.92	87,495.58	1	920.17
1,210	CUSIP # 806857108 SCHLUMBERGER LTD	94,501.00	107,573.35	1	605.00
1,332	CUSIP # G1151C101 ACCENTURE PLC	159,680.16	109,284.22	1	0.00
1,366	CUSIP # G29183103 EATON CORP PLC	101,288.90	78,232.00	1	0.00
1,690	CUSIP # G5960L103 MEDTRONIC PLC	136,146.40	119,589.13	1	726.70
		702,595.66	637,982.50	6	2,251.87
MUTUAL FUNDS - FIXED INCOME					
21,548.299	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	213,328.16	215,437.92	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,992.221	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	159,367.31	164,458.18	1	0.00
2,241	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	238,778.55	238,288.96	2	0.00
7,647	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	833,217.12	832,280.55	8	0.00
2,951	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	310,533.73	311,522.48	3	0.00
7,826	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	229,771.36	224,198.94	2	0.00
		1,984,996.23	1,986,187.03	18	0.00
MUTUAL FUNDS - EQUITY					
6,659	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	356,256.50	325,915.44	3	0.00
1,350	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	231,147.00	185,263.48	2	0.00
3,600	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	248,976.00	194,019.00	2	0.00
10,696	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	619,833.20	561,652.52	6	0.00
17,996	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	860,028.84	844,289.26	8	0.00
9,884	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	319,253.20	353,399.06	3	0.00

ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,174	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	469,902.68	406,722.79	4	0.00
2,041	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	209,508.65	214,327.84	2	0.00
3,252	CUSIP # 922042866 VANGUARD PACIFIC ETF	205,786.56	176,543.92	2	0.00
6,074	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	313,236.18	340,014.92	3	0.00
		3,833,928.81	3,602,148.23	35	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
68,934.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	68,934.46	68,934.46	1	0.00
		68,934.46	68,934.46	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
60,777.4	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	60,777.40	60,777.40	2	21.22
		60,777.40	60,777.40	2	21.22
U S GOVERNMENT OBLIGATIONS					
150,000	CUSIP # 912828P46 UNITED STATES TREASURY NOTES 1.625% 02/15/2026	141,030.00	138,398.44	6	303.00
		141,030.00	138,398.44	6	303.00
COMMON STOCK					
126	CUSIP # 02209S103 ALTRIA GROUP INC	8,998.92	4,733.81	0	76.86
149	CUSIP # 025537101 AMERICAN ELECTRIC POWER	10,002.37	9,290.84	0	0.00
121	CUSIP # 037833100 APPLE INC	17,382.86	11,813.57	1	0.00
139	CUSIP # 053015103 AUTO DATA PROCESSING INC.	14,232.21	12,381.00	1	79.23
213	CUSIP # 071813109 BAXTER INTERNATIONAL INC	11,046.18	8,771.23	0	27.69
48	CUSIP # 075887109 BECTON DICKINSON AND CO	8,805.12	5,346.91	0	0.00
32	CUSIP # 09247X101 BLACKROCK INC	12,272.32	10,143.54	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
234	CUSIP # 126650100 CVS CAREMARK CORPORATION	18,369.00	17,716.74	1	0.00
75	CUSIP # 166764100 CHEVRON CORP	8,052.75	9,022.63	0	0.00
454	CUSIP # 191216100 COCA-COLA CO	19,267.76	18,454.34	1	167.98
534	CUSIP # 20030N101 COMCAST CORP	20,073.06	17,051.26	1	0.00
128	CUSIP # 254687106 DISNEY WALT	14,513.92	10,457.92	1	0.00
129	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	10,362.57	8,061.81	0	0.00
74	CUSIP # 30231G102 EXXON MOBIL CORPORATION	6,068.74	7,282.19	0	0.00
383	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	11,413.40	10,138.18	0	91.92
76	CUSIP # 372460105 GENUINE PARTS CO	7,023.16	6,392.81	0	51.30
49	CUSIP # 384802104 VWV GRAINGER INC	11,405.24	11,720.83	0	0.00
129	CUSIP # 458140100 INTEL CORPORATION	4,653.03	3,251.74	0	0.00
162	CUSIP # 46625H100 JP MORGAN CHASE & CO	14,230.08	8,774.12	1	0.00
144	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	17,935.20	14,544.61	1	0.00
55	CUSIP # 494368103 KIMBERLY-CLARK CORP	7,239.65	5,800.61	0	53.35

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
99	CUSIP # 500754106 THE KRAFT HEINZ CO	8,990.19	5,374.87	0	0.00
114	CUSIP # 57636Q104 MASTERCARD INC	12,821.58	9,542.98	1	0.00
161	CUSIP # 58933Y105 MERCK & CO INC	10,229.94	7,916.50	0	75.67
239	CUSIP # 594918104 MICROSOFT CORPORATION	15,740.54	8,729.14	1	0.00
128	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	5,514.24	5,336.26	0	24.32
144	CUSIP # 654106103 NIKE INC CLASS B	8,025.12	7,316.22	0	25.92
181	CUSIP # 713448108 PEPSICO INC	20,246.66	16,463.75	1	0.00
143	CUSIP # 717081103 PFIZER INC	4,892.03	4,069.17	0	0.00
211	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	23,821.90	18,292.93	1	219.44
99	CUSIP # 742718109 PROCTER & GAMBLE CO	8,895.15	8,132.86	0	0.00
175	CUSIP # 855244109 STARBUCKS CORP	10,218.25	9,810.48	0	0.00
128	CUSIP # 872540109 TJX COMPANIES INC	10,122.24	6,668.79	0	0.00
79	CUSIP # 911312106 UNITED PARCEL SERVICE INC	8,476.70	7,840.29	0	0.00
107	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	12,006.47	11,776.49	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
70	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	11,480.70	5,142.13	0	0.00
179	CUSIP # 92343V104 VERIZON COMMUNICATIONS	8,726.25	8,666.27	0	0.00
229	CUSIP # 949746101 WELLS FARGO & COMPANY	12,746.14	10,527.79	1	0.00
		446,301.64	362,757.61	18	893.68
FOREIGN STOCK					
184	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	20,195.84	19,086.80	1	0.00
143	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	6,028.88	7,843.72	0	81.63
114	CUSIP # 806857108 SCHLUMBERGER LTD	8,903.40	10,273.98	0	57.00
121	CUSIP # G1151C101 ACCENTURE PLC	14,505.48	10,100.01	1	0.00
258	CUSIP # G5960L103 MEDTRONIC PLC	20,784.48	19,065.55	1	110.94
		70,418.08	66,370.06	3	249.57
MUTUAL FUNDS - FIXED INCOME					
13,604.226	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	134,681.84	136,013.75	5	0.00
6,816.238	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	72,456.61	74,063.71	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,336	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	142,350.80	141,554.62	6	0.00
5,263	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	573,456.48	570,734.74	23	0.00
2,043	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	214,984.89	215,052.39	9	0.00
5,387	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	158,162.32	153,603.93	6	0.00
		1,296,092.94	1,291,023.14	52	0.00
MUTUAL FUNDS - EQUITY					
582	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	31,137.00	28,466.33	1	0.00
140	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	23,970.80	19,022.93	1	0.00
336	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	23,237.76	19,339.12	1	0.00
1,315	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	76,204.25	68,580.54	3	0.00
1,944	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	92,903.76	87,892.29	4	0.00
749	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	24,192.70	27,253.27	1	0.00
672	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	61,031.04	51,947.79	2	0.00

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Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
254	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	26,073.10	23,620.73	1	0.00
397	CUSIP # 922042866 VANGUARD PACIFIC ETF	25,122.16	22,241.09	1	0.00
557	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	28,724.49	30,463.54	1	0.00
		412,597.06	378,827.63	17	0.00
COMMON TRUST FUNDS - FIXED INCOME					
57,703.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	57,703.48	57,703.48	2	0.00
		57,703.48	57,703.48	2	0.00



ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,803.17	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4,803.17	4,803.17	0	0.00
		4,803.17	4,803.17	0	0.00
U S GOVERNMENT OBLIGATIONS					
200,000	CUSIP # 912828M64 UNITED STATES TREASURY NOTES 1.25% 11/15/2018	200,164.00	201,029.15	5	946.13
200,000	CUSIP # 912828P95 UNITED STATES TREASURY NOTES 1% 03/15/2019	198,976.00	201,280.68	5	92.39
200,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 05/31/2017	199,980.00	199,996.24	5	418.96
200,000	CUSIP # 912828UJ7 UNITED STATES TREASURY NOTES .875% 01/31/2018	199,718.00	199,956.81	5	290.06
200,000	CUSIP # 912828UZ1 UNITED STATES TREASURY NOTES .625% 04/30/2018	198,962.00	199,092.35	5	524.86
200,000	CUSIP # 912828VQ0 UNITED STATES TREASURY NOTES 1.375% 07/31/2018	200,578.00	201,352.64	5	455.80
		1,198,378.00	1,202,707.87	32	2,728.20
CORPORATE BONDS					
200,000	CUSIP # 00206RBM3 AT&T INC 1.4% 12/01/2017	199,838.00	199,801.33	5	933.33

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
200,000	CUSIP # 031162BQ2 AMGEN INC 2.125% 05/15/2017	200,222.00	200,203.85	5	1,605.56
300,000	CUSIP # 035229CW1 ANHEUSER BUSCH CO INC 5% 03/01/2019	317,955.00	298,090.58	9	1,208.33
200,000	CUSIP # 06051GFJ3 BANK OF AMERICA CORP SR UNSECURED MTN 1.7% 08/25/2017	200,310.00	200,149.28	5	340.00
100,000	CUSIP # 172967JH5 CITIGROUP INC 1.8% 02/05/2018	100,051.00	100,027.56	3	280.00
100,000	CUSIP # 172967JN2 CITIGROUP INC 1.7% 04/27/2018	100,042.00	99,809.91	3	727.22
200,000	CUSIP # 345397WR0 FORD MOTOR CREDIT CORP 1.724% 12/06/2017	199,998.00	199,599.94	5	1,101.44
350,000	CUSIP # 36962G5W0 GENERAL ELECTRIC CAPITAL CORP 2.3% 04/27/2017	350,224.00	350,057.50	9	3,443.61
200,000	CUSIP # 377372AD9 GLAXOSMITHKLINE CAP INC SR UNSECURED 5.65% 05/15/2018	209,240.00	209,658.36	6	4,268.89
200,000	CUSIP # 38141GRC0 GOLDMAN SACHS GROUP INC SR UNSECURED 2.375% 01/22/2018	201,096.00	201,150.37	5	910.42
100,000	CUSIP # 48126EAA5 JP MORGAN CHASE & CO SR UNSECURED 2% 08/15/2017	100,223.00	100,235.43	3	255.56
200,000	CUSIP # 92343VBP8 VERIZON COMMUNICATIONS 3.65% 09/14/2018	205,420.00	204,759.66	5	344.72
		2,384,619.00	2,363,543.77	64	15,419.08

MUTUAL FUNDS - FIXED INCOME

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
276	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	31,643.40	30,797.31	1	0.00
		31,643.40	30,797.31	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
52,607.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	52,607.48	52,607.48	1	0.00
		52,607.48	52,607.48	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
388,190.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	388,190.33	388,190.33	5	0.00
		388,190.33	388,190.33	5	0.00
COMMON TRUST FUNDS - EQUITY					
77,168.56	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	7,107,841.72	6,402,906.78	95	0.00
		7,107,841.72	6,402,906.78	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX6193
HB&T LARGE CAP VALUE INDEX FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
39,613.03	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,613.03	39,613.03	5	0.00
		39,613.03	39,613.03	5	0.00
COMMON TRUST FUNDS - EQUITY					
25,280	CUSIP # 06739Q339 BLACKROCK RUSSELL 1000 VALUE FUND F	743,613.73	606,517.48	95	0.00
		743,613.73	606,517.48	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
708,826.22	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	708,826.22	708,826.22	1	0.00
		708,826.22	708,826.22	1	0.00
INSURANCE POLICIES/ANNUITIES					
3,952,050.599	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	47,938,373.77	46,080,407.49	97	0.00
		47,938,373.77	46,080,407.49	97	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5149
HBS METLIFE STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,503,413.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,503,413.90	1,503,413.90	7	0.00
		1,503,413.90	1,503,413.90	7	0.00
INSURANCE POLICIES/ANNUITIES					
175,441.808	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	18,676,306.79	18,053,649.53	93	0.00
		18,676,306.79	18,053,649.53	93	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,073,676.97	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5,073,676.97	5,073,676.97	9	6.25
10,744,670.94	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	10,744,670.94	10,744,670.94	18	0.00
		15,818,347.91	15,818,347.91	27	6.25
COMMERCIAL PAPER/REPO AGREEMENTS					
3,000,000	CUSIP # 00280NR69 ABBNEY NATL TREASURY SRVCS PLC A1/P1 04/06/2017	2,990,703.50	2,990,703.50	5	8,831.65
3,000,000	CUSIP # 03785DSF4 APPLE INC A1/P1 05/15/2017	2,994,663.50	2,994,663.50	5	2,638.24
3,000,000	CUSIP # 06538BUS0 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 07/26/2017	2,988,503.50	2,988,503.50	5	287.39
3,000,000	CUSIP # 2284K0U60 CROWN POINT CAPITAL CO A1/P1 07/06/2017	2,990,420.17	2,990,420.17	5	287.39
3,000,000	CUSIP # 26244HRA3 DUKE ENERGY CORP A2/P2 04/10/2017	2,995,466.00	2,995,466.00	5	3,709.63
3,000,000	CUSIP # 64105GRS5 NESTLE CAP CORP A1/P1 04/26/2017	2,994,678.50	2,994,678.50	5	3,784.15
3,000,000	CUSIP # 65475LSC7 NISSAN MOTOR ACCEPTANCE CORP A2/P2 05/12/2017	2,993,403.50	2,993,403.50	5	3,448.15
3,000,000	CUSIP # 83369BRH1 SOCIETE GENERALE INC A1/P1 04/17/2017	2,996,013.50	2,996,013.50	5	2,910.76

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		23,943,852.17	23,943,852.17	41	25,897.36
GUARANTEED CONTRACTS					
5,102,902.41	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,102,902.41	5,102,902.41	9	0.00
		5,102,902.41	5,102,902.41	9	0.00
U S GOVERNMENT OBLIGATIONS					
2,500,000	CUSIP # 912828F54 UNITED STATES TREASURY NOTES .875% 10/15/2017	2,499,250.00	2,499,627.88	4	0.00
3,000,000	CUSIP # 912828PA2 UNITED STATES TREASURY NOTES 1.875% 09/30/2017	3,013,950.00	3,016,847.87	5	153.69
3,000,000	CUSIP # 912828SS0 UNITED STATES TREASURY NOTES .875% 04/30/2017	3,000,480.00	3,000,876.26	5	11,022.10
3,000,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 05/31/2017	2,999,700.00	3,000,524.62	5	6,284.34
2,500,000	CUSIP # 912828UE8 UNITED STATES TREASURY NOTES .75% 12/31/2017	2,495,000.00	2,495,623.97	4	0.00
		14,008,380.00	14,013,500.60	24	17,460.13
COMMON TRUST FUNDS - FIXED INCOME					
5,000,721.64	CUSIP # 381429554 GOLDMAN SACHS STABLE VALUE COLLECTIVE TRUST IV	5,000,721.64	5,000,721.64	8	181.69
		5,000,721.64	5,000,721.64	8	181.69



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,821.07	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4,821.07	4,821.07	0	0.00
		4,821.07	4,821.07	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,301	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	153,400.91	158,727.42	9	0.00
969	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	102,316.71	101,953.66	6	0.00
1,122	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	127,571.40	127,986.54	8	0.00
7,546	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	140,808.36	135,580.86	9	0.00
2,135	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	102,693.50	102,373.25	6	0.00
3,499	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	166,342.46	166,202.50	10	0.00
5,484	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	268,003.08	267,797.41	16	0.00
7,783	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	217,612.68	214,215.22	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,278,749.10	1,274,836.86	78	0.00
MUTUAL FUNDS - EQUITY					
829	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	22,432.74	21,204.66	1	0.00
1,202	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	47,346.78	46,312.78	3	0.00
486	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	63,918.72	58,874.60	4	0.00
254	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	15,821.66	14,630.04	1	0.00
363	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	48,053.94	45,652.56	3	78.41
698	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	25,372.30	24,429.50	2	0.00
114	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	16,036.38	14,813.15	1	0.00
131	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	16,094.66	14,936.28	1	0.00
669	CUSIP # 922908744 VANGUARD VALUE ETF	63,802.53	60,040.92	4	0.00
		318,879.71	300,894.49	20	78.41
COMMON TRUST FUNDS - FIXED INCOME					
31,353.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	31,353.95	31,353.95	2	0.00
		31,353.95	31,353.95	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,792.71	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	3,792.71	3,792.71	0	0.00
		3,792.71	3,792.71	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,271	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	149,863.61	155,830.01	7	0.00
946	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	99,888.14	99,612.98	5	0.00
1,096	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	124,615.20	125,020.72	6	0.00
7,372	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	137,561.52	132,668.30	6	0.00
2,085	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	100,288.50	99,975.75	5	0.00
3,418	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	162,491.72	162,355.00	8	0.00
5,358	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	261,845.46	261,680.88	12	0.00
7,603	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	212,579.88	209,083.07	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,249,134.03	1,246,226.71	59	0.00
	MUTUAL FUNDS - EQUITY				
2,160	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	58,449.60	55,249.77	3	0.00
3,131	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	123,330.09	116,893.14	6	0.00
1,266	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	166,504.32	153,376.80	8	0.00
663	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	41,298.27	37,763.12	2	0.00
947	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	125,363.86	119,104.16	6	191.91
1,819	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	66,120.65	63,662.04	3	0.00
298	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	41,919.66	38,522.30	2	0.00
343	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	42,140.98	38,763.83	2	0.00
1,744	CUSIP # 922908744 VANGUARD VALUE ETF	166,325.28	155,162.80	8	0.00
		831,452.71	778,497.96	39	191.91
	COMMON TRUST FUNDS - FIXED INCOME				
34,963.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	34,963.65	34,963.65	2	0.00
		34,963.65	34,963.65	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
27,132.3	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	27,132.30	27,132.30	0	0.00
		27,132.30	27,132.30	0	0.00
MUTUAL FUNDS - EQUITY					
25,637	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	693,737.22	655,758.57	7	0.00
37,163	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	1,463,850.57	1,398,820.29	14	0.00
15,031	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,976,877.12	1,820,846.98	20	0.00
7,877	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	490,658.33	449,092.48	5	0.00
11,239	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	1,487,818.82	1,413,657.87	15	2,299.30
21,594	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	784,941.90	755,824.10	8	0.00
3,541	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	498,112.47	457,971.36	5	0.00
4,065	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	499,425.90	459,494.44	5	0.00
20,709	CUSIP # 922908744 VANGUARD VALUE ETF	1,975,017.33	1,842,469.38	20	0.00
		9,870,439.66	9,253,935.47	98	2,299.30
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
218,180.29	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	218,180.29	218,180.29	2	0.00
		218,180.29	218,180.29	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
16,471.25	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	16,471.25	16,471.25	0	0.00
		16,471.25	16,471.25	0	0.00
MUTUAL FUNDS - FIXED INCOME					
955	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	112,604.05	117,554.57	2	0.00
712	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	75,180.08	74,971.94	1	0.00
825	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	93,802.50	94,107.75	1	0.00
5,543	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	103,432.38	99,740.67	2	0.00
1,568	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	75,420.80	75,185.60	1	0.00
2,570	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	122,177.80	122,075.00	2	0.00
4,029	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	196,897.23	196,771.64	3	0.00
5,717	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	159,847.32	157,206.40	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		939,362.16	937,613.57	14	0.00
MUTUAL FUNDS - EQUITY					
13,807	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	373,617.42	353,163.73	6	0.00
20,015	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	788,390.85	745,254.76	12	0.00
8,095	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,064,654.40	980,858.51	16	0.00
4,242	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	264,234.18	241,773.78	4	0.00
6,053	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	801,296.14	761,066.55	12	1,920.15
11,630	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	422,750.50	406,939.14	6	0.00
1,907	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	268,257.69	246,516.93	4	0.00
2,189	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	268,940.54	247,333.58	4	0.00
11,153	CUSIP # 922908744 VANGUARD VALUE ETF	1,063,661.61	992,276.84	16	0.00
		5,315,803.33	4,975,183.82	81	1,920.15
COMMON TRUST FUNDS - FIXED INCOME					
93,237.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	93,237.41	93,237.41	1	0.00
		93,237.41	93,237.41	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
19,234.99	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	19,234.99	19,234.99	0	0.00
		19,234.99	19,234.99	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,250	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	383,207.50	397,171.88	4	0.00
2,421	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	255,633.39	254,763.41	3	0.00
2,805	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	318,928.50	319,966.35	3	0.00
18,856	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	351,852.96	340,827.27	4	0.00
5,334	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	256,565.40	255,765.30	3	0.00
8,743	CUSIP # 78467V608 SPDR BLACKSTONE/GSO SENIOR LOAN ETF	415,642.22	415,292.50	4	0.00
13,704	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	669,714.48	669,224.38	7	0.00
19,448	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	543,766.08	535,640.40	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		3,195,310.53	3,188,651.49	34	0.00
MUTUAL FUNDS - EQUITY					
15,391	CUSIP # 233051853 DB X-TRACKERS MSCI EUROPE HEDGED EQTY ETF	416,480.46	395,758.55	4	0.00
22,311	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	878,830.29	841,500.50	9	0.00
9,024	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,186,836.48	1,098,198.29	13	0.00
4,729	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	294,569.41	271,015.05	3	0.00
6,747	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	893,167.86	849,954.73	10	1,330.18
12,964	CUSIP # 78463X202 SPDR EURO STOXX 50 FUND	471,241.40	454,507.48	5	0.00
2,126	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	299,064.42	276,427.39	3	0.00
2,440	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	299,778.40	277,913.61	3	0.00
12,433	CUSIP # 922908744 VANGUARD VALUE ETF	1,185,735.21	1,114,970.78	13	0.00
		5,925,703.93	5,580,246.38	64	1,330.18
COMMON TRUST FUNDS - FIXED INCOME					
182,493.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	182,493.42	182,493.42	2	0.00
		182,493.42	182,493.42	2	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
REBATE RECEIVABLE		1,855.27	0.00	1,855.27		0.00
		1,855.27	0.00	1,855.27	0.12	0.00
PAYABLE FOR TRUSTEE FEES		-106.18	0.00	-106.18		0.00
		-106.18	0.00	-106.18	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-606.41	0.00	-606.41		0.00
		-606.41	0.00	-606.41	-0.04	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,478.70	0.00	-1,478.70		0.00
		-1,478.70	0.00	-1,478.70	-0.09	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-19,046.48	0.00	-19,046.48		0.00
		-19,046.48	0.00	-19,046.48	-1.22	0.00
PAYABLE FOR CUSTODIAN FEES		150.62	0.00	150.62		0.00
		150.62	0.00	150.62	0.01	0.00
108,820.750 BLACKROCK LIQ TREAS TR INSTL	100.0000	108,820.75	35.81	108,820.75		0.00
996229704 FD 62	100.0000	108,820.75	35.81	108,820.75	6.95	0.00
SUBTOTAL UNITED STATES		89,588.87	35.81	89,588.87		0.00
		89,588.87	35.81	89,588.87	5.72	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		89,588.87	35.81	89,588.87		0.00
		89,588.87	35.81	89,588.87	5.72	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS						
		89,588.87	35.81	89,588.87	5.72	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
5,000.000 BROOKFIELD ASSET MANAGEMENT IN 112585AH7 4.000% 01/15/2025 DD 01/15/15	100.6721 100.6721	5,000.00 5,000.00	42.55 42.55	5,033.61 5,033.61		33.61 33.61
5,000.000 BROOKFIELD FINANCE INC 11271LAA0 4.250% 06/02/2026 DD 06/02/16	100.4869 100.4869	4,996.70 4,996.70	70.61 70.61	5,024.35 5,024.35	0.32	27.65 27.65
9,000.000 HUSKY ENERGY INC 448055AC7 6.200% 09/15/2017 DD 09/11/07	102.0721 102.0721	9,071.44 9,071.44	25.50 25.50	9,186.49 9,186.49	0.59	115.05 115.05
SUBTOTAL CANADA		19,068.14	138.66	19,244.45		176.31
		19,068.14	138.66	19,244.45	1.23	176.31
GERMANY						
5,000.000 DEUTSCHE BANK AG/LONDON 25152RWY5 1.350% 05/30/2017 DD 05/30/14	99.9646 99.9646	4,993.19 4,993.19	22.53 22.53	4,998.23 4,998.23	0.32	5.04 5.04
MEXICO						
10,000.000 PETROLEOS MEXICANOS 71654QAW2 6.000% 03/05/2020 DD 09/05/10	107.3000 107.3000	10,676.10 10,676.10	43.92 43.92	10,730.00 10,730.00	0.69	53.90 53.90
UNITED KINGDOM						
25,000.000 BP CAPITAL MARKETS PLC 05565QCH9 VAR RT 09/26/2018 DD 09/26/13	100.6439 100.6439	24,809.60 24,809.60	7.32 7.32	25,160.98 25,160.98	1.61	351.38 351.38
UNITED STATES						

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	96.5926 96.5926	4,985.20 4,985.20	64.58 64.58	4,829.63 4,829.63	0.31	-155.57 -155.57
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	101.1251 101.1251	10,394.89 10,394.89	128.83 128.83	10,112.51 10,112.51	0.65	-282.38 -282.38
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	101.0058 101.0058	4,999.91 4,999.91	12.09 12.09	5,050.29 5,050.29	0.32	50.38 50.38
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	108.0724 108.0724	9,976.50 9,976.50	81.80 81.80	10,807.24 10,807.24	0.69	830.74 830.74
14,000.000 APPALACHIAN POWER CO 037735CE5 5.800% 10/01/2035 DD 09/29/05	116.5086 116.5086	16,367.68 16,367.68	408.03 408.03	16,311.20 16,311.20	1.04	-56.48 -56.48
5,000.000 APPLE INC 037833BS8 2.250% 02/23/2021 DD 02/23/16	100.3032 100.3032	5,088.26 5,088.26	11.28 11.28	5,015.16 5,015.16	0.32	-73.10 -73.10
10,000.000 AUTOZONE INC 053332AL6 4.000% 11/15/2020 DD 11/15/10	105.1541 105.1541	10,552.81 10,552.81	151.52 151.52	10,515.41 10,515.41	0.67	-37.40 -37.40
15,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13	100.6206 100.6206	15,210.23 15,210.23	110.32 110.32	15,093.09 15,093.09	0.96	-117.14 -117.14
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	116.4827 116.4827	11,690.10 11,690.10	375.36 375.36	11,648.27 11,648.27	0.74	-41.83 -41.83

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	100.0727 100.0727	9,996.54 9,996.54	9.86 9.86	10,007.27 10,007.27	 0.64	10.73 10.73
25,000.000 COMM 2014-CCRE18 MORT CR18 ASB 12632QAU7 3.452% 07/15/2047 DD 06/01/14	104.0985 104.0985	26,572.23 26,572.23	71.92 71.92	26,024.62 26,024.62	 1.66	-547.61 -547.61
15,000.000 CABELA'S CREDIT CARD MAST 2 A1 126802DH7 2.250% 07/17/2023 DD 07/15/15	100.3082 100.3082	14,790.51 14,790.51	15.47 15.47	15,046.23 15,046.23	 0.96	255.72 255.72
15,000.000 CAPITAL ONE MULTI-ASSET A5 A5 14041NFG1 1.660% 06/17/2024 DD 08/25/16	97.6198 97.6198	14,995.55 14,995.55	11.39 11.39	14,642.97 14,642.97	 0.94	-352.58 -352.58
15,000.000 CAPITAL ONE MULTI-ASSET A6 A6 14041NFH9 1.820% 09/15/2022 DD 12/08/16	99.9503 99.9503	14,997.83 14,997.83	12.41 12.41	14,992.55 14,992.55	 0.96	-5.28 -5.28
10,000.000 CARMAX AUTO OWNER TRUST 20 1 D 14313LAG1 1.990% 08/15/2019 DD 02/14/13	100.0053 100.0053	10,006.86 10,006.86	16.43 16.43	10,000.53 10,000.53	 0.64	-6.33 -6.33
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	100.8232 100.8232	9,998.47 9,998.47	12.24 12.24	10,082.32 10,082.32	 0.64	83.85 83.85
7,000.000 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	105.3755 105.3755	7,318.83 7,318.83	37.12 37.12	7,376.28 7,376.28	 0.47	57.45 57.45
20,000.000 CHEVRON CORP 166764AH3 3.191% 06/24/2023 DD 06/24/13	102.3958 102.3958	20,398.09 20,398.09	173.60 173.60	20,479.16 20,479.16	 1.31	81.07 81.07

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	101.2712 101.2712	15,465.87 15,465.87	63.30 63.30	15,190.68 15,190.68	0.97	-275.19 -275.19
15,000.000 ERP OPERATING LP 26884AAZ6 4.625% 12/15/2021 DD 12/12/11	107.8036 107.8036	16,125.90 16,125.90	204.99 204.99	16,170.54 16,170.54	1.03	44.64 44.64
10,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	99.6111 99.6111	9,929.88 9,929.88	135.61 135.61	9,961.11 9,961.11	0.64	31.23 31.23
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	88.0482 88.0482	6,215.07 6,215.07	8.68 8.68	6,093.82 6,093.82	0.39	-121.25 -121.25
15,000.000 FNMA GTD REMIC P/T 16-M5 A2 3136AR5S3 2.464% 04/25/2026 DD 05/01/16	96.2502 96.2502	15,450.37 15,450.37	30.69 30.69	14,437.52 14,437.52	0.92	-1,012.85 -1,012.85
16,767.420 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	102.1026 102.1026	17,330.85 17,330.85	41.85 41.85	17,119.97 17,119.97	1.09	-210.88 -210.88
3,506.340 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	101.1581 101.1581	3,588.04 3,588.04	8.68 8.68	3,546.95 3,546.95	0.23	-41.09 -41.09
15,000.000 FHLMC MULTICLASS MTG 3137BEF58 2.456% 08/25/2019 DD 10/01/14	101.5569 101.5569	15,377.79 15,377.79	30.69 30.69	15,233.54 15,233.54	0.97	-144.25 -144.25
7,000.000 FHLMC MULTIFAMILY STRU K045 A2 3137BHXJ1 3.023% 01/25/2025 DD 05/01/15	101.8590 101.8590	7,525.34 7,525.34	17.67 17.67	7,130.13 7,130.13	0.46	-395.21 -395.21

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,101.720 FHLMC MULTIFAMILY STRU K049 A1 3137BLMY1 2.475% 03/25/2025 DD 10/01/15	99.6950 99.6950	14,192.74 14,192.74	29.14 29.14	14,058.70 14,058.70	 0.90	-134.04 -134.04
16,373.966 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	104.8979 104.8979	17,525.50 17,525.50	54.56 54.56	17,175.94 17,175.94	 1.10	-349.56 -349.56
21,278.640 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	102.3490 102.3490	21,999.06 21,999.06	62.00 62.00	21,778.48 21,778.48	 1.39	-220.58 -220.58
21,519.300 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	102.3490 102.3490	22,234.54 22,234.54	62.62 62.62	22,024.79 22,024.79	 1.41	-209.75 -209.75
5,449.760 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	121.0394 121.0394	6,653.27 6,653.27	36.27 36.27	6,596.36 6,596.36	 0.42	-56.91 -56.91
11,000.000 FORD CREDIT AUTO OWNER TRU A C 34531EAG1 2.410% 07/15/2023 DD 01/25/17	100.1865 100.1865	10,999.70 10,999.70	12.07 12.07	11,020.51 11,020.51	 0.70	20.81 20.81
14,000.000 SYNCHRONY CREDIT CARD MAST 2 A 36159JCV1 2.220% 01/15/2022 DD 02/02/12	100.8240 100.8240	14,112.74 14,112.74	14.28 14.28	14,115.35 14,115.35	 0.90	2.61 2.61
9,431.700 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	104.7203 104.7203	9,790.38 9,790.38	32.24 32.24	9,876.90 9,876.90	 0.63	86.52 86.52
5,969.234 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	114.5382 114.5382	6,450.69 6,450.69	37.20 37.20	6,837.06 6,837.06	 0.44	386.37 386.37

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
9,821.388 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	116.0218 116.0218	10,446.03 10,446.03	57.35 57.35	11,394.95 11,394.95	0.73	948.92 948.92
4,412.241 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	117.8856 117.8856	4,739.58 4,739.58	25.73 25.73	5,201.40 5,201.40	0.33	461.82 461.82
7,331.410 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	108.1520 108.1520	7,898.86 7,898.86	39.68 39.68	7,929.07 7,929.07	0.51	30.21 30.21
15,000.000 GS MORTGAGE SECURITIES GS5 AAB 36252HAE1 3.467% 03/10/2050 DD 03/01/17	103.3814 103.3814	15,449.78 15,449.78	44.29 44.29	15,507.21 15,507.21	0.99	57.43 57.43
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	102.9604 102.9604	10,166.56 10,166.56	130.08 130.08	10,296.04 10,296.04	0.66	129.48 129.48
5,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	101.0768 101.0768	4,991.00 4,991.00	10.54 10.54	5,053.84 5,053.84	0.32	62.84 62.84
10,000.000 GOLDMAN SACHS GROUP INC/THE 38145GAG5 2.350% 11/15/2021 DD 09/27/16	97.9383 97.9383	9,776.51 9,776.51	119.04 119.04	9,793.83 9,793.83	0.63	17.32 17.32
20,686.347 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	98.1535 98.1535	20,705.75 20,705.75	34.41 34.41	20,304.37 20,304.37	1.30	-401.38 -401.38
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	100.4656 100.4656	10,072.99 10,072.99	133.76 133.76	10,046.56 10,046.56	0.64	-26.43 -26.43

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	107.2504 107.2504	10,759.34 10,759.34	105.00 105.00	10,725.04 10,725.04	0.69	-34.30 -34.30
15,000.000 HOME DEPOT INC/THE 437076BG6 2.625% 06/01/2022 DD 06/02/15	100.8160 100.8160	15,059.49 15,059.49	131.60 131.60	15,122.40 15,122.40	0.97	62.91 62.91
30,000.000 INTEL CORP 458140AK6 4.800% 10/01/2041 DD 09/19/11	110.7638 110.7638	30,210.85 30,210.85	720.00 720.00	33,229.14 33,229.14	2.12	3,018.29 3,018.29
10,000.000 JPMORGAN CHASE & CO 46625HHL7 6.300% 04/23/2019 DD 04/23/09	108.6255 108.6255	10,851.15 10,851.15	277.24 277.24	10,862.55 10,862.55	0.69	11.40 11.40
10,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	103.7700 103.7700	10,430.37 10,430.37	31.62 31.62	10,377.00 10,377.00	0.66	-53.37 -53.37
15,000.000 KRAFT HEINZ FOODS CO 50076QAE6 5.000% 06/04/2042 DD 12/04/12	101.8013 101.8013	15,397.19 15,397.19	243.87 243.87	15,270.20 15,270.20	0.98	-126.99 -126.99
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	102.1776 102.1776	5,010.95 5,010.95	78.98 78.98	5,108.88 5,108.88	0.33	97.93 97.93
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	105.5908 105.5908	21,075.73 21,075.73	76.00 76.00	21,118.16 21,118.16	1.35	42.43 42.43
25,000.000 PRUDENTIAL FINANCIAL INC 74432QBP9 4.500% 11/15/2020 DD 11/18/10	107.2974 107.2974	26,312.82 26,312.82	424.74 424.74	26,824.35 26,824.35	1.71	511.53 511.53

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	98.8569 98.8569	4,984.69 4,984.69	8.80 8.80	4,942.85 4,942.85	0.32	-41.84 -41.84
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	100.3621 100.3621	4,995.80 4,995.80	5.44 5.44	5,018.11 5,018.11	0.32	22.31 22.31
15,064.450 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	107.7147 107.7147	16,421.86 16,421.86	333.19 333.19	16,226.62 16,226.62	1.04	-195.24 -195.24
6,502.900 SBA GTD PARTN CTFS 2008-20A 1 83162CRN5 5.170% 01/01/2028 DD 01/16/08	107.6350 107.6350	6,712.18 6,712.18	83.80 83.80	6,999.40 6,999.40	0.45	287.22 287.22
8,259.460 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	101.4859 101.4859	8,558.18 8,558.18	39.65 39.65	8,382.19 8,382.19	0.54	-175.99 -175.99
15,000.000 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	111.4012 111.4012	16,698.53 16,698.53	119.57 119.57	16,710.18 16,710.18	1.07	11.65 11.65
137,000.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	99.3828 99.3828	144,954.92 144,954.92	1,555.44 1,555.44	136,154.44 136,154.44	8.70	-8,800.48 -8,800.48
184,000.000 U S TREASURY NOTE 912828P46 1.625% 02/15/2026 DD 02/15/16	94.0195 94.0195	172,363.79 172,363.79	371.69 371.69	172,995.88 172,995.88	11.05	632.09 632.09
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	97.8804 97.8804	10,120.04 10,120.04	58.26 58.26	9,788.04 9,788.04	0.63	-332.00 -332.00

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 VERIZON COMMUNICATIONS INC 92343VBR4 5.150% 09/15/2023 DD 09/18/13	110.0598 110.0598	16,472.28 16,472.28	35.36 35.36	16,508.97 16,508.97	1.05	36.69 36.69
10,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	107.8561 107.8561	10,679.10 10,679.10	106.04 106.04	10,785.61 10,785.61	0.69	106.51 106.51
15,000.000 WFRBS COMMERCIAL MORTG C12 ASB 92937FAE1 2.838% 03/15/2048 DD 03/01/13	101.6144 101.6144	15,562.37 15,562.37	35.34 35.34	15,242.15 15,242.15	0.97	-320.22 -320.22
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	104.7722 104.7722	5,276.45 5,276.45	47.28 47.28	5,238.61 5,238.61	0.33	-37.84 -37.84
15,000.000 WELLS FARGO & CO 949746SK8 3.069% 01/24/2023 DD 01/24/17	100.6082 100.6082	15,000.00 15,000.00	86.72 86.72	15,091.23 15,091.23	0.96	91.23 91.23
25,000.000 WORLD FINANCIAL NETWORK CR C M 981464DL1 3.320% 08/15/2022 DD 07/19/12	101.5280 101.5280	25,383.51 25,383.51	37.91 37.91	25,382.00 25,382.00	1.62	-1.51 -1.51
10,000.000 BANC OF AMERICA COMMERCIA 4 AM 059513AG6 VAR RT 02/10/2051 DD 11/01/07	100.9666 100.9666	10,882.86 10,882.86	49.34 49.34	10,096.66 10,096.66	0.64	-786.20 -786.20
10,000.000 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	100.3960 100.3960	9,943.14 9,943.14	4.13 4.13	10,039.60 10,039.60	0.64	96.46 96.46
10,000.000 CATERPILLAR FINANCIAL SERVICES 14912L6Q9 VAR RT 02/23/2018 DD 02/25/16	100.4856 100.4856	10,033.60 10,033.60	17.87 17.87	10,048.56 10,048.56	0.64	14.96 14.96

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,746.150 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	101.9668 101.9668	5,949.22 5,949.22	24.80 24.80	5,859.16 5,859.16	 0.37	-90.06 -90.06
15,000.000 CITIGROUP INC 172967LE9 VAR RT 01/10/2020 DD 01/10/17	100.3354 100.3354	15,002.70 15,002.70	60.75 60.75	15,050.31 15,050.31	 0.96	47.61 47.61
14,012.530 FNMA GTD REMIC P/T 14-M1 ASQ2 3136AHUV0 VAR RT 11/25/2018 DD 01/01/14	100.8244 100.8244	14,171.24 14,171.24	27.15 27.15	14,128.05 14,128.05	 0.90	-43.19 -43.19
15,000.000 FNMA GTD REMIC P/T 15-M8 A2 3136ANSB4 VAR RT 01/25/2025 DD 05/01/15	100.6042 100.6042	15,930.48 15,930.48	36.27 36.27	15,090.63 15,090.63	 0.96	-839.85 -839.85
4,967.770 FNMA GTD REMIC P/T 17-M1 A1 3136AUZX2 VAR RT 09/25/2026 DD 01/01/17	98.8874 98.8874	4,942.97 4,942.97	9.92 9.92	4,912.50 4,912.50	 0.31	-30.47 -30.47
14,278.540 GNMA II POOL #0AH1154 36182HH74 VAR RT 10/20/2065 DD 11/01/15	108.7528 108.7528	15,751.92 15,751.92	55.23 55.23	15,528.31 15,528.31	 0.99	-223.61 -223.61
10,269.960 GNMA II POOL #0AT2417 36194AVJ3 VAR RT 07/20/2066 DD 08/01/16	109.3716 109.3716	11,696.72 11,696.72	39.06 39.06	11,232.42 11,232.42	 0.72	-464.30 -464.30
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	101.9067 101.9067	10,839.68 10,839.68	48.07 48.07	10,190.67 10,190.67	 0.65	-649.01 -649.01
10,000.000 JP MORGAN CHASE COMMERC LDP2 E 46625YNM1 VAR RT 07/15/2042 DD 06/01/05	101.4951 101.4951	9,959.38 9,959.38	41.54 41.54	10,149.51 10,149.51	 0.65	190.13 190.13

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 JP MORGAN CHASE COMMER CB19 AJ 46630VAL6 VAR RT 02/12/2049 DD 06/01/07	80.3910 80.3910	8,413.58 8,413.58	48.25 48.25	8,039.10 8,039.10	0.51	-374.48 -374.48
20,000.000 METLIFE INC 59156RBK3 VAR RT 12/15/2017 DD 09/15/14	100.3776 100.3776	20,067.17 20,067.17	17.34 17.34	20,075.52 20,075.52	1.28	8.35 8.35
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	100.9540 100.9540	15,007.61 15,007.61	71.56 71.56	15,143.10 15,143.10	0.97	135.49 135.49
4,481.600 MORGAN STANLEY CAPITAL T27 A4 61754JAF5 VAR RT 06/11/2042 DD 07/01/07	100.1288 100.1288	4,658.85 4,658.85	21.42 21.42	4,487.37 4,487.37	0.29	-171.48 -171.48
6,792.650 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.3460 100.3460	6,691.74 6,691.74	20.94 20.94	6,816.15 6,816.15	0.44	124.41 124.41
13,292.800 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	95.2028 95.2028	12,837.01 12,837.01	6.33 6.33	12,655.12 12,655.12	0.81	-181.89 -181.89
19,000.000 U S TREASURY NOTE 912828M23 VAR RT 10/31/2017 DD 10/31/15	100.1044 100.1044	19,020.30 19,020.30	26.18 26.18	19,019.84 19,019.84	1.21	-0.46 -0.46
20,000.000 WFRBS COMMERCIAL MORTGA C16 AS 92938EAW3 VAR RT 09/15/2046 DD 09/01/13	108.4723 108.4723	21,194.06 21,194.06	77.81 77.81	21,694.46 21,694.46	1.39	500.40 500.40
2,366.550 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	102.8908 102.8908	2,433.12 2,433.12	7.75 7.75	2,434.96 2,434.96	0.16	1.84 1.84

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,410.650 EQUITY ONE MORTGAGE PASS- 2 M1	97.6719	16,624.16	82.69	17,005.31		381.15
294751EK4 VAR RT 07/25/2034 DD 04/01/04	97.6719	16,624.16	82.69	17,005.31	1.09	381.15
SUBTOTAL UNITED STATES		1,424,898.38	8,989.61	1,415,731.66		-9,166.72
		1,424,898.38	8,989.61	1,415,731.66	90.44	-9,166.72
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,484,445.41	9,202.04	1,475,865.32		-8,580.09
		1,484,445.41	9,202.04	1,475,865.32	94.29	-8,580.09
TOTAL FIXED INCOME SECURITIES		1,484,445.41	9,202.04	1,475,865.32	94.29	-8,580.09
TOTAL ASSETS - BASE:		1,574,034.28	9,237.85	1,565,454.19	100.01	-8,580.09
NET ASSETS - BASE:				1,574,692.04		

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		1,738.74	0.00	1,738.74		0.00
			1,738.74	0.00	1,738.74	0.11	0.00
	PAYABLE FOR TRUSTEE FEES		-110.00	0.00	-110.00		0.00
			-110.00	0.00	-110.00	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-491.78	0.00	-491.78		0.00
			-491.78	0.00	-491.78	-0.03	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,478.70	0.00	-1,478.70		0.00
			-1,478.70	0.00	-1,478.70	-0.09	0.00
	PAYABLE FOR CUSTODIAN FEES		-1,142.50	0.00	-1,142.50		0.00
			-1,142.50	0.00	-1,142.50	-0.07	0.00
82,848.000	BLACKROCK LIQ TREAS TR INSTL	100.0000	82,848.00	35.74	82,848.00		0.00
996229704	FD 62	100.0000	82,848.00	35.74	82,848.00	5.15	0.00
	SUBTOTAL UNITED STATES		81,363.76	35.74	81,363.76		0.00
			81,363.76	35.74	81,363.76	5.06	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		81,363.76	35.74	81,363.76		0.00
			81,363.76	35.74	81,363.76	5.06	0.00
	TOTAL CASH & CASH EQUIVALENTS		81,363.76	35.74	81,363.76	5.06	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
GERMANY						
15,000.000 DEUTSCHE BANK AG/LONDON	99.9646	14,979.70	67.58	14,994.69		14.99
25152RWY5 1.350% 05/30/2017 DD 05/30/14	99.9646	14,979.70	67.58	14,994.69	0.93	14.99
JAPAN						
15,000.000 NIPPON TELEGRAPH & TELEPHONE C	100.0027	15,009.50	42.84	15,000.41		-9.09
654624AE5 1.400% 07/18/2017 DD 07/18/12	100.0027	15,009.50	42.84	15,000.41	0.93	-9.09
LUXEMBOURG						
5,000.000 ACTAVIS FUNDING SCS	100.4360	4,997.55	6.40	5,021.80		24.25
00507UAM3 2.350% 03/12/2018 DD 03/12/15	100.4360	4,997.55	6.40	5,021.80	0.31	24.25
UNITED STATES						
10,000.000 AT&T INC	100.2971	10,004.70	34.33	10,029.71		25.01
00206RCR1 2.800% 02/17/2021 DD 02/09/16	100.2971	10,004.70	34.33	10,029.71	0.62	25.01
10,000.000 ABBVIE INC	100.1125	9,996.68	68.26	10,011.25		14.57
00287YAN9 1.800% 05/14/2018 DD 05/14/15	100.1125	9,996.68	68.26	10,011.25	0.62	14.57
10,000.000 ALTERA CORP	101.4696	10,034.20	94.07	10,146.96		112.76
021441AE0 2.500% 11/15/2018 DD 11/01/13	101.4696	10,034.20	94.07	10,146.96	0.63	112.76
10,000.000 AMERICAN EXPRESS CREDIT AC 1 A	100.2024	9,997.64	8.84	10,020.24		22.60
02587AAJ3 1.930% 09/15/2022 DD 02/21/17	100.2024	9,997.64	8.84	10,020.24	0.62	22.60
10,000.000 AMERICAN EXPRESS CREDIT CORP	100.1709	9,999.10	75.70	10,017.09		17.99
0258M0DZ9 1.875% 11/05/2018 DD 11/05/15	100.1709	9,999.10	75.70	10,017.09	0.62	17.99

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,032.440 AMERICREDIT AUTOMOBILE REC 1 C 03064YAE2 1.570% 01/08/2019 DD 01/24/13	100.0062 100.0062	2,030.63 2,030.63	2.16 2.16	2,032.57 2,032.57	 0.13	1.94 1.94
10,063.780 AMERICREDIT AUTOMOBILE REC 3 C 03065BAE1 2.380% 06/10/2019 DD 06/20/13	100.2898 100.2898	10,068.11 10,068.11	15.36 15.36	10,092.95 10,092.95	 0.63	24.84 24.84
9,267.380 AMERICREDIT AUTOMOBILE R 3 A2A 03065DAB3 1.370% 11/08/2019 DD 08/11/16	99.9869 99.9869	9,266.80 9,266.80	10.54 10.54	9,266.16 9,266.16	 0.58	-0.64 -0.64
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	100.8124 100.8124	21,927.00 21,927.00	40.80 40.80	22,178.73 22,178.73	 1.38	251.73 251.73
5,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AJ5 2.650% 02/01/2021 DD 01/25/16	100.7520 100.7520	4,993.65 4,993.65	22.08 22.08	5,037.60 5,037.60	 0.31	43.95 43.95
10,000.000 APPLE INC 037833AQ3 2.100% 05/06/2019 DD 05/06/14	101.0855 101.0855	10,196.64 10,196.64	83.94 83.94	10,108.55 10,108.55	 0.63	-88.09 -88.09
15,000.000 BA CREDIT CARD TRUST A2 A 05522RCU0 1.360% 09/15/2020 DD 04/29/15	99.8980 99.8980	15,068.48 15,068.48	9.35 9.35	14,984.70 14,984.70	 0.93	-83.78 -83.78
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RCW6 1.950% 08/15/2022 DD 03/30/17	100.1308 100.1308	19,994.25 19,994.25	2.10 2.10	20,026.16 20,026.16	 1.24	31.91 31.91
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406FAB9 2.050% 05/03/2021 DD 05/02/16	98.6813 98.6813	9,814.60 9,814.60	84.36 84.36	9,868.13 9,868.13	 0.61	53.53 53.53

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	100.5576 100.5576	15,074.57 15,074.57	15.13 15.13	15,083.63 15,083.63	0.94	9.06 9.06
15,000.000 BARCLAYS DRYROCK ISSUANCE 4 A 06742LAL7 1.720% 08/16/2021 DD 11/04/15	100.0405 100.0405	14,989.05 14,989.05	11.73 11.73	15,006.08 15,006.08	0.93	17.03 17.03
21,196.470 BEAR STEARNS COMMERCIA PW18 A4 07401DBC4 5.700% 06/11/2050 DD 12/01/07	101.1964 101.1964	22,070.63 22,070.63	100.66 100.66	21,450.06 21,450.06	1.33	-620.57 -620.57
9,841.000 CD 2017-CD3 MORTGAGE TR CD3 A1 12515GAA5 1.965% 02/10/2050 DD 02/01/17	99.6102 99.6102	9,840.81 9,840.81	16.12 16.12	9,802.64 9,802.64	0.61	-38.17 -38.17
23,486.179 COMM 2014-UBS4 MORTGAG UBS4 A1 12591QAL6 1.309% 08/10/2047 DD 07/01/14	99.6702 99.6702	23,579.14 23,579.14	26.06 26.06	23,408.72 23,408.72	1.45	-170.42 -170.42
27,068.000 CNH EQUIPMENT TRUST 2014- B A4 12623PAD8 1.610% 05/17/2021 DD 06/11/14	100.1272 100.1272	26,996.59 26,996.59	19.89 19.89	27,102.43 27,102.43	1.68	105.84 105.84
23,348.180 CNH EQUIPMENT TRUST 2013- B A4 12625HAD4 0.990% 11/15/2018 DD 05/30/13	99.9733 99.9733	23,317.32 23,317.32	10.54 10.54	23,341.95 23,341.95	1.45	24.63 24.63
4,279.620 COMM 2013-CCRE8 MORTGAG CR8 A1 12625KAA3 1.024% 06/10/2046 DD 06/01/13	99.6872 99.6872	4,262.74 4,262.74	3.72 3.72	4,266.23 4,266.23	0.26	3.49 3.49
12,141.540 COMM 2015-CCRE27 MORTG CR27 A1 12635QBC3 1.577% 10/10/2048 DD 10/01/15	99.2925 99.2925	12,065.51 12,065.51	15.81 15.81	12,055.64 12,055.64	0.75	-9.87 -9.87



Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 CNH EQUIPMENT TRUST 2016- C A3 12635YAD5 1.440% 12/15/2021 DD 09/21/16	99.0922 99.0922	9,997.99 9,997.99	12.09 12.09	9,909.22 9,909.22	 0.62	-88.77 -88.77
10,000.000 CNH EQUIPMENT TRUST 2017- A A3 12636WAD8 2.070% 05/16/2022 DD 03/22/17	100.3068 100.3068	9,999.74 9,999.74	5.60 5.60	10,030.68 10,030.68	 0.62	30.94 30.94
10,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	101.6758 101.6758	10,274.56 10,274.56	55.49 55.49	10,167.58 10,167.58	 0.63	-106.98 -106.98
10,000.000 CABELA'S CREDIT CARD MAS 1A A1 126802DC8 2.260% 03/15/2023 DD 03/16/15	100.1601 100.1601	9,976.10 9,976.10	10.37 10.37	10,016.01 10,016.01	 0.62	39.91 39.91
13,000.000 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	99.5548 99.5548	13,007.24 13,007.24	6.84 6.84	12,942.13 12,942.13	 0.80	-65.11 -65.11
15,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975NAE3 2.670% 12/21/2020 DD 03/16/16	101.3139 101.3139	14,981.73 14,981.73	37.72 37.72	15,197.08 15,197.08	 0.94	215.35 215.35
15,000.000 CAPITAL AUTO RECEIVABLES 3 A3 13976AAD2 1.540% 08/20/2020 DD 09/21/16	99.8471 99.8471	14,998.07 14,998.07	7.44 7.44	14,977.07 14,977.07	 0.93	-21.00 -21.00
15,000.000 CAPITAL ONE MULTI-ASSET A7 A7 14041NFA4 1.450% 08/16/2021 DD 10/27/15	99.8133 99.8133	15,042.12 15,042.12	9.86 9.86	14,971.99 14,971.99	 0.93	-70.13 -70.13
10,000.000 CAPITAL ONE MULTI-ASSET A3 A3 14041NFE6 1.340% 04/15/2022 DD 07/26/16	99.1406 99.1406	9,999.73 9,999.73	6.12 6.12	9,914.06 9,914.06	 0.62	-85.67 -85.67

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 CAPITAL ONE MULTI-ASSET A4 A4 14041NFF3 1.330% 06/15/2022 DD 08/25/16	98.9366 98.9366	14,996.38 14,996.38	9.18 9.18	14,840.49 14,840.49	0.92	-155.89 -155.89
15,000.000 CAPITAL ONE MULTI-ASSET A1 A1 14041NFK2 2.000% 01/17/2023 DD 03/27/17	100.3299 100.3299	14,996.71 14,996.71	4.05 4.05	15,049.48 15,049.48	0.93	52.77 52.77
15,000.000 CARMAX AUTO OWNER TRUST 2 4 A2 14312QAB2 1.210% 11/15/2019 DD 10/26/16	99.8237 99.8237	14,999.19 14,999.19	8.33 8.33	14,973.56 14,973.56	0.93	-25.63 -25.63
25,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3U3 5.450% 04/15/2018 DD 03/27/08	103.9217 103.9217	26,033.64 26,033.64	629.68 629.68	25,980.43 25,980.43	1.61	-53.21 -53.21
10,000.000 CITIGROUP INC 172967JW2 2.150% 07/30/2018 DD 07/30/15	100.3435 100.3435	9,997.40 9,997.40	37.06 37.06	10,034.35 10,034.35	0.62	36.95 36.95
4,000.000 COMCAST CABLE COMMUNICATIONS L 20029PAG4 8.875% 05/01/2017 DD 05/01/97	100.5449 100.5449	4,025.73 4,025.73	147.73 147.73	4,021.80 4,021.80	0.25	-3.93 -3.93
15,000.000 COMCAST CORP 20030NAR2 5.875% 02/15/2018 DD 11/17/06	103.7982 103.7982	15,577.05 15,577.05	110.15 110.15	15,569.73 15,569.73	0.97	-7.32 -7.32
6,718.390 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.4965 99.4965	6,698.46 6,698.46	7.75 7.75	6,684.57 6,684.57	0.42	-13.89 -13.89
10,000.000 DISCOVER CARD EXECUTION A3 A3 254683BJ3 1.220% 10/15/2019 DD 05/05/14	99.9998 99.9998	10,024.65 10,024.65	5.61 5.61	9,999.98 9,999.98	0.62	-24.67 -24.67

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 ECOLAB INC 278865AQ3 1.550% 01/12/2018 DD 01/15/15	99.9957	9,970.15	34.30	9,999.57		29.42
	99.9957	9,970.15	34.30	9,999.57	0.62	29.42
10,000.000 KINDER MORGAN INC/DE 28336LBQ1 7.000% 06/15/2017 DD 06/18/07	101.0720	10,079.97	206.76	10,107.20		27.23
	101.0720	10,079.97	206.76	10,107.20	0.63	27.23
8,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAA1 6.300% 09/15/2017 DD 09/04/07	102.0553	8,175.45	22.95	8,164.42		-11.03
	102.0553	8,175.45	22.95	8,164.42	0.51	-11.03
15,000.000 EXXON MOBIL CORP 30231GAP7 1.708% 03/01/2019 DD 03/03/16	100.1719	15,066.72	21.39	15,025.79		-40.93
	100.1719	15,066.72	21.39	15,025.79	0.93	-40.93
5,007.080 FNMA GTD REMIC P/T 13-M9 A1 3136AEX51 1.976% 01/25/2023 DD 06/01/13	100.2200	5,080.07	8.37	5,018.09		-61.98
	100.2200	5,080.07	8.37	5,018.09	0.31	-61.98
14,022.840 FNMA GTD REMIC P/T 14-M5 ASQ2 3136AJ6Z4 2.034% 03/25/2019 DD 05/01/14	100.2127	14,189.14	23.74	14,052.66		-136.48
	100.2127	14,189.14	23.74	14,052.66	0.87	-136.48
14,705.480 FHLMC MULTICLASS MTG K704 A2 3137AH6Q6 2.412% 08/25/2018 DD 11/01/11	100.8463	14,925.87	29.68	14,829.94		-95.93
	100.8463	14,925.87	29.68	14,829.94	0.92	-95.93
14,809.820 FHLMC MULTICLASS MTG K035 A1 M 3137B5KM4 2.615% 03/25/2023 DD 12/01/13	101.2487	15,335.01	32.24	14,994.75		-340.26
	101.2487	15,335.01	32.24	14,994.75	0.93	-340.26
14,945.470 FHLMC MULTICLASS MTG K724 A1 3137BTTZ4 2.776% 03/25/2023 DD 01/01/17	101.9038	15,236.14	34.72	15,229.99		-6.15
	101.9038	15,236.14	34.72	15,229.99	0.95	-6.15



Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,273.898 FNMA POOL #0464111 31381LR82 4.180% 12/01/2019 DD 12/01/09	105.0806 105.0806	14,114.26 14,114.26	47.78 47.78	13,948.29 13,948.29	0.87	-165.97 -165.97
16,593.720 FNMA POOL #0FN0004 3138NJAE8 3.615% 12/01/2020 DD 03/01/11	104.3618 104.3618	17,747.22 17,747.22	51.65 51.65	17,317.51 17,317.51	1.08	-429.71 -429.71
14,000.000 FIFTH THIRD AUTO TRUST 20 3 A4 31679MAE6 1.470% 05/17/2021 DD 10/29/14	99.9702 99.9702	14,052.00 14,052.00	9.35 9.35	13,995.83 13,995.83	0.87	-56.17 -56.17
10,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QEN0 1.760% 02/15/2021 DD 02/17/16	99.9078 99.9078	9,997.24 9,997.24	7.99 7.99	9,990.78 9,990.78	0.62	-6.46 -6.46
11,000.000 FORD CREDIT AUTO OWNER TRU B C 34530EAF4 1.320% 01/15/2019 DD 05/21/13	99.9834 99.9834	10,949.05 10,949.05	6.63 6.63	10,998.18 10,998.18	0.68	49.13 49.13
7,144.468 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	114.5382 114.5382	7,720.54 7,720.54	44.64 44.64	8,183.15 8,183.15	0.51	462.61 462.61
11,766.124 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	116.0218 116.0218	12,515.17 12,515.17	68.51 68.51	13,651.27 13,651.27	0.85	1,136.10 1,136.10
5,280.093 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	117.8856 117.8856	5,671.21 5,671.21	30.69 30.69	6,224.47 6,224.47	0.39	553.26 553.26
8,664.390 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	108.1520 108.1520	9,335.35 9,335.35	46.87 46.87	9,370.71 9,370.71	0.58	35.36 35.36



Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,995.543 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	106.4833 106.4833	5,320.93 5,320.93	18.60 18.60	5,319.42 5,319.42	0.33	-1.51 -1.51
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAR7 3.150% 01/15/2020 DD 01/12/15	101.7126 101.7126	10,112.24 10,112.24	67.12 67.12	10,171.26 10,171.26	0.63	59.02 59.02
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAY2 3.200% 07/13/2020 DD 07/13/15	101.7220 101.7220	4,958.84 4,958.84	34.94 34.94	5,086.10 5,086.10	0.32	127.26 127.26
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	102.9604 102.9604	10,166.56 10,166.56	130.08 130.08	10,296.04 10,296.04	0.64	129.48 129.48
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	100.7833 100.7833	10,113.57 10,113.57	39.13 39.13	10,078.33 10,078.33	0.63	-35.24 -35.24
15,000.000 HONDA AUTO RECEIVABLES 20 4 A2 43814RAB2 1.040% 04/18/2019 DD 10/25/16	99.8027 99.8027	14,999.58 14,999.58	5.88 5.88	14,970.41 14,970.41	0.93	-29.17 -29.17
10,000.000 JPMORGAN CHASE & CO 46625HKA7 2.250% 01/23/2020 DD 01/23/15	100.3443 100.3443	10,019.28 10,019.28	42.76 42.76	10,034.43 10,034.43	0.62	15.15 15.15
0.080 JP MORGAN CHASE COMMERCIAL C8 A2 46638UAB2 1.797% 10/15/2045 DD 10/01/12	100.0702 100.0702	0.08 0.08	0.00 0.00	0.08 0.08	0.00	0.00 0.00
15,000.000 JOHN DEERE OWNER TRUST 20 A A4 47787UAE3 1.650% 12/15/2021 DD 03/11/15	100.1073 100.1073	15,040.88 15,040.88	11.39 11.39	15,016.10 15,016.10	0.93	-24.78 -24.78

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 KROGER CO/THE 501044BM2 6.800% 12/15/2018 DD 12/11/98	108.1720 108.1720	10,733.20 10,733.20	201.13 201.13	10,817.20 10,817.20	 0.67	84.00 84.00
15,000.000 MERCEDES-BENZ AUTO RECEIV 1 A4 58772PAE8 1.750% 12/15/2021 DD 07/22/15	100.0302 100.0302	15,170.02 15,170.02	12.07 12.07	15,004.54 15,004.54	 0.93	-165.48 -165.48
10,000.000 BANK OF AMERICA CORP 59018YN64 6.875% 04/25/2018 DD 04/25/08	105.2233 105.2233	10,521.03 10,521.03	299.70 299.70	10,522.33 10,522.33	 0.65	1.30 1.30
9,446.220 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	98.6014 98.6014	9,446.17 9,446.17	11.16 11.16	9,314.11 9,314.11	 0.58	-132.06 -132.06
9,558.340 MORGAN STANLEY CAPITAL UB12 A1 61691EAW5 1.779% 12/15/2049 DD 12/01/16	99.3563 99.3563	9,558.32 9,558.32	14.26 14.26	9,496.81 9,496.81	 0.59	-61.51 -61.51
20,000.000 NISSAN MASTER OWNER TRUST A A2 65474VAJ0 1.440% 01/15/2020 DD 01/30/15	99.9610 99.9610	20,010.01 20,010.01	13.09 13.09	19,992.21 19,992.21	 1.24	-17.80 -17.80
14,699.680 NISSAN AUTO LEASE TRUST B A2A 65477XAB0 1.260% 12/17/2018 DD 09/21/16	99.8616 99.8616	14,698.36 14,698.36	15.50 15.50	14,679.33 14,679.33	 0.91	-19.03 -19.03
5,000.000 PACCAR FINANCIAL CORP 69371RM60 1.750% 08/14/2018 DD 08/14/15	100.2583 100.2583	4,996.20 4,996.20	11.34 11.34	5,012.92 5,012.92	 0.31	16.72 16.72
15,000.000 PEPSICO INC 713448DB1 1.000% 10/13/2017 DD 10/14/15	99.8587 99.8587	14,989.75 14,989.75	70.00 70.00	14,978.81 14,978.81	 0.93	-10.94 -10.94

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,000.000 PRECISION CASTPARTS CORP 740189AL9 2.250% 06/15/2020 DD 06/10/15	100.7468 100.7468	15,060.00 15,060.00	98.09 98.09	15,112.02 15,112.02	0.94	52.02 52.02
20,000.000 SEMPRA ENERGY 816851AJ8 6.150% 06/15/2018 DD 06/12/08	105.2990 105.2990	20,972.00 20,972.00	363.97 363.97	21,059.80 21,059.80	1.31	87.80 87.80
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	100.6035 100.6035	10,086.44 10,086.44	36.49 36.49	10,060.35 10,060.35	0.62	-26.09 -26.09
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	99.4002 99.4002	14,996.58 14,996.58	10.37 10.37	14,910.03 14,910.03	0.93	-86.55 -86.55
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TCU7 1.700% 02/19/2019 DD 02/19/16	100.1682 100.1682	4,999.40 4,999.40	9.63 9.63	5,008.41 5,008.41	0.31	9.01 9.01
10,000.000 TOYOTA AUTO RECEIVABLES A A2A 89238MAB4 1.420% 09/16/2019 DD 03/15/17	99.9904 99.9904	9,999.04 9,999.04	6.46 6.46	9,999.04 9,999.04	0.62	0.00 0.00
10,000.000 TRAVELERS COS INC/THE 89417EAE9 5.800% 05/15/2018 DD 05/13/08	104.6371 104.6371	10,467.85 10,467.85	219.28 219.28	10,463.71 10,463.71	0.65	-4.14 -4.14
187,000.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	97.5625 97.5625	183,456.88 183,456.88	182.93 182.93	182,441.88 182,441.88	11.33	-1,015.00 -1,015.00
15,000.000 VERIZON COMMUNICATIONS INC 92343VDW1 3.125% 03/16/2022 DD 03/16/17	100.5380 100.5380	14,923.69 14,923.69	20.16 20.16	15,080.70 15,080.70	0.94	157.01 157.01

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
10,000.000 VISA INC 92826CAB8 2.200% 12/14/2020 DD 12/14/15	100.2932 100.2932	9,992.70 9,992.70	65.40 65.40	10,029.32 10,029.32	 0.62	36.62 36.62
5,347.410 WFRBS COMMERCIAL MORTGA C21 A1 92939FAQ2 1.413% 08/15/2047 DD 08/01/14	99.6347 99.6347	5,310.65 5,310.65	6.20 6.20	5,327.88 5,327.88	 0.33	17.23 17.23
10,000.000 WFRBS COMMERCIAL MORTGA C24 A2 92939KAB4 2.863% 11/15/2047 DD 11/01/14	101.8404 101.8404	10,312.64 10,312.64	23.87 23.87	10,184.04 10,184.04	 0.63	-128.60 -128.60
15,000.000 WELLS FARGO & CO 94974BGR5 2.550% 12/07/2020 DD 12/07/15	100.5071 100.5071	15,195.58 15,195.58	121.53 121.53	15,076.07 15,076.07	 0.94	-119.51 -119.51
10,000.000 WELLS FARGO COMMERCIAL C28 A2 94989JAX4 2.855% 05/15/2048 DD 05/01/15	101.8104 101.8104	10,211.39 10,211.39	23.87 23.87	10,181.04 10,181.04	 0.63	-30.35 -30.35
10,000.000 WORLD FINANCIAL NETWORK CR C A 981464DG2 2.230% 08/15/2022 DD 07/19/12	100.7555 100.7555	10,159.37 10,159.37	10.20 10.20	10,075.55 10,075.55	 0.63	-83.82 -83.82
15,000.000 WORLD FINANCIAL NETWORK CR D A 981464DM9 2.150% 04/17/2023 DD 10/05/12	100.5903 100.5903	15,210.78 15,210.78	14.79 14.79	15,088.54 15,088.54	 0.94	-122.24 -122.24
15,000.000 WORLD OMNI AUTO RECEIVABLE A B 98161JAF4 2.040% 01/18/2022 DD 03/04/15	100.0097 100.0097	14,981.49 14,981.49	13.94 13.94	15,001.46 15,001.46	 0.93	19.97 19.97
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	100.1661 100.1661	15,161.94 15,161.94	12.07 12.07	15,024.91 15,024.91	 0.93	-137.03 -137.03

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,910.960 CENTEX HOME EQUITY LOAN C AF4 152314FM7 VAR RT 06/25/2031 DD 08/01/02	100.6257 100.6257	13,902.27 13,902.27	59.59 59.59	13,998.00 13,998.00	0.87	95.73 95.73
10,000.000 CHEVRON CORP 166764AM2 VAR RT 11/15/2019 DD 11/18/14	100.5894 100.5894	9,836.05 9,836.05	17.31 17.31	10,058.94 10,058.94	0.62	222.89 222.89
10,000.000 CISCO SYSTEMS INC 17275RAZ5 VAR RT 02/21/2018 DD 02/29/16	100.5457 100.5457	10,000.00 10,000.00	17.90 17.90	10,054.57 10,054.57	0.62	54.57 54.57
5,213.600 CREDIT SUISSE COMMERCIAL C2 AMFL 22545YBU4 VAR RT 01/15/2049 DD 05/09/07	99.9592 99.9592	4,880.92 4,880.92	2.89 2.89	5,211.47 5,211.47	0.32	330.55 330.55
9,961.100 FRESB 2016-SB16 MORTG SB16 A5H 302617AN5 VAR RT 05/25/2036 DD 05/01/16	99.3200 99.3200	10,004.73 10,004.73	17.67 17.67	9,893.36 9,893.36	0.61	-111.37 -111.37
14,965.830 FRESB 2016-SB23 MORTG SB23 A5F 30295LAA2 VAR RT 09/25/2021 DD 10/01/16	98.2200 98.2200	15,030.73 15,030.73	21.70 21.70	14,699.44 14,699.44	0.91	-331.29 -331.29
14,012.530 FNMA GTD REMIC P/T 14-M1 ASQ2 3136AHUV0 VAR RT 11/25/2018 DD 01/01/14	100.8244 100.8244	14,171.24 14,171.24	27.15 27.15	14,128.05 14,128.05	0.88	-43.19 -43.19
6,613.900 GNMA II POOL #0777424 36176VPH0 VAR RT 10/20/2062 DD 11/01/12	104.1167 104.1167	7,177.92 7,177.92	26.30 26.30	6,886.18 6,886.18	0.43	-291.74 -291.74
6,521.120 GNMA II POOL #0757319 36230SDY7 VAR RT 03/20/2061 DD 03/01/11	102.0919 102.0919	6,931.88 6,931.88	23.56 23.56	6,657.53 6,657.53	0.41	-274.35 -274.35

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,000.000 GENERAL ELECTRIC CO 36966THX3 VAR RT 04/15/2020 DD 04/04/13	101.3700 101.3700	18,015.24 18,015.24	69.23 69.23	18,246.60 18,246.60	1.13	231.36 231.36
15,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8G9 VAR RT 02/25/2021 DD 02/25/16	103.6222 103.6222	15,480.99 15,480.99	41.06 41.06	15,543.33 15,543.33	0.97	62.34 62.34
13,585.310 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.3460 100.3460	13,383.69 13,383.69	41.89 41.89	13,632.32 13,632.32	0.85	248.63 248.63
2,000.000 PACCAR FINANCIAL CORP 69371RL79 VAR RT 12/06/2018 DD 12/06/13	100.7883 100.7883	2,000.00 2,000.00	2.46 2.46	2,015.77 2,015.77	0.13	15.77 15.77
9,383.170 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	95.2028 95.2028	9,060.72 9,060.72	4.47 4.47	8,933.04 8,933.04	0.55	-127.68 -127.68
21,000.000 U S TREASURY NOTE 912828M23 VAR RT 10/31/2017 DD 10/31/15	100.1044 100.1044	21,020.72 21,020.72	27.82 27.82	21,021.92 21,021.92	1.31	1.20 1.20
SUBTOTAL UNITED STATES		1,494,626.43	5,249.28	1,493,616.69		-1,009.74
		1,494,626.43	5,249.28	1,493,616.69	92.73	-1,009.74
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,529,613.18	5,366.10	1,528,633.59		-979.59
		1,529,613.18	5,366.10	1,528,633.59	94.90	-979.59
TOTAL FIXED INCOME SECURITIES		1,529,613.18	5,366.10	1,528,633.59	94.90	-979.59
TOTAL ASSETS - BASE:		1,610,976.94	5,401.84	1,609,997.35	99.96	-979.59
NET ASSETS - BASE:				1,615,399.19		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
56,676.94	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	56,676.94	56,676.94	3	0.00
		56,676.94	56,676.94	3	0.00
COMMON STOCK					
300	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	12,180.00	10,263.28	1	0.00
571	CUSIP # 002121101 A10 NETWORKS INC	5,224.65	4,459.14	0	0.00
7	CUSIP # 00508Y102 ACUITY BRANDS	1,428.00	1,704.28	0	0.00
16	CUSIP # 00724F101 ADOBE SYSTEMS INC	2,082.08	1,588.72	0	0.00
96	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	6,581.76	5,148.66	0	0.00
32	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	1,691.84	1,498.63	0	4.22
23	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	3,111.67	3,229.63	0	21.85
85	CUSIP # 011642105 ALARM.COM HOLDINGS INC	2,612.90	2,421.63	0	0.00
8	CUSIP # 016255101 ALIGN TECHNOLOGY INC	917.68	746.08	0	0.00
2	CUSIP # 02079K107 ALPHABET INC CL C	1,659.12	1,470.31	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
431	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	6,046.93	6,684.43	0	0.00
62	CUSIP # 030506109 AMERICAN WOODMARK CORP	5,691.60	4,604.80	0	0.00
44	CUSIP # 031162100 AMGEN INC	7,219.08	6,548.98	0	0.00
141	CUSIP # 032095101 AMPHENOL CORP CL A	10,034.97	9,443.71	1	21.92
99	CUSIP # 032654105 ANALOG DEVICES INC	8,113.05	12,642.49	0	0.00
96	CUSIP # 037598109 APOGEE ENTERPRISES INC	5,722.56	5,434.56	0	0.00
71	CUSIP # 03820C105 APPLIED INDUSTRIAL TECHNOLOGIES	4,391.35	4,374.55	0	0.00
543	CUSIP # 038222105 APPLIED MATERIALS INC	21,122.70	15,819.31	1	0.00
35	CUSIP # 03823U102 APPLIED OPTOELECTRONICS INC	1,965.25	1,843.96	0	0.00
45	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	2,071.80	2,025.40	0	0.00
35	CUSIP # 040413106 ARISTA NETWORKS INC	4,629.45	3,290.02	0	0.00
19	CUSIP # 046224101 ASTEC INDUSTRIES INC	1,168.41	1,095.92	0	0.00
122	CUSIP # 053611109 AVERY DENNISON CORP	9,833.20	8,961.23	0	0.00
13	CUSIP # 057224107 BAKER HUGHES INC	777.66	806.39	0	0.00

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135	CUSIP # 067383109 CR BARD INC	33,552.90	30,501.37	2	0.00
52	CUSIP # 068323104 BARRACUDA NETWORKS INC	1,201.72	1,233.25	0	0.00
98	CUSIP # 071813109 BAXTER INTERNATIONAL INC	5,082.28	4,547.65	0	12.35
39	CUSIP # 08180D106 BENEFITFOCUS INC	1,090.05	1,367.99	0	0.00
672	CUSIP # 086516101 BEST BUY INC	33,028.80	26,891.94	2	222.70
496	CUSIP # 08915P101 BIG 5 SPORTING GOODS CORP	7,489.60	8,641.40	0	0.00
388	CUSIP # 089302103 BIG LOTS INC	18,887.84	18,659.05	1	0.00
5	CUSIP # 09227Q100 BLACKBAUD INC	383.35	324.45	0	0.00
386	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	9,599.82	8,961.56	0	0.00
161	CUSIP # 10316T104 BOX INC - CLASS A	2,625.91	1,967.34	0	0.00
298	CUSIP # 104674106 BRADY CORP CL A	11,517.70	9,398.23	1	0.00
26	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	1,884.74	1,713.36	0	0.00
177	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	9,625.26	12,428.00	0	0.00
52	CUSIP # 11133B409 BROADSOFT INC	2,090.40	2,036.95	0	0.00

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41	CUSIP # 114340102 BROOKS AUTOMATION INC	918.40	852.44	0	0.00
263	CUSIP # 122017106 BURLINGTON STORES INC	25,587.27	22,232.74	1	0.00
60	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	4,596.60	3,747.99	0	11.80
64	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	2,009.60	1,567.10	0	0.00
359	CUSIP # 141337105 CARBONITE INC	7,287.70	5,273.60	0	0.00
66	CUSIP # 14149Y108 CARDINAL HEALTH INC	5,382.30	5,342.42	0	29.63
54	CUSIP # 141619106 CARDIOVASCULAR SYSTEMS INC	1,526.85	1,441.89	0	0.00
438	CUSIP # 141633107 CARE.COM INC	5,479.38	3,797.40	0	0.00
29	CUSIP # 149568107 CAVCO INDUSTRIES INC	3,375.60	2,761.45	0	0.00
57	CUSIP # 14964U108 CAVIUM INC	4,084.62	3,464.70	0	0.00
144	CUSIP # 150870103 CELANESE CORP SERIES A	12,938.40	11,492.53	1	0.00
27	CUSIP # 157210105 CEVA INC	958.50	872.45	0	0.00
120	CUSIP # 159179100 CHANNELADVISOR CORP	1,338.00	1,676.08	0	0.00
601	CUSIP # 168615102 CHICOS FAS INC	8,534.20	8,736.52	0	0.00

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396	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	47,539.80	33,506.40	2	0.00
24	CUSIP # 171798101 CIMAREX ENERGY CO	2,867.76	3,147.17	0	0.00
360	CUSIP # 172755100 CIRRUS LOGIC INC	21,848.40	16,290.66	1	0.00
123	CUSIP # 172908105 CINTAS CORP	15,564.42	12,417.03	1	0.00
114	CUSIP # 177376100 CITRIX SYSTEMS INC	9,506.46	9,348.95	0	0.00
152	CUSIP # 189754104 COACH INC	6,282.16	6,026.76	0	50.29
119	CUSIP # 192479103 COHERENT INC	24,471.16	13,623.74	1	0.00
146	CUSIP # 194014106 COLFAX CORP	5,731.96	5,842.58	0	0.00
60	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	3,525.00	3,253.46	0	0.00
73	CUSIP # 205306103 COMPUTER PROGRAMS & SYSTEMS	2,044.00	3,444.51	0	0.00
23	CUSIP # 20605P101 CONCHO RESOURCES INC	2,951.82	3,148.59	0	0.00
819	CUSIP # 21240D107 CONTROL4 CORP	12,932.01	9,038.37	1	0.00
179	CUSIP # 212485106 CONVERGYS CORPORATION	3,785.85	5,237.71	0	16.11
17	CUSIP # 216648402 COOPER COMPANIES, INC	3,398.13	3,053.26	0	0.00

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205	CUSIP # 217204106 COPART INC	12,695.65	10,244.06	1	0.00
467	CUSIP # 219350105 CORNING INC	12,609.00	10,992.88	1	0.00
207	CUSIP # 224399105 CRANE CO	15,489.81	14,326.64	1	0.00
97	CUSIP # 230215105 CULP INC	3,026.40	2,735.47	0	7.76
346	CUSIP # 23331A109 D R HORTON INC	11,525.26	10,804.80	1	0.00
37	CUSIP # 233326107 DST SYSTEMS INC	4,532.50	4,425.92	0	0.00
31	CUSIP # 248019101 DELUXE CORP	2,237.27	2,087.64	0	0.00
7	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	726.01	763.63	0	0.00
321	CUSIP # 253393102 DICKS SPORTING GOODS INC	15,619.86	17,815.18	1	0.00
52	CUSIP # 25456K101 DIPLOMAT PHARMACY INC	829.40	1,495.98	0	0.00
120	CUSIP # 256677105 DOLLAR GENERAL CORP	8,367.60	10,644.23	0	0.00
107	CUSIP # 258278100 DORMAN PRODUCTS INC	8,787.91	6,921.61	0	0.00
21	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	1,686.93	1,482.24	0	0.00
46	CUSIP # 278642103 EBAY INC	1,544.22	1,443.93	0	0.00

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51	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	4,797.57	5,008.70	0	0.00
13	CUSIP # 28849P100 ELLIE MAE INC	1,303.51	1,114.97	0	0.00
30	CUSIP # 29089Q105 EMERGENT BIOSOLUTIONS INC	871.20	1,052.72	0	0.00
32	CUSIP # 29265N108 ENERGEN CORP	1,742.08	1,715.86	0	0.00
42	CUSIP # 29275Y102 ENERSYS	3,315.48	3,301.25	0	0.00
313	CUSIP # 294429105 EQUIFAX INC	42,799.62	34,870.69	2	0.00
275	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	8,428.75	9,164.20	0	0.00
18	CUSIP # 300614500 EXA CORP	228.60	288.18	0	0.00
100	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	4,736.00	4,945.99	0	0.00
44	CUSIP # 302130109 EXPEDITORS INTL WASH INC	2,485.56	2,182.13	0	0.00
286	CUSIP # 30219E103 EXPRESS INC	2,605.46	5,686.66	0	0.00
369	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	24,320.79	28,505.83	1	0.00
25	CUSIP # 30231G102 EXXON MOBIL CORPORATION	2,050.25	2,202.67	0	0.00
222	CUSIP # 302491303 FMC CORPORATION	15,448.98	12,849.15	1	36.63

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33	CUSIP # 30303M102 FACEBOOK INC	4,687.65	3,837.19	0	0.00
60	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	9,894.60	9,604.66	0	0.00
90	CUSIP # 31428X106 FEDEX CORPORATION	17,563.50	16,073.52	1	34.80
23	CUSIP # 315616102 F5 NETWORKS INC	3,279.11	3,231.80	0	0.00
645	CUSIP # 31787A507 FINISAR CORPORATION	17,634.30	19,232.20	1	0.00
51	CUSIP # 337738108 FISERV INC	5,880.81	5,322.10	0	0.00
9	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	1,362.87	1,515.12	0	0.00
96	CUSIP # 344849104 FOOT LOCKER INC	7,181.76	6,827.41	0	0.00
117	CUSIP # 346375108 FORMFACTOR INC	1,386.45	1,105.08	0	0.00
363	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	22,088.55	21,044.37	1	0.00
333	CUSIP # 351793104 FRANCESCAS HOLDINGS CORP	5,111.55	5,949.27	0	0.00
183	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	7,539.60	7,707.25	0	0.00
18	CUSIP # 37518B102 GIGAMON INC	639.90	750.12	0	0.00
51	CUSIP # 377322102 GLAUKOS CORP	2,616.30	1,803.53	0	0.00

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70	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	2,073.40	1,690.58	0	0.00
49	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	3,508.89	2,379.77	0	0.00
30	CUSIP # 400110102 GRUBHUB INC	986.70	1,115.93	0	0.00
267	CUSIP # 401692108 GUIDANCE SOFTWARE INC	1,575.30	1,852.39	0	0.00
15	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	844.95	805.28	0	0.00
132	CUSIP # 404251100 HNI CORP	6,083.88	6,968.78	0	0.00
416	CUSIP # 404609109 HACKETT GROUP INC	8,107.84	6,251.02	0	0.00
57	CUSIP # 405217100 HAIN CELESTIAL GROUP INC	2,120.40	2,007.77	0	0.00
32	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	1,486.40	1,621.55	0	0.00
37	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	3,444.70	3,178.02	0	0.00
39	CUSIP # 427866108 HERSHEY CO	4,260.75	4,097.78	0	0.00
145	CUSIP # 437076102 HOME DEPOT INC	21,290.35	18,753.88	1	0.00
41	CUSIP # 438516106 HONEYWELL INTERNATIONAL	5,119.67	4,667.15	0	0.00
27	CUSIP # 440894103 HORTONWORKS INC	264.87	259.90	0	0.00

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33	CUSIP # 443573100 HUBSPOT INC	1,998.15	1,851.63	0	0.00
8	CUSIP # 44930G107 ICU MEDICAL INC	1,221.60	908.43	0	0.00
125	CUSIP # 45167R104 IDEX CORP	11,688.75	11,195.80	1	0.00
46	CUSIP # 45168D104 IDEX LABORATORIES INC	7,112.06	5,628.23	0	0.00
326	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	43,185.22	37,934.61	2	211.90
23	CUSIP # 45321L100 IMPERVA INC	944.15	938.28	0	0.00
242	CUSIP # 45329R109 INC RESEARCH HOLDINGS INC-A	11,095.70	11,030.43	1	0.00
216	CUSIP # 457187102 INGREDION INC	26,012.88	25,981.73	1	108.00
130	CUSIP # 45778Q107 INSPERITY INC	11,524.50	7,929.32	1	0.00
9	CUSIP # 45780L104 INOGEN INC	698.04	654.84	0	0.00
38	CUSIP # 45781U103 INSTRUCTURE INC	889.20	863.16	0	0.00
146	CUSIP # 461202103 INTUIT INC	16,934.54	15,062.50	1	0.00
40	CUSIP # 46266A109 IRADIMED CORP	356.00	705.15	0	0.00
34	CUSIP # 462726100 I ROBOT CORP	2,248.76	1,811.43	0	0.00

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73	CUSIP # 465741106 ITRON INC	4,431.10	4,533.00	0	0.00
8	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	703.60	699.20	0	0.00
261	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	32,507.55	30,670.01	2	0.00
220	CUSIP # 482480100 KLA-TENCOR CORP	20,915.40	15,921.26	1	0.00
41	CUSIP # 498904200 KNOLL INC	976.21	884.67	0	0.00
66	CUSIP # 50189K103 LCI INDUSTRIES	6,586.80	5,895.69	0	0.00
25	CUSIP # 515098101 LANDSTAR SYSTEMS INC	2,141.25	2,123.80	0	0.00
78	CUSIP # 521865204 LEAR CORPORATION	11,043.24	11,127.69	1	0.00
65	CUSIP # 524660107 LEGGETT & PLATT	3,270.80	3,171.83	0	21.42
198	CUSIP # 525558201 LEMAITRE VASCULAR INC	4,876.74	3,518.77	0	10.62
211	CUSIP # 526107107 LENNOX INTERNATIONAL INC	35,300.30	32,297.79	2	90.73
6	CUSIP # 537008104 LITTELFUSE INC	959.46	929.17	0	0.00
25	CUSIP # 54142L109 LOGMEIN INC	2,437.50	1,159.97	0	0.00
192	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	10,243.20	7,704.12	1	0.00

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80	CUSIP # 550819106 LYDALL INC	4,288.00	3,740.21	0	0.00
71	CUSIP # 55306N104 MKS INSTRUMENTS INC	4,881.25	4,206.14	0	0.00
31	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	3,185.56	2,336.74	0	0.00
98	CUSIP # 55405Y100 M/A-COM TECHNOLOGY SOLUTIONS	4,733.40	3,943.55	0	0.00
14	CUSIP # 562750109 MANHATTAN ASSOCIATES	728.70	809.83	0	0.00
149	CUSIP # 574599106 MASCO CORPORATION	5,064.51	4,583.80	0	0.00
103	CUSIP # 574795100 MASIMO CORPORATION	9,605.78	5,810.02	0	0.00
220	CUSIP # 576485205 MATADOR RESOURCES CO	5,233.80	5,261.18	0	0.00
63	CUSIP # 57772K101 MAXIM INTEGRATED PRODUCTS INC	2,832.48	2,810.80	0	0.00
168	CUSIP # 585141104 MEETME INC	989.52	980.25	0	0.00
6	CUSIP # 592688105 METTLER-TOLEDO INTERNATIONAL INC	2,873.46	2,252.44	0	0.00
271	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	19,994.38	18,192.33	1	0.00
34	CUSIP # 600544100 HERMAN MILLER INC	1,072.70	1,022.79	0	5.44
104	CUSIP # 602496101 MIMEDX GROUP INC	991.12	866.20	0	0.00

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128	CUSIP # 60255W105 MINDBODY INC	3,513.60	2,749.49	0	0.00
104	CUSIP # 60649T107 MISTRAS GROUP INC	2,223.52	2,489.12	0	0.00
12	CUSIP # 608190104 MOHAWK INDUSTRIES INC	2,753.88	2,339.33	0	0.00
67	CUSIP # 61945C103 MOSAIC CO/THE	1,955.06	2,008.65	0	0.00
91	CUSIP # 626755102 MURPHY USA INC	6,681.22	6,627.72	0	0.00
1	CUSIP # 62944T105 NVR INC	2,106.88	1,634.09	0	0.00
50	CUSIP # 63935N107 NAVIGANT CONSULTING INC	1,143.00	1,160.12	0	0.00
125	CUSIP # 64049M209 NEOGENOMICS INC	986.25	945.90	0	0.00
97	CUSIP # 64111Q104 NETGEAR INC	4,806.35	4,918.66	0	0.00
36	CUSIP # 64829B100 NEW RELIC INC	1,334.52	1,194.78	0	0.00
51	CUSIP # 654106103 NIKE INC CLASS B	2,842.23	2,824.17	0	17.82
283	CUSIP # 655663102 NORDSON CORP	34,763.72	26,558.50	2	0.00
148	CUSIP # 655664100 NORDSTROM INC	6,892.36	7,828.79	0	0.00
360	CUSIP # 67018T105 NU SKIN ENTERPRISES	19,994.40	20,092.77	1	0.00

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168	CUSIP # 670346105 NUCOR CORPORATION	10,032.96	9,040.82	1	63.42
191	CUSIP # 67066G104 NVIDIA CORP	20,805.63	16,568.29	1	0.00
112	CUSIP # 670704105 NUVASIVE INC	8,364.16	5,844.74	0	0.00
33	CUSIP # 67072V103 NXSTAGE MEDICAL INC	885.39	874.68	0	0.00
3	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	809.52	832.47	0	0.00
272	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	9,112.00	7,892.50	0	0.00
45	CUSIP # 69354M108 PRA HEALTH SCIENCES INC	2,935.35	2,656.46	0	0.00
54	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	3,407.94	3,465.82	0	0.00
105	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	16,833.60	13,489.01	1	0.00
28	CUSIP # 701877102 PARSLEY ENERGY INC	910.28	781.74	0	0.00
32	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	776.64	884.80	0	0.00
38	CUSIP # 70432V102 PAYCOM SOFTWARE INC	2,185.38	1,792.41	0	0.00
36	CUSIP # 70438V106 PAYLOCITY HOLDING CORP	1,390.68	1,280.95	0	0.00
30	CUSIP # 713448108 PEPSICO INC	3,355.80	3,197.93	0	0.00

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18	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	3,352.14	3,211.92	0	0.72
287	CUSIP # 729132100 PLEXUS CORP	16,588.60	13,382.59	1	0.00
125	CUSIP # 73278L105 POOL CORPORATION	14,916.25	12,783.93	1	0.00
27	CUSIP # 739276103 POWER INTEGRATIONS INC	1,775.25	1,760.08	0	0.00
141	CUSIP # 74051N102 PREMIER INC-CLASS A	4,488.03	4,373.80	0	0.00
49	CUSIP # 743424103 PROOFPOINT INC	3,643.64	3,620.86	0	0.00
346	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	3,401.18	3,967.30	0	0.00
68	CUSIP # 747525103 QUALCOMM INC	3,899.12	4,592.98	0	0.00
336	CUSIP # 74876Y101 QUINTILES TRANSNATIONAL HOLDINGS	27,058.08	24,969.48	1	0.00
129	CUSIP # 749660106 RPC INC	2,361.99	2,514.21	0	0.00
89	CUSIP # 749685103 RPM INTERNATIONAL INC	4,897.67	4,526.51	0	0.00
22	CUSIP # 74978Q105 RSP PERMIAN INC	911.46	857.00	0	0.00
13	CUSIP # 75524W108 REMAX HOLDINGS INC-CL A	772.85	739.05	0	0.00
27	CUSIP # 75606N109 REALPAGE INC	942.30	745.68	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 76680R206 RINGCENTRAL INC CL A	962.20	628.72	0	0.00
108	CUSIP # 76680V108 RING ENERGY INC	1,168.56	927.33	0	0.00
39	CUSIP # 773903109 ROCKWELL AUTOMATION	6,072.69	5,889.49	0	0.00
234	CUSIP # 778296103 ROSS STORES INC	15,413.58	13,631.90	1	0.00
10	CUSIP # 78463M107 SPS COMMERCE INC	584.90	646.08	0	0.00
132	CUSIP # 78470V108 SRC ENERGY INC	1,114.08	883.44	0	0.00
26	CUSIP # 806407102 HENRY SCHEIN INC	4,419.22	4,531.54	0	0.00
111	CUSIP # 816850101 SEMTECH CORP	3,751.80	3,144.84	0	0.00
20	CUSIP # 81762P102 SERVICENOW INC	1,749.40	1,745.86	0	0.00
65	CUSIP # 826919102 SILICON LABORATORIES INC	4,780.75	4,155.74	0	0.00
147	CUSIP # 830566105 SKECHERS USA INC	4,035.15	3,869.78	0	0.00
19	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	1,861.62	1,736.60	0	0.00
161	CUSIP # 831865209 SMITH (AO) CORP	8,236.76	6,890.22	0	0.00
313	CUSIP # 835495102 SONOCO PRODUCTS	16,563.96	15,795.09	1	0.00

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100	CUSIP # 835916503 SONUS NETWORKS INC	659 .00	822 .53	0	0 .00
93	CUSIP # 84265V105 SOUTHERN COPPER CORP	3,337 .77	3,275 .61	0	0 .00
100	CUSIP # 844741108 SOUTHWEST AIRLINES	5,376 .00	4,054 .48	0	0 .00
48	CUSIP # 848577102 SPIRIT AIRLINES INC	2,547 .36	2,244 .31	0	0 .00
44	CUSIP # 852857200 STAMPS.COM INC	5,207 .40	4,155 .53	0	0 .00
45	CUSIP # 853666105 STANDARD MOTOR PRODUCTS INC	2,211 .30	2,119 .64	0	0 .00
330	CUSIP # 854502101 STANLEY BLACK & DECKER INC	43,847 .10	38,545 .95	2	0 .00
16	CUSIP # 858586100 STEPAN CO	1,260 .96	1,052 .56	0	0 .00
232	CUSIP # 863667101 STRYKER CORP	30,542 .80	24,976 .19	2	98 .60
63	CUSIP # 864909106 SUCAMPO PHARMACEUTICALS-CL A	693 .00	849 .25	0	0 .00
413	CUSIP # 868168105 SUPERIOR INDUSTRIES INTL INC	10,469 .55	11,231 .96	1	74 .34
78	CUSIP # 87157B103 SYNCHRONOSS TECHNOLOGIES INC	1,903 .20	3,284 .71	0	0 .00
95	CUSIP # 87612E106 TARGET CORPORATION	5,243 .05	7,220 .24	0	0 .00
43	CUSIP # 879369106 TELEFLEX INC	8,330 .39	7,560 .11	0	0 .00

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71	CUSIP # 88076W103 TERADATA CORP	2,209.52	2,241.39	0	0.00
119	CUSIP # 880770102 TERADYNE INC	3,700.90	3,423.28	0	0.00
488	CUSIP # 882508104 TEXAS INSTRUMENTS INC	39,313.28	33,753.70	2	0.00
138	CUSIP # 88677Q109 TILE SHOP HLDGS INC	2,656.50	2,538.52	0	0.00
51	CUSIP # 89785L107 TRUECAR INC	788.97	566.50	0	0.00
26	CUSIP # 90214J101 2U INC	1,031.16	951.06	0	0.00
60	CUSIP # 903293405 USG CORP	1,908.00	2,024.50	0	0.00
122	CUSIP # 90347A100 UBIQUITI NETWORKS INC	6,131.72	5,567.78	0	0.00
24	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	6,845.52	4,607.30	0	0.00
7	CUSIP # 90385D107 ULTIMATE SOFTWARE GROUP INC	1,366.47	1,478.37	0	0.00
338	CUSIP # 90385V107 ULTRA CLEAN HOLDINGS INC	5,702.06	4,055.05	0	0.00
70	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	8,711.50	8,939.24	0	0.00
33	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	2,187.57	1,930.42	0	0.00
115	CUSIP # 921659108 VANDA PHARMACEUTICALS INC	1,610.00	1,738.55	0	0.00

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107	CUSIP # 922280102 VARONIS SYSTEMS INC	3,402.60	3,041.08	0	0.00
58	CUSIP # 922475108 VEEVA SYSTEMS INC-CLASS A	2,974.24	2,488.90	0	0.00
241	CUSIP # 92342Y109 VERIFONE SYSTEMS INC	4,513.93	5,904.37	0	0.00
63	CUSIP # 92839U206 VISTEON CORP	6,170.85	5,839.46	0	0.00
145	CUSIP # 928563402 VMWARE INC CL A	13,360.30	12,009.02	1	0.00
123	CUSIP # 931142103 WAL-MART STORES INC	8,865.84	8,899.25	0	61.20
109	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	9,052.45	9,090.68	0	0.00
33	CUSIP # 941848103 WATERS CORPORATION	5,158.23	5,061.95	0	0.00
75	CUSIP # 98139A105 WORKIVA INC	1,173.75	1,204.57	0	0.00
56	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	2,525.04	2,181.13	0	0.00
48	CUSIP # 983919101 XILINX INC	2,778.72	2,773.06	0	0.00
81	CUSIP # 985817105 YELP INC	2,652.75	3,057.36	0	0.00
32	CUSIP # 98936J101 ZENDESK INC	897.28	848.98	0	0.00
61	CUSIP # 98978V103 ZOETIS INC	3,255.57	3,140.06	0	0.00

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19	CUSIP # G36738105 FRESH DEL MONTE PRODUCE INC	1,125.37	1,035.46	0	0.00
		1,839,653.03	1,664,373.36	92	1,234.27
FOREIGN STOCK					
41	CUSIP # 575385109 MASONITE INTERNATIONAL CORP	3,249.25	3,294.13	0	0.00
18	CUSIP # G037AX101 AMBARELLA INC	984.78	1,049.96	0	0.00
162	CUSIP # G1151C101 ACCENTURE PLC	19,420.56	18,772.44	1	0.00
40	CUSIP # G1991C105 CARDTRONICS PLC - A	1,870.00	2,098.34	0	0.00
159	CUSIP # G3323L100 FABRINET	6,682.77	6,653.99	0	0.00
82	CUSIP # G3922B107 GENPACT LTD	2,030.32	2,213.43	0	0.00
420	CUSIP # G47791101 INGERSOLL-RAND PLC	34,154.40	29,232.80	2	0.00
432	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	6,592.32	6,404.51	0	25.92
25	CUSIP # G81276100 SIGNET JEWELERS LTD	1,731.75	2,081.45	0	0.00
92	CUSIP # H2906T109 GARMIN LTD	4,702.12	4,576.35	0	0.00
30	CUSIP # M84116108 SILICOM LTD	1,490.10	1,109.44	0	30.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59	CUSIP # Y09827109 BROADCOM LTD	12,918.64	11,896.53	1	0.00
		95,827.01	89,383.37	5	55.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES HB5F20000002: P-SOLVE LONG CREDIT		-6,603.77	0.00	-6,603.77		0.00
		-6,603.77	0.00	-6,603.77	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: P-SOLVE LONG CREDIT		-4,275.32	0.00	-4,275.32		0.00
		-4,275.32	0.00	-4,275.32	0.00	0.00
CASH HB5F20000302: P-SOLVE LNG CR SMA#1		149,820.60	0.00	149,820.60		0.00
		149,820.60	0.00	149,820.60	0.13	0.00
RECEIVABLE FOR INVESTMENTS SOLD HB5F20000302: P-SOLVE LNG CR SMA#1		20,435.09	0.00	20,435.09		0.00
		20,435.09	0.00	20,435.09	0.02	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: P-SOLVE LNG CR SMA#1		-29,961.90	0.00	-29,961.90		0.00
		-29,961.90	0.00	-29,961.90	-0.03	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-12,182.23	0.00	-12,182.23		0.00
		-12,182.23	0.00	-12,182.23	-0.01	0.00
1,650,416.120 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000002: P-SOLVE LONG CREDIT	100.0000	1,650,416.12	393.56	1,650,416.12		0.00
	100.0000	1,650,416.12	393.56	1,650,416.12	1.46	0.00
191,001.210 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0000	191,001.21	91.96	191,001.21		0.00
	100.0000	191,001.21	91.96	191,001.21	0.17	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		1,958,649.80	485.52	1,958,649.80		0.00
		1,958,649.80	485.52	1,958,649.80	1.73	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		1,958,649.80	485.52	1,958,649.80		0.00
		1,958,649.80	485.52	1,958,649.80	1.73	0.00
TOTAL CASH & CASH EQUIVALENTS						
		1,958,649.80	485.52	1,958,649.80	1.73	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
205,000.000 BHP BILLITON FINANCE USA LTD	111.9844	235,370.97	55.10	229,568.02		-5,802.95
055451AV0 5.000% 09/30/2043 DD 09/30/13	111.9844	235,370.97	55.10	229,568.02	0.20	-5,802.95
HB5F20000302: P-SOLVE LNG CR SMA#1						
100,000.000 WESTPAC BANKING CORP	101.0508	100,117.29	1,527.84	101,050.80		933.51
961214DF7 VAR RT 11/23/2031 DD 11/23/16	101.0508	100,117.29	1,527.84	101,050.80	0.09	933.51
HB5F20000302: P-SOLVE LNG CR SMA#1						
SUBTOTAL AUSTRALIA						
		335,488.26	1,582.94	330,618.82		-4,869.44
		335,488.26	1,582.94	330,618.82	0.29	-4,869.44
CANADA						
55,000.000 BURLINGTON RESOURCES FINANCE C	131.6712	68,599.05	495.21	72,419.16		3,820.11
12201PAB2 7.200% 08/15/2031 DD 08/24/01	131.6712	68,599.05	495.21	72,419.16	0.06	3,820.11
HB5F20000302: P-SOLVE LNG CR SMA#1						
200,000.000 CONOCO FUNDING CO	133.5913	215,894.66	6,704.40	267,182.60		51,287.94
20825UAC8 7.250% 10/15/2031 DD 10/11/01	133.5913	215,894.66	6,704.40	267,182.60	0.24	51,287.94
HB5F20000302: P-SOLVE LNG CR SMA#1						
115,000.000 MANULIFE FINANCIAL CORP	100.1856	115,000.00	416.94	115,213.44		213.44
56501RAE6 VAR RT 02/24/2032 DD 02/24/17	100.1856	115,000.00	416.94	115,213.44	0.10	213.44
HB5F20000302: P-SOLVE LNG CR SMA#1						
SUBTOTAL CANADA						
		399,493.71	7,616.55	454,815.20		55,321.49
		399,493.71	7,616.55	454,815.20	0.40	55,321.49

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CAYMAN ISLANDS						
115,000.000 SEAGATE HDD CAYMAN	93.6190	107,664.87	1,859.93	107,661.85		-3.02
81180WAR2 4.875% 06/01/2027 DD 05/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	93.6190	107,664.87	1,859.93	107,661.85	0.09	-3.02
FRANCE						
310,000.000 ELECTRICITE DE FRANCE SA 144A	101.0981	348,875.47	7,193.39	313,404.11		-35,471.36
268317AQ7 4.950% 10/13/2045 DD 10/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0981	348,875.47	7,193.39	313,404.11	0.28	-35,471.36
125,000.000 SOCIETE GENERALE SA 144A	98.0163	123,367.92	2,470.56	122,520.38		-847.54
83367TBJ7 4.250% 04/14/2025 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.0163	123,367.92	2,470.56	122,520.38	0.11	-847.54
175,000.000 SOCIETE GENERALE SA 144A	100.6105	174,411.33	2,932.90	176,068.38		1,657.05
83367TBR9 4.750% 11/24/2025 DD 11/24/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.6105	174,411.33	2,932.90	176,068.38	0.16	1,657.05
SUBTOTAL FRANCE		646,654.72	12,596.85	611,992.87		-34,661.85
		646,654.72	12,596.85	611,992.87	0.55	-34,661.85
IRELAND						
434,000.000 GE CAPITAL INTERNATIONAL FUNDI	105.5954	422,526.68	7,252.84	458,284.04		35,757.36
36164QNA2 4.418% 11/15/2035 DD 05/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	105.5954	422,526.68	7,252.84	458,284.04	0.40	35,757.36
MEXICO						
310,000.000 AMERICA MOVIL SAB DE CV	95.1073	286,318.11	2,829.94	294,832.51		8,514.40
02364WBE4 4.375% 07/16/2042 DD 07/16/12 HB5F20000302: P-SOLVE LNG CR SMA#1	95.1073	286,318.11	2,829.94	294,832.51	0.26	8,514.40
87,000.000 PETROLEOS MEXICANOS	88.2550	81,487.89	1,260.34	76,781.85		-4,706.04
71654QBE1 5.500% 06/27/2044 DD 06/26/12 HB5F20000302: P-SOLVE LNG CR SMA#1	88.2550	81,487.89	1,260.34	76,781.85	0.07	-4,706.04

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
221,000.000 PETROLEOS MEXICANOS 71654QCC4 6.750% 09/21/2047 DD 09/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.4400	226,588.39	441.10	224,182.40		-2,405.99
	101.4400	226,588.39	441.10	224,182.40	0.20	-2,405.99
480,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: P-SOLVE LNG CR SMA#1	97.2500	481,457.47	1,470.96	466,800.00		-14,657.47
	97.2500	481,457.47	1,470.96	466,800.00	0.41	-14,657.47
SUBTOTAL MEXICO		1,075,851.86	6,002.34	1,062,596.76		-13,255.10
		1,075,851.86	6,002.34	1,062,596.76	0.94	-13,255.10
NETHERLANDS						
285,000.000 KONINKLIJKE PHILIPS NV 500472AE5 5.000% 03/15/2042 DD 03/09/12 HB5F20000302: P-SOLVE LNG CR SMA#1	104.9081	308,879.93	651.27	298,988.09		-9,891.84
	104.9081	308,879.93	651.27	298,988.09	0.26	-9,891.84
370,000.000 SHELL INTERNATIONAL FINANCE BV 822582BF8 4.375% 05/11/2045 DD 05/11/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.4103	377,898.07	6,294.87	375,218.11		-2,679.96
	101.4103	377,898.07	6,294.87	375,218.11	0.33	-2,679.96
90,000.000 SHELL INTERNATIONAL FINANCE BV 822582BY7 3.750% 09/12/2046 DD 09/12/16 HB5F20000302: P-SOLVE LNG CR SMA#1	91.9605	85,004.25	182.66	82,764.45		-2,239.80
	91.9605	85,004.25	182.66	82,764.45	0.07	-2,239.80
190,000.000 SIEMENS FINANCIERINGSMAAT 144A 82620KAT0 4.200% 03/16/2047 DD 03/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.4279	187,719.41	343.57	192,713.01		4,993.60
	101.4279	187,719.41	343.57	192,713.01	0.17	4,993.60
110,000.000 SIEMENS FINANCIERINGSMAAT 144A 82620KAU7 3.400% 03/16/2027 DD 03/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	100.8871	109,889.38	160.80	110,975.81		1,086.43
	100.8871	109,889.38	160.80	110,975.81	0.10	1,086.43
SUBTOTAL NETHERLANDS		1,069,391.04	7,633.17	1,060,659.47		-8,731.57
		1,069,391.04	7,633.17	1,060,659.47	0.93	-8,731.57
NORWAY						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
60,000.000 STATOIL ASA 85771PAL6 3.950% 05/15/2043 DD 05/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	96.7163	60,039.40	895.09	58,029.78		-2,009.62
	96.7163	60,039.40	895.09	58,029.78	0.05	-2,009.62
PHILIPPINES						
65,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286CA3 3.700% 03/01/2041 DD 03/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	99.0615	60,938.07	200.57	64,389.98		3,451.91
	99.0615	60,938.07	200.57	64,389.98	0.06	3,451.91
SPAIN						
265,000.000 SANTANDER ISSUANCES SAU 80281TAE8 5.179% 11/19/2025 DD 11/19/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.7567	265,875.46	5,014.27	274,955.26		9,079.80
	103.7567	265,875.46	5,014.27	274,955.26	0.24	9,079.80
115,000.000 TELEFONICA EMISIONES SAU 87938WAU7 5.213% 03/08/2047 DD 03/08/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.2264	112,007.56	390.08	116,410.36		4,402.80
	101.2264	112,007.56	390.08	116,410.36	0.10	4,402.80
SUBTOTAL SPAIN		377,883.02	5,404.35	391,365.62		13,482.60
		377,883.02	5,404.35	391,365.62	0.34	13,482.60
UNITED KINGDOM						
295,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.1958	296,669.35	3,753.07	298,527.61		1,858.26
	101.1958	296,669.35	3,753.07	298,527.61	0.26	1,858.26
UNITED STATES						
310,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	88.0181	279,153.25	3,987.39	272,856.11		-6,297.14
	88.0181	279,153.25	3,987.39	272,856.11	0.24	-6,297.14
225,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	94.4027	221,262.13	3,831.51	212,406.08		-8,856.05
	94.4027	221,262.13	3,831.51	212,406.08	0.19	-8,856.05

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
115,000.000 AT&T INC 00206RDR0 5.250% 03/01/2037 DD 02/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.9454	114,461.92	862.53	117,237.21	0.10	2,775.29
90,000.000 AT&T INC 00206RDS8 5.450% 03/01/2047 DD 02/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.2253	89,497.14	700.89	92,002.77	0.08	2,505.63
135,000.000 ABBVIE INC 00287YAV1 4.300% 05/14/2036 DD 05/12/16 HB5F20000302: P-SOLVE LNG CR SMA#1	96.9138	127,794.20	2,219.79	130,833.63	0.12	3,039.43
155,000.000 ALABAMA POWER CO 010392FP8 4.300% 01/02/2046 DD 01/13/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.5160	160,804.89	1,642.12	158,899.80	0.14	-1,905.09
255,000.000 ALLSTATE CORP/THE 020002BC4 4.200% 12/15/2046 DD 12/08/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.1219	257,064.20	3,379.53	257,860.85	0.23	796.65
160,000.000 AMGEN INC 031162BK5 5.150% 11/15/2041 DD 11/10/11 HB5F20000302: P-SOLVE LNG CR SMA#1	107.0459	186,621.95	3,112.75	171,273.44	0.15	-15,348.51
390,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16 HB5F20000302: P-SOLVE LNG CR SMA#1	108.0724	444,153.55	3,184.83	421,482.36	0.37	-22,671.19
170,000.000 APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	102.4509	172,879.49	2,847.55	174,166.53	0.15	1,287.04
55,000.000 APPLE INC 037833CH1 4.250% 02/09/2047 DD 02/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.6039	54,889.41	333.88	55,882.15	0.05	992.74

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024ND0 6.263% 04/01/2049 DD 11/05/09 HB5F20000302: P-SOLVE LNG CR SMA#1	136.5880 136.5880	347,981.93 347,981.93	7,672.36 7,672.36	334,640.60 334,640.60	0.30	-13,341.33 -13,341.33
225,000.000 BOARDWALK PIPELINES LP 096630AE8 5.950% 06/01/2026 DD 05/16/16 HB5F20000302: P-SOLVE LNG CR SMA#1	110.7370 110.7370	246,874.21 246,874.21	4,463.70 4,463.70	249,158.25 249,158.25	0.22	2,284.04 2,284.04
165,000.000 BOARDWALK PIPELINES LP 096630AF5 4.450% 07/15/2027 DD 01/12/17 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0321 101.0321	165,310.41 165,310.41	1,618.54 1,618.54	166,702.97 166,702.97	0.15	1,392.56 1,392.56
115,000.000 BRISTOL-MYERS SQUIBB CO 110122AU2 3.250% 08/01/2042 DD 07/31/12 HB5F20000302: P-SOLVE LNG CR SMA#1	87.4215 87.4215	101,945.95 101,945.95	602.98 602.98	100,534.73 100,534.73	0.09	-1,411.22 -1,411.22
65,000.000 BURLINGTON NORTHERN SANTA FE L 12189LBB6 4.125% 06/15/2047 DD 03/09/17 HB5F20000302: P-SOLVE LNG CR SMA#1	99.7181 99.7181	64,258.66 64,258.66	165.83 165.83	64,816.77 64,816.77	0.06	558.11 558.11
160,000.000 CF INDUSTRIES INC 144A 12527GAH6 4.500% 12/01/2026 DD 11/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.5700 101.5700	157,259.82 157,259.82	2,608.43 2,608.43	162,512.00 162,512.00	0.14	5,252.18 5,252.18
95,000.000 CNOOC FINANCE 2015 USA LLC 12634MAB6 3.500% 05/05/2025 DD 05/05/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.9659 98.9659	92,569.60 92,569.60	1,354.74 1,354.74	94,017.61 94,017.61	0.08	1,448.01 1,448.01
305,000.000 CSX CORP 126408HG1 4.250% 11/01/2066 DD 10/18/16 HB5F20000302: P-SOLVE LNG CR SMA#1	90.7440 90.7440	302,442.75 302,442.75	5,889.27 5,889.27	276,769.20 276,769.20	0.24	-25,673.55 -25,673.55
200,000.000 CVS HEALTH CORP 126650CN8 5.125% 07/20/2045 DD 07/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.3297 110.3297	226,311.48 226,311.48	2,038.93 2,038.93	220,659.40 220,659.40	0.19	-5,652.08 -5,652.08

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
294,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 HB5F20000302: P-SOLVE LNG CR SMA#1	146.7590	444,121.56	11,098.56	431,471.46	0.38	-12,650.10
200,000.000 CELGENE CORP 151020AU8 5.000% 08/15/2045 DD 08/12/15 HB5F20000302: P-SOLVE LNG CR SMA#1	104.6715	218,529.24	1,249.92	209,343.00	0.18	-9,186.24
435,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: P-SOLVE LNG CR SMA#1	102.9574	443,362.16	3,927.41	447,864.69	0.40	4,502.53
130,000.000 COMMONWEALTH EDISON CO 202795JJ0 3.650% 06/15/2046 DD 06/27/16 HB5F20000302: P-SOLVE LNG CR SMA#1	93.6578	129,165.71	1,403.40	121,755.14	0.11	-7,410.57
305,000.000 CONSOLIDATED EDISON CO OF NEW 209111FG3 4.500% 12/01/2045 DD 11/17/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.3256	320,031.47	4,558.92	324,293.08	0.29	4,261.61
60,000.000 CROWN CASTLE INTERNATIONAL COR 22822VAE1 4.000% 03/01/2027 DD 02/02/17 HB5F20000302: P-SOLVE LNG CR SMA#1	100.6263	59,750.86	392.73	60,375.78	0.05	624.92
275,000.000 DTE ENERGY CO 233331AY3 2.850% 10/01/2026 DD 10/05/16 HB5F20000302: P-SOLVE LNG CR SMA#1	93.5674	274,728.04	3,834.48	257,310.35	0.23	-17,417.69
100,000.000 DTE ELECTRIC CO 23338VAF3 3.700% 06/01/2046 DD 05/17/16 HB5F20000302: P-SOLVE LNG CR SMA#1	96.1651	100,956.15	1,224.51	96,165.10	0.08	-4,791.05
55,000.000 WALT DISNEY CO/THE 25468PDB9 4.125% 06/01/2044 DD 06/02/14 HB5F20000302: P-SOLVE LNG CR SMA#1	102.9785	56,631.01	760.91	56,638.18	0.05	7.17

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
305,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	104.8583	319,971.17	71.74	319,817.82	0.28	-153.35
50,000.000 ENERGY TRANSFER PARTNERS LP 29273RAJ8 7.500% 07/01/2038 DD 03/28/08 HB5F20000302: P-SOLVE LNG CR SMA#1	118.1646	56,643.60	937.44	59,082.30	0.05	2,438.70
320,000.000 ENERGY TRANSFER PARTNERS LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	103.5380	351,048.81	9,519.78	331,321.60	0.29	-19,727.21
160,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBC6 5.100% 02/15/2045 DD 02/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	104.4466	156,978.25	1,026.29	167,114.56	0.15	10,136.31
150,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: P-SOLVE LNG CR SMA#1	95.3738	164,007.13	2,483.03	143,060.70	0.13	-20,946.43
215,000.000 EXXON MOBIL CORP 30231GAW2 4.114% 03/01/2046 DD 03/03/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.8041	217,522.74	737.18	221,028.82	0.19	3,506.08
175,000.000 FEDEX CORP 31428XBN5 4.400% 01/15/2047 DD 01/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.2222	174,134.94	1,825.35	170,138.85	0.15	-3,996.09
215,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: P-SOLVE LNG CR SMA#1	93.9477	198,143.82	2,172.63	201,987.56	0.18	3,843.74
230,000.000 GENERAL MOTORS CO 37045VAL4 6.750% 04/01/2046 DD 02/23/16 HB5F20000302: P-SOLVE LNG CR SMA#1	117.2289	268,209.02	7,787.45	269,626.47	0.24	1,417.45

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
65,000.000 GILEAD SCIENCES INC 375558BD4 4.750% 03/01/2046 DD 09/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.9992	70,617.69	257.30	66,299.48	0.06	-4,318.21
225,000.000 GILEAD SCIENCES INC 375558BK8 4.150% 03/01/2047 DD 09/20/16 HB5F20000302: P-SOLVE LNG CR SMA#1	93.2573	225,507.54	777.21	209,828.93	0.19	-15,678.61
120,000.000 GLENCORE FUNDING LLC 144A 378272AN8 4.000% 03/27/2027 DD 03/27/17 HB5F20000302: P-SOLVE LNG CR SMA#1	98.7244	118,820.50	64.50	118,469.28	0.10	-351.22
250,000.000 GOLDMAN SACHS GROUP INC/THE 38145GAH3 3.500% 11/16/2026 DD 11/16/16 HB5F20000302: P-SOLVE LNG CR SMA#1	97.7617	246,451.23	3,287.83	244,404.25	0.22	-2,046.98
156,000.000 WW GRAINGER INC 384802AC8 3.750% 05/15/2046 DD 05/16/16 HB5F20000302: P-SOLVE LNG CR SMA#1	94.9301	145,106.40	2,220.01	148,090.96	0.13	2,984.56
120,000.000 GUARDIAN LIFE INSURANCE C 144A 401378AC8 4.850% 01/24/2077 DD 01/24/17 HB5F20000302: P-SOLVE LNG CR SMA#1	97.5467	118,842.67	1,095.31	117,056.04	0.10	-1,786.63
210,000.000 HSBC BANK USA NA/NEW YORK NY 4042Q1AA5 5.875% 11/01/2034 DD 10/25/04 HB5F20000302: P-SOLVE LNG CR SMA#1	119.4149	253,746.53	5,148.22	250,771.29	0.22	-2,975.24
120,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: P-SOLVE LNG CR SMA#1	117.1241	142,349.42	348.16	140,548.92	0.12	-1,800.50
205,000.000 HIGHWOODS REALTY LP 431282AP7 3.875% 03/01/2027 DD 02/23/17 HB5F20000302: P-SOLVE LNG CR SMA#1	99.0076	205,127.86	808.18	202,965.58	0.18	-2,162.28

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
190,000.000 HOME DEPOT INC/THE 437076BP6 3.500% 09/15/2056 DD 09/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	87.3002 87.3002	186,407.10 186,407.10	303.96 303.96	165,870.38 165,870.38	0.15	-20,536.72 -20,536.72
205,000.000 HOSPITALITY PROPERTIES TRUST 44106MAS1 4.650% 03/15/2024 DD 03/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	101.8832 101.8832	207,555.24 207,555.24	434.21 434.21	208,860.56 208,860.56	0.18	1,305.32 1,305.32
105,000.000 HOSPITALITY PROPERTIES TRUST 44106MAT9 4.500% 03/15/2025 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	100.3774 100.3774	106,426.37 106,426.37	215.90 215.90	105,396.27 105,396.27	0.09	-1,030.10 -1,030.10
245,000.000 HOST HOTELS & RESORTS LP 44107TAV8 4.000% 06/15/2025 DD 05/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.2351 100.2351	246,314.63 246,314.63	2,895.68 2,895.68	245,576.00 245,576.00	0.22	-738.63 -738.63
155,000.000 ILLINOIS ST 452151LF8 5.100% 06/01/2033 DD 06/12/03 HB5F20000302: P-SOLVE LNG CR SMA#1	91.3420 91.3420	155,115.20 155,115.20	2,635.09 2,635.09	141,580.10 141,580.10	0.12	-13,535.10 -13,535.10
380,000.000 JPMORGAN CHASE & CO 46625HMN7 3.900% 07/15/2025 DD 07/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.3677 103.3677	400,754.50 400,754.50	3,147.40 3,147.40	392,797.26 392,797.26	0.35	-7,957.24 -7,957.24
330,000.000 JOHNS HOPKINS HEALTH SYSTEM CO 478111AC1 3.837% 05/15/2046 DD 11/10/16 HB5F20000302: P-SOLVE LNG CR SMA#1	97.8395 97.8395	328,965.57 328,965.57	4,959.90 4,959.90	322,870.35 322,870.35	0.28	-6,095.22 -6,095.22
245,000.000 JOHNSON & JOHNSON 478160BJ2 4.375% 12/05/2033 DD 12/05/13 HB5F20000302: P-SOLVE LNG CR SMA#1	110.2213 110.2213	270,103.35 270,103.35	3,464.16 3,464.16	270,042.19 270,042.19	0.24	-61.16 -61.16
200,000.000 SC JOHNSON & SON INC 144A 478165AG8 4.800% 09/01/2040 DD 08/30/10 HB5F20000302: P-SOLVE LNG CR SMA#1	107.5189 107.5189	220,597.34 220,597.34	800.11 800.11	215,037.80 215,037.80	0.19	-5,559.54 -5,559.54

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
30,000.000 KEYSIGHT TECHNOLOGIES INC 49338LAE3 4.600% 04/06/2027 DD 04/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	100.7252	29,961.90	0.00	30,217.56	0.03	255.66
185,000.000 KINDER MORGAN ENERGY PARTNERS 494550BD7 6.500% 09/01/2039 DD 09/16/09 HB5F20000302: P-SOLVE LNG CR SMA#1	110.8883	209,017.93	1,002.23	205,143.36	0.18	-3,874.57
175,000.000 KRAFT HEINZ FOODS CO 50077LAB2 4.375% 06/01/2046 DD 05/24/16 HB5F20000302: P-SOLVE LNG CR SMA#1	93.8403	163,722.77	2,543.01	164,220.53	0.14	497.76
115,000.000 KROGER CO/THE 501044DG3 4.450% 02/01/2047 DD 01/24/17 HB5F20000302: P-SOLVE LNG CR SMA#1	98.0701	114,847.72	963.08	112,780.62	0.10	-2,067.10
245,000.000 LINCOLN NATIONAL CORP 534187BA6 7.000% 06/15/2040 DD 06/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	129.1840	323,470.86	5,071.02	316,500.80	0.28	-6,970.06
295,000.000 MPLX LP 55336VAK6 4.125% 03/01/2027 DD 02/10/17 HB5F20000302: P-SOLVE LNG CR SMA#1	99.5665	295,301.50	1,694.31	293,721.18	0.26	-1,580.32
35,000.000 MPLX LP 55336VAL4 5.200% 03/01/2047 DD 02/10/17 HB5F20000302: P-SOLVE LNG CR SMA#1	100.6266	34,757.35	241.19	35,219.31	0.03	461.96
110,000.000 MARATHON PETROLEUM CORP 56585AAM4 5.850% 12/15/2045 DD 12/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.7760	109,726.14	1,902.90	109,753.60	0.10	27.46
35,000.000 MACY'S RETAIL HOLDINGS INC 577778CB7 6.650% 07/15/2024 DD 07/20/04 HB5F20000302: P-SOLVE LNG CR SMA#1	108.3933	39,765.46	494.52	37,937.66	0.03	-1,827.80

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
100,000.000 MEDTRONIC INC 585055BT2 4.375% 03/15/2035 DD 03/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	104.8315	103,294.79	199.92	104,831.50	0.09	1,536.71
230,000.000 MICROSOFT CORP 594918BT0 3.700% 08/08/2046 DD 08/08/16 HB5F20000302: P-SOLVE LNG CR SMA#1	93.8710	225,189.52	1,241.21	215,903.30	0.19	-9,286.22
355,000.000 MICROSOFT CORP 594918BZ6 4.100% 02/06/2037 DD 02/06/17 HB5F20000302: P-SOLVE LNG CR SMA#1	103.2051	358,195.89	2,223.51	366,378.11	0.32	8,182.22
60,000.000 MOLSON COORS BREWING CO 60871RAH3 4.200% 07/15/2046 DD 07/07/16 HB5F20000302: P-SOLVE LNG CR SMA#1	93.6412	55,002.05	535.09	56,184.72	0.05	1,182.67
140,000.000 MOSAIC CO/THE 61945CAE3 5.625% 11/15/2043 DD 11/13/13 HB5F20000302: P-SOLVE LNG CR SMA#1	102.9638	130,759.72	2,972.59	144,149.32	0.13	13,389.60
145,000.000 MOTOROLA SOLUTIONS INC 620076BE8 5.500% 09/01/2044 DD 08/19/14 HB5F20000302: P-SOLVE LNG CR SMA#1	96.4344	152,794.46	664.64	139,829.88	0.12	-12,964.58
130,000.000 NEW JERSEY ST TRANSPRTN TRUST 646136XR7 6.561% 12/15/2040 DD 01/14/10 HB5F20000302: P-SOLVE LNG CR SMA#1	108.8490	164,272.99	2,522.11	141,503.70	0.12	-22,769.29
120,000.000 NEW YORK CITY NY TRANSITIONAL 64971M4P4 5.508% 08/01/2037 DD 08/16/10 HB5F20000302: P-SOLVE LNG CR SMA#1	121.3350	157,707.08	1,101.63	145,602.00	0.13	-12,105.08
295,000.000 NEW YORK CITY NY MUNI WTR FIN 64972FH25 5.750% 06/15/2041 DD 11/05/09 HB5F20000302: P-SOLVE LNG CR SMA#1	128.6420	394,132.22	5,015.84	379,493.90	0.33	-14,638.32

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
260,000.000 NEWELL BRANDS INC 651229AY2 5.500% 04/01/2046 DD 03/30/16 HB5F20000302: P-SOLVE LNG CR SMA#1	113.4914 113.4914	301,369.65 301,369.65	7,147.34 7,147.34	295,077.64 295,077.64	0.26	-6,292.01 -6,292.01
240,000.000 NIKE INC 654106AG8 3.375% 11/01/2046 DD 10/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	88.4842 88.4842	225,764.52 225,764.52	3,603.35 3,603.35	212,362.08 212,362.08	0.19	-13,402.44 -13,402.44
75,000.000 NOVARTIS CAPITAL CORP 66989HAK4 4.000% 11/20/2045 DD 11/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.4653 100.4653	76,816.12 76,816.12	1,123.57 1,123.57	75,348.98 75,348.98	0.07	-1,467.14 -1,467.14
275,000.000 PEPSICO INC 713448DD7 4.450% 04/14/2046 DD 10/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.3991 106.3991	293,316.72 293,316.72	5,696.70 5,696.70	292,597.53 292,597.53	0.26	-719.19 -719.19
60,000.000 PFIZER INC 717081ED1 4.125% 12/15/2046 DD 11/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	99.9362 99.9362	59,896.91 59,896.91	893.51 893.51	59,961.72 59,961.72	0.05	64.81 64.81
290,000.000 PORT AUTH OF NEW YORK & NEW JE 73358WEK6 4.926% 10/01/2051 DD 10/06/11 HB5F20000302: P-SOLVE LNG CR SMA#1	114.2130 114.2130	350,551.01 350,551.01	7,142.50 7,142.50	331,217.70 331,217.70	0.29	-19,333.31 -19,333.31
185,000.000 PROTECTIVE LIFE CORP 743674AY9 8.450% 10/15/2039 DD 10/09/09 HB5F20000302: P-SOLVE LNG CR SMA#1	140.6878 140.6878	265,374.03 265,374.03	7,227.64 7,227.64	260,272.43 260,272.43	0.23	-5,101.60 -5,101.60
85,000.000 PUBLIC SERVICE ELECTRIC & GAS 74456QAZ9 3.950% 05/01/2042 DD 05/11/12 HB5F20000302: P-SOLVE LNG CR SMA#1	99.5335 99.5335	94,487.58 94,487.58	1,399.41 1,399.41	84,603.48 84,603.48	0.07	-9,884.10 -9,884.10
250,000.000 SAN DIEGO CNTY CA WTR AUTH FIN 79741TAR5 6.138% 05/01/2049 DD 02/04/10 HB5F20000302: P-SOLVE LNG CR SMA#1	130.6740 130.6740	344,943.87 344,943.87	6,393.91 6,393.91	326,685.00 326,685.00	0.29	-18,258.87 -18,258.87

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
235,000.000	SOUTHERN CALIFORNIA EDISON CO	110.3698	284,169.15	5,488.29	259,369.03		-24,800.12
	842400FZ1 4.650% 10/01/2043 DD 10/02/13	110.3698	284,169.15	5,488.29	259,369.03	0.23	-24,800.12
	HB5F20000302: P-SOLVE LNG CR SMA#1						
310,000.000	SOUTHWESTERN PUBLIC SERVICE CO	106.3462	333,959.91	1,743.78	329,673.22		-4,286.69
	845743BN2 4.500% 08/15/2041 DD 08/10/11	106.3462	333,959.91	1,743.78	329,673.22	0.29	-4,286.69
	HB5F20000302: P-SOLVE LNG CR SMA#1						
235,000.000	STRYKER CORP	102.8323	239,600.63	497.25	241,655.91		2,055.28
	863667AJ0 4.625% 03/15/2046 DD 03/10/16	102.8323	239,600.63	497.25	241,655.91	0.21	2,055.28
	HB5F20000302: P-SOLVE LNG CR SMA#1						
175,000.000	TARGET CORP	90.2555	157,860.22	2,933.30	157,947.13		86.91
	87612EBF2 3.625% 04/15/2046 DD 04/11/16	90.2555	157,860.22	2,933.30	157,947.13	0.14	86.91
	HB5F20000302: P-SOLVE LNG CR SMA#1						
120,000.000	TIME WARNER CABLE LLC	114.6693	145,430.31	3,274.91	137,603.16		-7,827.15
	88732JAJ7 6.550% 05/01/2037 DD 04/09/07	114.6693	145,430.31	3,274.91	137,603.16	0.12	-7,827.15
	HB5F20000302: P-SOLVE LNG CR SMA#1						
315,000.000	21ST CENTURY FOX AMERICA INC	117.9035	359,290.28	5,778.85	371,396.03		12,105.75
	90131HBF1 6.200% 12/15/2034 DD 12/03/04	117.9035	359,290.28	5,778.85	371,396.03	0.33	12,105.75
	HB5F20000302: P-SOLVE LNG CR SMA#1						
60,000.000	UNITED PARCEL SERVICE INC	91.0002	59,478.57	893.54	54,600.12		-4,878.45
	911312AZ9 3.400% 11/15/2046 DD 10/24/16	91.0002	59,478.57	893.54	54,600.12	0.05	-4,878.45
	HB5F20000302: P-SOLVE LNG CR SMA#1						
875,000.000	U S TREASURY BOND	97.0273	836,823.94	9,520.46	848,988.88		12,164.94
	912810RU4 2.875% 11/15/2046 DD 11/15/16	97.0273	836,823.94	9,520.46	848,988.88	0.75	12,164.94
	HB5F20000302: P-SOLVE LNG CR SMA#1						
120,000.000	U S TREASURY NOTE	98.7227	117,297.07	335.64	118,467.24		1,170.17
	912828V98 2.250% 02/15/2027 DD 02/15/17	98.7227	117,297.07	335.64	118,467.24	0.10	1,170.17
	HB5F20000302: P-SOLVE LNG CR SMA#1						

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 UNITED TECHNOLOGIES CORP 913017CJ6 3.750% 11/01/2046 DD 11/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	93.8868 93.8868	241,217.59 241,217.59	3,828.23 3,828.23	230,022.66 230,022.66	0.20	-11,194.93 -11,194.93
65,000.000 UNITEDHEALTH GROUP INC 91324PCQ3 4.625% 07/15/2035 DD 07/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	109.0232 109.0232	70,283.30 70,283.30	640.30 640.30	70,865.08 70,865.08	0.06	581.78 581.78
310,000.000 UNITEDHEALTH GROUP INC 91324PCR1 4.750% 07/15/2045 DD 07/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	109.5885 109.5885	327,658.08 327,658.08	3,126.80 3,126.80	339,724.35 339,724.35	0.30	12,066.27 12,066.27
305,000.000 VENTAS REALTY LP 92277GAJ6 3.250% 10/15/2026 DD 09/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	94.8864 94.8864	301,360.68 301,360.68	5,235.32 5,235.32	289,403.52 289,403.52	0.26	-11,957.16 -11,957.16
120,000.000 VENTAS REALTY LP 92277GAL1 3.850% 04/01/2027 DD 03/29/17 HB5F20000302: P-SOLVE LNG CR SMA#1	99.2172 99.2172	119,035.86 119,035.86	37.26 37.26	119,060.64 119,060.64	0.11	24.78 24.78
660,000.000 VERIZON COMMUNICATIONS INC 92343VCQ5 4.400% 11/01/2034 DD 10/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	94.6292 94.6292	654,119.67 654,119.67	12,112.49 12,112.49	624,552.72 624,552.72	0.55	-29,566.95 -29,566.95
175,000.000 VERIZON COMMUNICATIONS INC 92343VDU5 5.250% 03/16/2037 DD 03/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	103.3870 103.3870	174,581.19 174,581.19	395.74 395.74	180,927.25 180,927.25	0.16	6,346.06 6,346.06
275,000.000 VIRGINIA ELECTRIC & POWER CO 927804FE9 6.350% 11/30/2037 DD 12/04/07 HB5F20000302: P-SOLVE LNG CR SMA#1	128.5500 128.5500	356,130.38 356,130.38	5,869.93 5,869.93	353,512.50 353,512.50	0.31	-2,617.88 -2,617.88
55,000.000 VIRGINIA ELECTRIC & POWER CO 927804FX7 3.500% 03/15/2027 DD 03/16/17 HB5F20000302: P-SOLVE LNG CR SMA#1	102.0560 102.0560	54,949.56 54,949.56	82.72 82.72	56,130.80 56,130.80	0.05	1,181.24 1,181.24

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
345,000.000 WAL-MART STORES INC 931142DQ3 4.300% 04/22/2044 DD 04/22/14 HB5F20000302: P-SOLVE LNG CR SMA#1	105.5844	373,946.47	6,559.05	364,266.18	0.32	-9,680.29
115,000.000 WELLS FARGO & CO 94974BGK0 3.900% 05/01/2045 DD 04/30/15 HB5F20000302: P-SOLVE LNG CR SMA#1	95.7452	106,582.94	1,872.58	110,106.98	0.10	3,524.04
400,000.000 WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.9144	401,875.90	3,332.13	415,657.60	0.37	13,781.70
60,000.000 WILLIAMS PARTNERS LP 96949LAB1 4.000% 09/15/2025 DD 03/03/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.4212	60,194.73	109.65	60,252.72	0.05	57.99
305,000.000 CITIGROUP INC 172967LD1 VAR RT 01/10/2028 DD 01/10/17 HB5F20000302: P-SOLVE LNG CR SMA#1	100.4457	303,627.40	2,677.41	306,359.39	0.27	2,731.99
5,000,000.000 U S TREASURY BD PRIN STRIP 912803EP4 0.000% 08/15/2045 DD 08/17/15 HB5F20000002: P-SOLVE LONG CREDIT	41.3662	1,979,636.36	0.00	2,068,310.00	1.82	88,673.64
3,870,141.215 DELAWARE EXTND DURATION BD-I 245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.3200	25,208,821.67	22,867.17	24,459,292.48	21.58	-749,529.19
74,137.000 ISHARES 10+ YEAR CREDIT BOND 464289511 HB5F20000002: P-SOLVE LONG CREDIT	59.2400	4,205,332.52	0.00	4,391,875.88	3.87	186,543.36
2,106,426.298 PIMCO LONG-TERM CREDIT-INST 72201P647 HB5F20000002: P-SOLVE LONG CREDIT	11.6100	25,971,963.04	106,559.99	24,455,609.32	21.57	-1,516,353.72

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
2,466,887.500 VANGUARD L/T INVEST GR-ADM 922031778 HB5F20000002: P-SOLVE LONG CREDIT	10.0900	25,384,976.31	92,096.53	24,890,894.88		-494,081.43
	10.0900	25,384,976.31	92,096.53	24,890,894.88	21.96	-494,081.43
44,570.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: P-SOLVE LONG CREDIT	89.9000	4,049,804.16	0.00	4,006,843.00		-42,961.16
	89.9000	4,049,804.16	0.00	4,006,843.00	3.53	-42,961.16
SUBTOTAL UNITED STATES		109,370,730.41	509,278.46	106,440,439.84		-2,930,290.57
		109,370,730.41	509,278.46	106,440,439.84	93.86	-2,930,290.57
URUGUAY						
60,000.000 URUGUAY GOVERNMENT INTERNATION 760942BA9 5.100% 06/18/2050 DD 06/18/14 HB5F20000302: P-SOLVE LNG CR SMA#1	96.1250	54,018.52	880.56	57,675.00		3,656.48
	96.1250	54,018.52	880.56	57,675.00	0.05	3,656.48
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		114,277,349.91	564,956.72	111,397,056.84		-2,880,293.07
		114,277,349.91	564,956.72	111,397,056.84	98.22	-2,880,293.07
TOTAL FIXED INCOME SECURITIES		114,277,349.91	564,956.72	111,397,056.84	98.22	-2,880,293.07
TOTAL ASSETS - BASE:		116,235,999.71	565,442.24	113,355,706.64	99.95	-2,880,293.07
NET ASSETS - BASE:				113,921,148.88		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
CASH & CASH EQUIVALENTS						
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR TRUSTEE FEES		-4,642.28	0.00	-4,642.28		0.00
		-4,642.28	0.00	-4,642.28	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-3,090.63	0.00	-3,090.63		0.00
		-3,090.63	0.00	-3,090.63	0.00	0.00
SERVICE FEE PAYABLE - CLASS A		-581.00	0.00	-581.00		0.00
		-581.00	0.00	-581.00	0.00	0.00
4,086,458.170 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62	100.0000 100.0000	4,086,458.17 4,086,458.17	1,772.63 1,772.63	4,086,458.17 4,086,458.17		0.00 0.00
3,080,000.000 U S TREASURY BILL 912796LB3 0.000% 12/07/2017 DD 12/08/16	99.3593 99.3593	3,061,605.78 3,061,605.78	0.00 0.00	3,060,266.44 3,060,266.44		-1,339.34 -1,339.34
SUBTOTAL UNITED STATES		7,139,750.04	1,772.63	7,138,410.70		-1,339.34
		7,139,750.04	1,772.63	7,138,410.70	9.12	-1,339.34
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		7,139,750.04	1,772.63	7,138,410.70		-1,339.34
		7,139,750.04	1,772.63	7,138,410.70	9.12	-1,339.34
TOTAL CASH & CASH EQUIVALENTS		7,139,750.04	1,772.63	7,138,410.70	9.12	-1,339.34
FIXED INCOME SECURITIES						
U.S. DOLLAR						
GLOBAL FUNDS GEOGRAPHIC FOCUS						

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
310,310.310 T ROWE PR GL UNCONST BND-I 77956H468	9.9100 9.9100	3,100,000.00 3,100,000.00	1,503.82 1,503.82	3,075,175.17 3,075,175.17	 3.93	-24,824.83 -24,824.83
UNITED STATES						
1,940,000.000 U S TREASURY BD PRIN STRIP 912803BJ1 0.000% 11/15/2026 DD 11/15/96	79.1790 79.1790	1,647,657.96 1,647,657.96	0.00 0.00	1,536,072.60 1,536,072.60	 1.96	-111,585.36 -111,585.36
257,024.976 EATON VANCE FLOAT RATE-I 277911491	9.0000 9.0000	2,300,422.60 2,300,422.60	7,131.22 7,131.22	2,313,224.78 2,313,224.78	 2.96	12,802.18 12,802.18
196,733.096 FIDELITY TOTAL BOND FUND-TB 31617K881	10.5900 10.5900	2,102,880.23 2,102,880.23	4,501.92 4,501.92	2,083,403.49 2,083,403.49	 2.66	-19,476.74 -19,476.74
188,607.560 TCW CORE FXD INCM-I 87234N401	10.9200 10.9200	2,116,760.00 2,116,760.00	3,583.54 3,583.54	2,059,594.56 2,059,594.56	 2.63	-57,165.44 -57,165.44
61,215.000 VANGUARD TOTAL BOND MARKET 921937835	81.0800 81.0800	5,116,672.91 5,116,672.91	0.00 0.00	4,963,312.20 4,963,312.20	 6.34	-153,360.71 -153,360.71
SUBTOTAL UNITED STATES		13,284,393.70	15,216.68	12,955,607.63		-328,786.07
		13,284,393.70	15,216.68	12,955,607.63	16.55	-328,786.07
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		16,384,393.70	16,720.50	16,030,782.80		-353,610.90
		16,384,393.70	16,720.50	16,030,782.80	20.48	-353,610.90
TOTAL FIXED INCOME SECURITIES		16,384,393.70	16,720.50	16,030,782.80	20.48	-353,610.90
EQUITY						
U.S. DOLLAR						
EMERGING MARKET GEOGRAPHIC FOCUS						

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
84,672.564 HARDING LOEVNER INST EMG M-I 412295701	18.7500 18.7500	1,420,976.90 1,420,976.90	0.00 0.00	1,587,610.58 1,587,610.58	 2.03	166,633.68 166,633.68
GLOBAL FUNDS GEOGRAPHIC FOCUS						
129,303.507 DODGE & COX INTL STOCK FUND 256206103	41.6500 41.6500	5,197,694.37 5,197,694.37	0.00 0.00	5,385,491.07 5,385,491.07	 6.88	187,796.70 187,796.70
145,095.000 ISHARES CORE INTL STOCK ETF 46432F834	54.7500 54.7500	7,514,193.33 7,514,193.33	0.00 0.00	7,943,951.25 7,943,951.25	 10.15	429,757.92 429,757.92
65,930.000 ISHARES CUR HDG MSCI ACWI-X 46435G847	24.4900 24.4900	1,579,682.80 1,579,682.80	0.00 0.00	1,614,625.70 1,614,625.70	 2.06	34,942.90 34,942.90
406,685.972 LAZARD INTER STRAT EQ-INST 52106N590	13.1500 13.1500	5,864,447.43 5,864,447.43	0.00 0.00	5,347,920.53 5,347,920.53	 6.83	-516,526.90 -516,526.90
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		20,156,017.93	0.00	20,291,988.55		135,970.62
		20,156,017.93	0.00	20,291,988.55	25.92	135,970.62
JAPAN						
30,406.000 WISDOMTREE JAPAN HEDGED EQ 97717W851	50.6200 50.6200	1,193,807.97 1,193,807.97	2,736.54 2,736.54	1,539,151.72 1,539,151.72	 1.97	345,343.75 345,343.75
UNITED STATES						
34,352.000 ISHARES CORE S&P SMALL-CAP E 464287804	69.1600 69.1600	2,300,103.92 2,300,103.92	0.00 0.00	2,375,784.32 2,375,784.32	 3.04	75,680.40 75,680.40

Asset and Accrual Detail - By Asset type

3/31/2017

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
168,639.022 PIONEER-DYNAMIC CREDIT-Y 72388E308	9.4200 9.4200	1,608,965.13 1,608,965.13	7,587.45 7,587.45	1,588,579.59 1,588,579.59	 2.03	 -20,385.54
315,402.377 BOSTON PART ALL CAP VAL-INST 749255139	24.6600 24.6600	7,197,526.45 7,197,526.45	0.00 0.00	7,777,822.62 7,777,822.62	 9.94	 580,296.17
239,334.000 SCHWAB US BROAD MARKET ETF 808524102	57.0600 57.0600	11,529,792.09 11,529,792.09	0.00 0.00	13,656,398.04 13,656,398.04	 17.45	 2,126,605.95
25,766.000 VANGUARD TOTAL STOCK MKT ETF 922908769	121.3200 121.3200	2,931,128.80 2,931,128.80	0.00 0.00	3,125,931.12 3,125,931.12	 3.99	 194,802.32
155,467.461 INVESCO BALANCED RISK 99VVA3K01 ALLOCATION FUND COLLECTIVE	20.2500 20.2500	2,804,700.72 2,804,700.72	0.00 0.00	3,148,216.09 3,148,216.09	 4.02	 343,515.37
SUBTOTAL UNITED STATES		28,372,217.11	7,587.45	31,672,731.78		3,300,514.67
		28,372,217.11	7,587.45	31,672,731.78	40.47	3,300,514.67
TOTAL EQUITY U.S. DOLLAR		51,143,019.91	10,323.99	55,091,482.63		3,948,462.72
		51,143,019.91	10,323.99	55,091,482.63	70.39	3,948,462.72
TOTAL EQUITY		51,143,019.91	10,323.99	55,091,482.63	70.39	3,948,462.72
TOTAL ASSETS - BASE:		74,667,163.65	28,817.12	78,260,676.13	99.99	3,593,512.48
NET ASSETS - BASE:				78,289,493.25		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,181,954.55	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,181,954.55	1,181,954.55	1	0.00
		1,181,954.55	1,181,954.55	1	0.00
MUTUAL FUNDS - FIXED INCOME					
22,310	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,557,841.50	2,561,634.20	2	0.00
21,895	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	2,642,945.45	2,610,100.76	2	0.00
9,663	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,020,316.17	1,029,223.31	1	0.00
142,440	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	15,176,982.00	15,527,745.53	14	0.00
88,210	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	9,611,361.60	9,788,795.81	9	0.00
24,670	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	2,596,024.10	2,585,396.27	2	0.00
21,450	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,639,422.50	2,697,766.50	2	0.00
65,640	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,540,268.00	2,443,737.81	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
102,497	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,071,922.28	6,279,592.81	6	0.00
49,575	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,521,880.25	2,520,863.96	2	0.00
110,990	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,581,627.40	2,576,729.16	2	0.00
122,510	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	2,037,341.30	2,103,937.74	2	0.00
171,698	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	13,687,764.56	13,844,040.41	13	0.00
		65,685,697.11	66,569,564.27	62	0.00
MUTUAL FUNDS - EQUITY					
54,815	CUSIP # 464286608 ISHARES EMU INDEX FUND	2,061,044.00	1,878,970.50	2	0.00
39,575	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	4,117,383.00	3,862,080.72	4	0.00
99,010	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	6,167,332.90	6,211,652.45	6	0.00
28,320	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	4,204,104.00	3,915,897.03	4	0.00
141,825	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	8,218,758.75	7,708,261.95	8	0.00
39,785	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	9,378,915.90	8,756,038.38	9	41,102.60
6,705	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	2,094,776.10	2,105,980.82	2	5,516.94

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SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53,435	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,122,438.20	2,069,003.20	2	0.00
		38,364,752.85	36,507,885.05	36	46,619.54
COMMON TRUST FUNDS - FIXED INCOME					
527,940.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	527,940.78	527,940.78	0	0.00
		527,940.78	527,940.78	0	0.00



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XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,048,994.53	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,048,994.53	5,048,994.53	2	1,620.75
		5,048,994.53	5,048,994.53	2	1,620.75
MUTUAL FUNDS - FIXED INCOME					
50,080	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	5,741,672.00	5,750,185.60	2	0.00
45,660	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	5,511,618.60	5,443,124.03	2	0.00
21,691	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,290,352.69	2,337,494.48	1	0.00
320,700	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	34,170,585.00	34,907,029.65	12	0.00
199,705	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	21,759,856.80	22,124,254.51	8	0.00
53,115	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	5,589,291.45	5,566,409.51	2	0.00
44,730	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	5,504,026.50	5,625,692.10	2	0.00
147,690	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	5,715,603.00	5,498,410.09	2	0.00

ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
231,167	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	13,694,333.08	13,990,759.29	5	0.00
111,745	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	5,684,468.15	5,682,177.38	2	0.00
241,625	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	5,620,197.50	5,609,273.87	2	0.00
478,270	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	7,953,630.10	8,213,617.68	3	0.00
		119,235,634.87	120,748,428.19	42	0.00
MUTUAL FUNDS - EQUITY					
234,250	CUSIP # 464286608 ISHARES EMU INDEX FUND	8,807,800.00	8,029,715.20	3	0.00
160,445	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	16,692,697.80	15,678,942.98	6	0.00
410,260	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	25,555,095.40	25,482,091.14	9	0.00
111,270	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	16,518,031.50	15,411,550.88	6	0.00
595,145	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	34,488,652.75	32,313,963.75	12	0.00
158,825	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	37,441,405.50	35,014,130.71	13	164,084.97
26,170	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	8,176,031.40	8,219,764.09	3	21,532.94
213,325	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	8,473,269.00	8,227,896.07	3	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		156,152,983.35	148,378,054.82	55	185,617.91
	COMMON TRUST FUNDS - FIXED INCOME				
1,208,947.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,208,947.45	1,208,947.45	0	0.00
		1,208,947.45	1,208,947.45	0	0.00



ACCOUNT STATEMENT

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XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,020,899.29	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	4,020,899.29	4,020,899.29	2	1,595.50
		4,020,899.29	4,020,899.29	2	1,595.50
MUTUAL FUNDS - FIXED INCOME					
17,670	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,025,865.50	2,028,869.40	1	0.00
15,815	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	1,909,028.65	1,885,304.57	1	0.00
7,655	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	808,291.45	828,596.37	0	0.00
114,060	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	12,153,093.00	12,420,533.56	7	0.00
68,770	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	7,493,179.20	7,617,002.97	4	0.00
18,260	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,921,499.80	1,913,633.39	1	0.00
15,495	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,906,659.75	1,948,806.15	1	0.00
51,155	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	1,979,698.50	1,904,469.96	1	0.00

ACCOUNT STATEMENT

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XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
79,541	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,712,008.84	4,738,113.22	3	0.00
39,595	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,014,197.65	2,013,385.95	1	0.00
82,280	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	1,913,832.80	1,910,112.39	1	0.00
389,960	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	6,485,034.80	6,697,017.06	4	0.00
		45,322,389.94	45,905,844.99	26	0.00
MUTUAL FUNDS - EQUITY					
187,355	CUSIP # 464286608 ISHARES EMU INDEX FUND	7,044,548.00	6,422,229.63	4	0.00
128,540	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	13,373,301.60	12,561,941.93	8	0.00
336,320	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	20,949,372.80	20,853,773.45	12	0.00
88,535	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	13,143,020.75	12,267,869.31	7	0.00
481,725	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	27,915,963.75	26,166,601.60	16	0.00
130,925	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	30,864,259.50	28,864,564.16	17	135,260.97
21,340	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	6,667,042.80	6,702,704.07	4	17,558.77
175,850	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	6,984,762.00	6,780,478.45	4	0.00

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Account Number

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XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		126,942,271.20	120,620,162.60	72	152,819.74
	COMMON TRUST FUNDS - FIXED INCOME				
323,480.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	323,480.96	323,480.96	0	0.00
		323,480.96	323,480.96	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,074,352.75	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,074,352.75	2,074,352.75	3	701.16
		2,074,352.75	2,074,352.75	3	701.16
MUTUAL FUNDS - FIXED INCOME					
4,525	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	518,791.25	519,560.50	1	0.00
3,940	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	475,597.40	469,687.01	1	0.00
1,962	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	207,167.58	214,770.83	0	0.00
29,225	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	3,113,923.75	3,180,415.47	4	0.00
17,525	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,909,524.00	1,941,093.81	3	0.00
4,580	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	481,953.40	479,980.34	1	0.00
3,860	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	474,973.00	485,472.20	1	0.00
12,740	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	493,038.00	474,302.56	1	0.00

ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,947	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	1,181,660.28	1,175,913.03	2	0.00
10,150	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	516,330.50	516,122.43	1	0.00
20,160	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	468,921.60	468,013.95	1	0.00
182,835	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	3,040,546.05	3,139,935.16	4	0.00
		12,882,426.81	13,065,267.29	17	0.00
MUTUAL FUNDS - EQUITY					
89,555	CUSIP # 464286608 ISHARES EMU INDEX FUND	3,367,268.00	3,074,001.11	4	0.00
60,100	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	6,252,804.00	5,879,625.38	8	0.00
158,125	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	9,849,606.25	9,765,642.57	13	0.00
42,330	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	6,283,888.50	5,884,994.07	8	0.00
226,490	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	13,125,095.50	12,307,921.47	17	0.00
61,585	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	14,518,047.90	13,587,498.68	19	63,624.57
10,005	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	3,125,762.10	3,142,481.45	4	8,232.21
82,715	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,285,439.80	3,168,362.44	4	0.00

ACCOUNT STATEMENT

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XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		59,807,912.05	56,810,527.17	79	71,856.78
	COMMON TRUST FUNDS - FIXED INCOME				
1,090,602.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,090,602.30	1,090,602.30	1	0.00
		1,090,602.30	1,090,602.30	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
223,580.05	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	223,580.05	223,580.05	3	74.46
		223,580.05	223,580.05	3	74.46
MUTUAL FUNDS - FIXED INCOME					
355	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	40,700.75	40,761.10	0	0.00
285	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	34,402.35	33,974.82	0	0.00
153	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	16,155.27	16,619.43	0	0.00
2,290	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	243,999.50	248,998.63	3	0.00
1,340	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	146,006.40	148,614.84	2	0.00
340	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	35,778.20	35,631.73	0	0.00
280	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	34,454.00	35,215.60	0	0.00
920	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	35,604.00	34,251.05	0	0.00

ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,475	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	87,379.00	87,447.47	1	0.00
795	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	40,441.65	40,425.35	0	0.00
1,520	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	35,355.20	35,327.82	0	0.00
21,250	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	353,387.50	365,014.10	4	0.00
		1,103,663.82	1,122,281.94	13	0.00
MUTUAL FUNDS - EQUITY					
10,285	CUSIP # 464286608 ISHARES EMU INDEX FUND	386,716.00	353,570.29	5	0.00
6,960	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	724,118.40	683,703.61	9	0.00
18,155	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,130,874.95	1,098,402.26	14	0.00
4,860	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	721,467.00	677,019.26	9	0.00
26,005	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,506,989.75	1,415,129.19	18	0.00
7,070	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	1,666,681.80	1,565,525.34	20	7,304.14
1,160	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	362,407.20	364,471.01	4	954.46
9,500	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	377,340.00	363,005.90	5	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		6,876,595.10	6,520,826.86	82	8,258.60
	COMMON TRUST FUNDS - FIXED INCOME				
148,526.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	148,526.71	148,526.71	2	0.00
		148,526.71	148,526.71	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
14,228.04	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	14,228.04	14,228.04	2	4.63
		14,228.04	14,228.04	2	4.63
MUTUAL FUNDS - FIXED INCOME					
1,995	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	33,176.85	34,277.32	5	0.00
		33,176.85	34,277.32	5	0.00
MUTUAL FUNDS - EQUITY					
965	CUSIP # 464286608 ISHARES EMU INDEX FUND	36,284.00	33,172.39	5	0.00
655	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	68,146.20	64,440.93	10	0.00
1,705	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	106,204.45	106,788.97	15	0.00
455	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	67,544.75	63,522.94	10	0.00
2,440	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	141,398.00	133,062.65	20	0.00
665	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	156,767.10	147,520.14	22	687.02
110	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	34,366.20	34,581.36	5	90.51
890	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	35,350.80	34,364.24	5	0.00

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Account Number

01/01/2017 through 03/31/2017
XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		646,061.50	617,453.62	92	777.53
	COMMON TRUST FUNDS - FIXED INCOME				
5,182.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,182.65	5,182.65	1	0.00
		5,182.65	5,182.65	1	0.00



ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
647.06	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	647.06	647.06	2	0.00
		647.06	647.06	2	0.00
MUTUAL FUNDS - FIXED INCOME					
124	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	13,452.76	13,446.07	51	0.00
19	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	1,667.82	1,660.97	6	0.00
22	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	851.40	836.39	3	0.00
120	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,791.20	2,806.84	11	0.00
44	CUSIP # 73936Q835 INVESCO POWERSHARES INT CORP BOND	1,099.12	1,080.20	4	0.00
39	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	1,133.34	1,124.11	4	0.00
11	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	529.10	508.90	2	0.00
42	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,348.24	3,354.52	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		24,872.98	24,818.00	95	0.00
	MUTUAL FUNDS - EQUITY				
6	CUSIP # 922908553 VANGUARD REIT ETF	495.54	503.45	2	0.00
		495.54	503.45	2	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
180.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	180.30	180.30	1	0.00
		180.30	180.30	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,163.57	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,163.57	1,163.57	3	0.00
		1,163.57	1,163.57	3	0.00
MUTUAL FUNDS - FIXED INCOME					
84	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	9,113.16	9,108.14	24	0.00
8	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	702.24	699.18	2	0.00
116	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	4,489.20	4,409.82	12	0.00
189	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	4,396.14	4,418.63	12	0.00
23	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	668.38	661.45	2	0.00
16	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	769.60	742.09	2	0.00
48	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	4,321.92	4,335.90	12	0.00
		24,460.64	24,375.21	65	0.00
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
82	CUSIP # 00162Q866 ALERIAN MLP ETF	1,042.22	1,050.66	3	0.00
122	CUSIP # 464288448 ISHARES INTL SELECT DIVIDEND ETF	3,838.12	3,730.34	10	0.00
65	CUSIP # 46429B663 ISHARES CORE HIGH DIVIDEND E	5,450.90	5,378.31	15	0.00
8	CUSIP # 922908553 VANGUARD REIT ETF	660.72	667.57	2	0.00
16	CUSIP # 97717W315 WISDOMTREE EMERGING MARKETS EQUITY INCOME	653.60	615.43	2	0.00
		11,645.56	11,442.31	31	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
280.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	280.47	280.47	1	0.00
		280.47	280.47	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,733.86	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,733.86	5,733.86	3	1.99
		5,733.86	5,733.86	3	1.99
MUTUAL FUNDS - FIXED INCOME					
676	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	73,339.24	73,282.68	35	0.00
46	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	4,037.88	4,021.89	2	0.00
647	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	25,038.90	24,515.75	12	0.00
1,048	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	24,376.48	24,519.82	12	0.00
633	CUSIP # 73936Q835 INVESCO POWERSHARES INT CORP BOND	15,812.34	15,737.27	8	0.00
141	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	4,097.46	4,049.34	2	0.00
511	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	24,579.10	24,258.38	12	0.00
208	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	18,728.32	18,808.01	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		190,009.72	189,193.14	91	0.00
	MUTUAL FUNDS - EQUITY				
104	CUSIP # 922042676 VANGUARD EX US REAL ESTATE	5,539.04	5,492.61	3	0.00
79	CUSIP # 922908553 VANGUARD REIT ETF	6,524.61	6,652.55	3	0.00
		12,063.65	12,145.16	6	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,128.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,128.90	1,128.90	1	0.00
		1,128.90	1,128.90	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
647.06	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	647.06	647.06	2	0.00
		647.06	647.06	2	0.00
MUTUAL FUNDS - FIXED INCOME					
124	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	13,452.76	13,446.07	51	0.00
19	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	1,667.82	1,660.97	6	0.00
22	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	851.40	836.39	3	0.00
120	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,791.20	2,806.84	11	0.00
44	CUSIP # 73936Q835 INVESCO POWERSHARES INT CORP BOND	1,099.12	1,080.20	4	0.00
39	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	1,133.34	1,124.11	4	0.00
11	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	529.10	508.90	2	0.00
42	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,348.24	3,354.52	13	0.00

ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		24,872.98	24,818.00	95	0.00
	MUTUAL FUNDS - EQUITY				
6	CUSIP # 922908553 VANGUARD REIT ETF	495.54	503.45	2	0.00
		495.54	503.45	2	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
180.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	180.30	180.30	1	0.00
		180.30	180.30	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,283.49	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,283.49	2,283.49	3	0.00
		2,283.49	2,283.49	3	0.00
MUTUAL FUNDS - FIXED INCOME					
26	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,980.90	2,985.32	4	0.00
25	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	3,017.75	2,982.04	4	0.00
11	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,161.49	1,173.84	2	0.00
167	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	17,793.85	18,175.57	24	0.00
104	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	11,331.84	11,503.16	15	0.00
27	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	2,841.21	2,829.58	4	0.00
24	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,953.20	3,015.54	4	0.00
76	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,941.20	2,829.43	4	0.00

ACCOUNT STATEMENT

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Account Number

01/01/2017 through 03/31/2017
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
120	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	7,108.80	7,217.80	9	0.00
58	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,950.46	2,949.27	4	0.00
124	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,884.24	2,878.64	4	0.00
42	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	698.46	721.29	1	0.00
		58,663.40	59,261.48	78	0.00
MUTUAL FUNDS - EQUITY					
20	CUSIP # 464286608 ISHARES EMU INDEX FUND	752.00	685.57	1	0.00
14	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	1,456.56	1,366.24	2	0.00
36	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	2,242.44	2,124.96	3	0.00
10	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,484.50	1,395.90	2	0.00
52	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	3,013.40	2,823.60	4	0.00
14	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	3,300.36	3,085.95	4	14.46
2	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	624.84	628.18	1	1.65
19	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	754.68	735.68	1	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		13,628.78	12,846.08	18	16.11
	COMMON TRUST FUNDS - FIXED INCOME				
606.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	606.20	606.20	1	0.00
		606.20	606.20	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10.58	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	10.58	10.58	0	0.00
		10.58	10.58	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	114.65	114.82	4	0.00
1	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	120.71	120.10	4	0.00
1	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	105.59	105.11	3	0.00
8	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	852.40	851.86	27	0.00
5	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	544.80	543.77	17	0.00
1	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	105.23	105.14	3	0.00
1	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	123.05	122.83	4	0.00
4	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	154.80	153.98	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	355 . 44	354 . 39	11	0 . 00
3	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	152 . 61	152 . 55	5	0 . 00
6	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	139 . 56	139 . 74	4	0 . 00
		2 , 7 6 8 . 8 4	2 , 7 6 4 . 2 9	8 6	0 . 0 0
COMMON TRUST FUNDS - FIXED INCOME					
453 . 64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	453 . 64	453 . 64	14	0 . 00
		4 5 3 . 6 4	4 5 3 . 6 4	1 4	0 . 0 0



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,583.4	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,583.40	5,583.40	2	1.86
		5,583.40	5,583.40	2	1.86
MUTUAL FUNDS - FIXED INCOME					
19	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,178.35	2,181.58	1	0.00
18	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	2,172.78	2,145.78	1	0.00
8	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	844.72	856.76	0	0.00
125	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	13,318.75	13,603.42	6	0.00
78	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	8,498.88	8,644.27	4	0.00
18	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,894.14	1,886.38	1	0.00
17	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,091.85	2,138.09	1	0.00
58	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,244.60	2,159.31	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
90	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	5,331.60	5,292.80	2	0.00
43	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,187.41	2,186.53	1	0.00
92	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,139.92	2,135.76	1	0.00
516	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	8,581.08	8,865.17	4	0.00
		51,484.08	52,095.85	23	0.00
MUTUAL FUNDS - EQUITY					
250	CUSIP # 464286608 ISHARES EMU INDEX FUND	9,400.00	8,609.59	4	0.00
169	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	17,582.76	16,628.35	8	0.00
441	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	27,469.89	25,638.07	12	0.00
118	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	17,517.10	16,475.72	8	0.00
632	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	36,624.40	34,438.33	16	0.00
172	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	40,547.28	38,138.19	18	177.70
28	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	8,747.76	8,800.82	4	23.04
231	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	9,175.32	8,866.20	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		167,064.51	157,595.27	73	200.74
	COMMON TRUST FUNDS - FIXED INCOME				
4,646.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,646.60	4,646.60	2	0.00
		4,646.60	4,646.60	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,189.7	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,189.70	3,189.70	2	1.01
		3,189.70	3,189.70	2	1.01
MUTUAL FUNDS - FIXED INCOME					
26	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,980.90	2,985.32	2	0.00
24	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	2,897.04	2,868.94	2	0.00
11	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,161.49	1,167.39	1	0.00
170	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	18,113.50	18,455.73	12	0.00
106	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	11,549.76	11,691.17	8	0.00
27	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	2,841.21	2,830.12	2	0.00
25	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,076.25	3,126.48	2	0.00
75	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,902.50	2,798.75	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
123	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	7,286.52	7,415.22	5	0.00
58	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	2,950.46	2,949.27	2	0.00
122	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,837.72	2,835.35	2	0.00
253	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	4,207.39	4,344.92	3	0.00
		62,804.74	63,468.66	41	0.00
MUTUAL FUNDS - EQUITY					
122	CUSIP # 464286608 ISHARES EMU INDEX FUND	4,587.20	4,194.82	3	0.00
84	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	8,739.36	8,266.85	6	0.00
225	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	14,015.25	14,000.65	9	0.00
60	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	8,907.00	8,413.94	6	0.00
322	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	18,659.90	17,534.83	12	0.00
86	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	20,273.64	19,061.25	13	88.85
14	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	4,373.88	4,397.27	3	11.52
116	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	4,607.52	4,422.70	3	0.00

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XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		84,163.75	80,292.31	56	100.37
	COMMON TRUST FUNDS - FIXED INCOME				
1,824.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,824.19	1,824.19	1	0.00
		1,824.19	1,824.19	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
770.86	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	770.86	770.86	2	0.00
		770.86	770.86	2	0.00
MUTUAL FUNDS - FIXED INCOME					
11	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,261.15	1,263.02	3	0.00
10	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	1,207.10	1,209.65	3	0.00
5	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	527.95	525.55	1	0.00
68	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	7,245.40	7,251.23	18	0.00
42	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	4,576.32	4,567.83	11	0.00
11	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,157.53	1,156.07	3	0.00
10	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,230.50	1,229.21	3	0.00
31	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	1,199.70	1,189.26	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
49	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,902.76	2,908.24	7	0.00
24	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	1,220.88	1,220.39	3	0.00
52	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	1,209.52	1,212.94	3	0.00
47	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	781.61	810.07	2	0.00
		24,520.42	24,543.46	60	0.00
MUTUAL FUNDS - EQUITY					
23	CUSIP # 464286608 ISHARES EMU INDEX FUND	864.80	814.00	2	0.00
15	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	1,560.60	1,560.55	4	0.00
40	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	2,491.60	2,404.30	6	0.00
11	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,632.95	1,641.13	4	0.00
57	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	3,303.15	3,188.27	8	0.00
15	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	3,536.10	3,493.33	9	15.50
3	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	937.26	948.54	2	2.47
21	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	834.12	827.81	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		15,160.58	14,877.93	37	17.97
	COMMON TRUST FUNDS - FIXED INCOME				
165.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	165.54	165.54	0	0.00
		165.54	165.54	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
282,426.12	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	282,426.12	282,426.12	1	88.92
		282,426.12	282,426.12	1	88.92
MUTUAL FUNDS - FIXED INCOME					
7,940	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	910,321.00	911,670.80	3	0.00
7,570	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	913,774.70	902,418.95	3	0.00
3,441	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	363,335.19	366,254.64	1	0.00
50,545	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	5,385,569.75	5,506,998.91	15	0.00
31,615	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	3,444,770.40	3,508,368.98	10	0.00
8,680	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	913,396.40	909,657.06	3	0.00
7,360	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	905,648.00	925,667.20	3	0.00
23,770	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	919,899.00	884,942.84	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
36,844	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,182,638.56	2,270,044.54	6	0.00
17,410	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	885,646.70	885,289.80	2	0.00
38,715	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	900,510.90	898,910.61	3	0.00
36,840	CUSIP # 73937V106 POWERSHARES OPTIMUM YIELD DIV	612,649.20	632,675.42	2	0.00
67,357	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,369,700.04	5,440,614.53	15	0.00
		23,707,859.84	24,043,514.28	66	0.00
MUTUAL FUNDS - EQUITY					
18,625	CUSIP # 464286608 ISHARES EMU INDEX FUND	700,300.00	638,435.20	2	0.00
11,750	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	1,222,470.00	1,146,669.57	3	0.00
30,850	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,921,646.50	1,909,807.49	5	0.00
8,620	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,279,639.00	1,191,914.98	4	0.00
44,230	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	2,563,128.50	2,402,677.20	7	0.00
12,035	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	2,837,130.90	2,652,847.66	8	12,433.58
2,015	CUSIP # 78467Y107 SPDR S&P MIDCAP 400 ETF	629,526.30	632,893.57	2	1,657.96

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,165	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	642,073.80	625,908.80	2	0.00
		11,795,915.00	11,201,154.47	33	14,091.54
COMMON TRUST FUNDS - FIXED INCOME					
88,015.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	88,015.24	88,015.24	0	0.00
		88,015.24	88,015.24	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50.39	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	50.39	50.39	0	0.00
		50.39	50.39	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,269	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	99,116.08	99,656.52	3	0.00
		99,116.08	99,656.52	3	0.00
MUTUAL FUNDS - EQUITY					
771	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	29,344.26	27,539.53	1	0.00
		29,344.26	27,539.53	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,614.06	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	147,296.27	146,349.33	5	0.00
802,325	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	802,325.00	802,325.00	26	0.00
119,951.94	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,201,848.63	1,166,013.08	39	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
62,102.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	62,102.92	62,102.92	2	0.00
		2,213,572.82	2,176,790.33	73	0.00
COMMON TRUST FUNDS - EQUITY					
3,974.26	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	324,354.46	258,305.24	11	0.00
9,333.65	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	214,300.60	178,410.01	7	0.00
5,214.93	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	96,941.80	88,661.35	3	0.00
11,320.06	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	67,185.69	62,353.82	2	0.00
		702,782.55	587,730.42	23	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50.13	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	50.13	50.13	0	0.00
		50.13	50.13	0	0.00
MUTUAL FUNDS - FIXED INCOME					
31,297	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	948,925.04	1,028,502.96	9	0.00
		948,925.04	1,028,502.96	9	0.00
MUTUAL FUNDS - EQUITY					
7,400	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	281,644.00	263,201.02	3	0.00
		281,644.00	263,201.02	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
73,368.34	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,419,332.55	1,397,881.78	13	0.00
359,762	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	359,762.00	359,762.00	3	0.00
53,938.85	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	540,435.88	526,326.73	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
203,697.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	203,697.82	203,697.82	2	0.00
		2,523,228.25	2,487,668.33	24	0.00
COMMON TRUST FUNDS - EQUITY					
38,657.17	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,154,958.54	2,481,389.26	30	0.00
90,555.18	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,079,146.93	1,907,738.51	20	0.00
51,343.67	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	954,441.96	864,209.90	9	0.00
112,840.25	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	669,718.17	705,406.34	6	0.00
		6,858,265.60	5,958,744.01	65	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
70.73	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	70.73	70.73	0	0.00
		70.73	70.73	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,714	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	203,568.48	204,902.32	8	0.00
		203,568.48	204,902.32	8	0.00
MUTUAL FUNDS - EQUITY					
2,177	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	82,856.62	76,348.77	3	0.00
		82,856.62	76,348.77	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
15,979.2	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	309,122.42	306,989.11	11	0.00
55,363.76	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	55,363.76	55,363.76	2	0.00
		364,486.18	362,352.87	14	0.00
COMMON TRUST FUNDS - EQUITY					
11,512.9	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	939,611.52	767,104.66	35	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26,909.16	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	617,834.31	531,136.96	23	0.00
15,294.94	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	284,321.95	264,550.61	11	0.00
33,600.79	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	199,424.05	189,957.26	7	0.00
		2,041,191.83	1,752,749.49	76	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34.78	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	34.78	34.78	0	0.00
		34.78	34.78	0	0.00
MUTUAL FUNDS - FIXED INCOME					
8,141	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	246,835.12	270,757.41	5	0.00
		246,835.12	270,757.41	5	0.00
MUTUAL FUNDS - EQUITY					
4,611	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	175,494.66	167,455.91	3	0.00
		175,494.66	167,455.91	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19,336.52	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	374,070.78	368,774.53	7	0.00
107,116.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	107,116.39	107,116.39	2	0.00
		481,187.17	475,890.92	9	0.00
COMMON TRUST FUNDS - EQUITY					
24,333.38	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,985,939.61	1,540,765.16	38	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57,069.93	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,310,325.59	1,219,759.41	25	0.00
32,321.35	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	600,830.69	549,162.72	12	0.00
71,043.29	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	421,649.03	476,835.65	8	0.00
		4,318,744.92	3,786,522.94	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
50.64	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	50.64	50.64	0	0.00
1,930,898.08	CUSIP # 922906300 VANGUARD FEDERAL MONEY MARKET FUND	1,930,898.08	1,930,898.08	47	0.00
		1,930,948.72	1,930,948.72	47	0.00
MUTUAL FUNDS - FIXED INCOME					
18,918	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,919,231.10	1,913,356.05	46	0.00
		1,919,231.10	1,913,356.05	46	0.00
COMMON TRUST FUNDS - FIXED INCOME					
81,739.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	81,739.78	81,739.78	2	0.00
		81,739.78	81,739.78	2	0.00
COMMON TRUST FUNDS - EQUITY					
1,470.1	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	119,980.45	78,364.74	3	0.00
3,621.45	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	83,148.49	68,452.04	2	0.00
		203,128.94	146,816.78	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
442,194.15	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	442,194.15	442,194.15	4	171.21
		442,194.15	442,194.15	4	171.21
COMMON STOCK					
6,820	CUSIP # 031100100 AMETEK INC	368,825.60	333,876.51	3	0.00
7,956	CUSIP # 032095101 AMPHENOL CORP CL A	566,228.52	537,831.17	5	1,272.96
9,281	CUSIP # 05605H100 BWX TECHNOLOGIES INC	441,775.60	369,821.86	4	0.00
711	CUSIP # 09073M104 BIO-TECHNE CORP	72,273.15	73,582.46	1	0.00
3,554	CUSIP # 127055101 CABOT CORPORATION	212,920.14	181,983.64	2	0.00
6,745	CUSIP # 163731102 CHEMICAL FINANCIAL CORP	345,006.75	363,668.82	3	0.00
9,072	CUSIP # 184496107 CLEAN HARBORS INC	504,584.64	504,223.57	4	0.00
9,525	CUSIP # 217204106 COPART INC	589,883.25	530,106.26	5	0.00
7,614	CUSIP # 22282E102 COVANTA HOLDING CORP	119,539.80	119,749.19	1	1,903.50
4,834	CUSIP # 256746108 DOLLAR TREE INC	379,275.64	372,034.31	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,746	CUSIP # 29362U104 ENTEGRIS INC	508,856.40	390,801.72	4	0.00
5,682	CUSIP # 302491303 FMC CORPORATION	395,410.38	324,264.69	3	937.53
4,698	CUSIP # 371559105 GENESEE & WYOMING INC CL A	318,806.28	329,594.89	3	0.00
2,921	CUSIP # 384109104 GRACO INC	274,982.94	243,612.57	2	0.00
14,394	CUSIP # 40637H109 HALOZYME THERAPEUTICS INC	186,546.24	142,949.69	2	0.00
5,384	CUSIP # 422806208 HEICO CORP CL A	403,800.00	367,131.19	3	0.00
3,168	CUSIP # 45167R104 IDEX CORP	296,239.68	287,514.37	2	0.00
4,522	CUSIP # 457187102 INGREDION INC	544,584.46	566,492.65	4	2,261.00
11,180	CUSIP # 48238T109 KAR AUCTION SERVICES INC	488,230.60	482,479.11	4	3,577.60
1,929	CUSIP # 497266106 KIRBY CORP	136,090.95	128,935.52	1	0.00
9,080	CUSIP # 501889208 LKQ CORP	265,771.60	281,543.56	2	0.00
372	CUSIP # 570535104 MARKEL CORP	363,019.92	338,869.79	3	0.00
3,297	CUSIP # 59522J103 MID-AMERICA APARTMENT COMMUNITIES	335,436.78	319,354.01	3	0.00
2,765	CUSIP # 774341101 ROCKWELL COLLINS INC	268,647.40	257,684.18	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,184	CUSIP # 806407102 HENRY SCHEIN INC	371,214.48	339,052.90	3	0.00
5,301	CUSIP # 81761R109 SERVICEMASTER GLOBAL HLDGS INC	221,316.75	213,001.59	2	0.00
4,365	CUSIP # 871607107 SYNOPSIS INC	314,847.45	258,925.69	3	0.00
5,221	CUSIP # 87236Y108 TD AMERITRADE HOLDING CORP	202,888.06	230,950.94	2	0.00
7,298	CUSIP # 902681105 UGI CORPORATION	360,521.20	334,897.92	3	1,733.28
680	CUSIP # 920253101 VALMONT INDUSTRIES INC	105,740.00	97,253.67	1	255.00
5,230	CUSIP # 980745103 WOODWARD INC	355,221.60	362,678.53	3	0.00
		10,318,486.26	9,684,866.97	83	11,940.87
FOREIGN STOCK					
6,512	CUSIP # 94106B101 WASTE CONNECTIONS INC	574,488.64	514,168.64	5	0.00
6,671	CUSIP # G1991C105 CARDTRONICS PLC - A	311,869.25	368,826.92	3	0.00
3,426	CUSIP # G4388N106 HELEN OF TROY	322,729.20	291,790.71	3	0.00
3,245	CUSIP # G84720104 STERIS PLC	225,397.70	219,341.56	2	0.00
1,122	CUSIP # N22717107 CORE LABORATORIES NV	129,613.44	137,067.56	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7487
SNYDER CAPITAL SMALL/MID-CAP
VALUE COLLECTIVE INVESTMENT FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,564,098.23	1,531,195.39	13	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
22,015.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	22,015.33	22,015.33	0	0.00
		22,015.33	22,015.33	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
205,053.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	205,053.47	205,053.47	9	0.00
		205,053.47	205,053.47	9	0.00
INSURANCE POLICIES/ANNUITIES					
178,124.838	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,160,654.28	2,064,464.11	91	0.00
		2,160,654.28	2,064,464.11	91	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
126,719.94	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	126,719.94	126,719.94	1	0.00
		126,719.94	126,719.94	1	0.00
MUTUAL FUNDS - FIXED INCOME					
33,602	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,688,836.52	1,683,462.20	9	0.00
		1,688,836.52	1,683,462.20	9	0.00
MUTUAL FUNDS - EQUITY					
32,530	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,278,429.00	1,175,305.89	6	0.00
7,311	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	290,392.92	265,454.94	1	0.00
21,400	CUSIP # 922908363 VANGUARD S&P 500 ETF	4,629,890.00	4,087,954.52	23	0.00
1,347	CUSIP # 922908553 VANGUARD REIT ETF	111,248.73	121,809.48	1	0.00
8,097	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,127,426.28	1,031,050.45	6	3,732.72
2,272	CUSIP # 922908751 VANGUARD SMALL CAP ETF	302,812.16	273,573.66	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,740,199.09	6,955,148.94	39	3,732.72
	COMMON TRUST FUNDS - FIXED INCOME				
10,163,708.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,163,708.07	10,163,708.07	52	0.00
		10,163,708.07	10,163,708.07	52	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
189,705.59	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	189,705.59	189,705.59	1	0.00
		189,705.59	189,705.59	1	0.00
MUTUAL FUNDS - FIXED INCOME					
28,244	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,419,543.44	1,415,026.40	6	0.00
		1,419,543.44	1,415,026.40	6	0.00
MUTUAL FUNDS - EQUITY					
58,887	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,314,259.10	2,189,535.24	10	0.00
10,665	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	423,613.80	383,758.67	2	0.00
27,804	CUSIP # 922908363 VANGUARD S&P 500 ETF	6,015,395.40	5,293,571.54	25	0.00
5,840	CUSIP # 922908553 VANGUARD REIT ETF	482,325.60	498,768.47	2	0.00
14,354	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,998,650.96	1,792,564.13	8	6,617.19
5,739	CUSIP # 922908751 VANGUARD SMALL CAP ETF	764,893.92	668,678.86	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		11,999,138.78	10,826,876.91	51	6,617.19
	COMMON TRUST FUNDS - FIXED INCOME				
10,058,500.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,058,500.15	10,058,500.15	42	0.00
		10,058,500.15	10,058,500.15	42	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
161,716.2	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	161,716.20	161,716.20	1	0.00
		161,716.20	161,716.20	1	0.00
MUTUAL FUNDS - FIXED INCOME					
7,295	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	366,646.70	365,481.50	2	0.00
		366,646.70	365,481.50	2	0.00
MUTUAL FUNDS - EQUITY					
58,758	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,309,189.40	2,191,305.47	15	0.00
11,955	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	474,852.60	425,673.14	3	0.00
21,765	CUSIP # 922908363 VANGUARD S&P 500 ETF	4,708,857.75	4,134,626.79	31	0.00
5,867	CUSIP # 922908553 VANGUARD REIT ETF	484,555.53	495,801.75	3	0.00
13,047	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,816,664.28	1,618,528.58	12	6,014.67
6,456	CUSIP # 922908751 VANGUARD SMALL CAP ETF	860,455.68	746,773.57	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		10,654,575.24	9,612,709.30	71	6,014.67
	COMMON TRUST FUNDS - FIXED INCOME				
3,846,590.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,846,590.14	3,846,590.14	26	0.00
		3,846,590.14	3,846,590.14	26	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
82,134.89	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	82,134.89	82,134.89	1	0.00
		82,134.89	82,134.89	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,347	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	168,220.22	167,686.70	2	0.00
		168,220.22	167,686.70	2	0.00
MUTUAL FUNDS - EQUITY					
43,497	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,709,432.10	1,643,330.04	19	0.00
9,141	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	363,080.52	333,356.64	4	0.00
14,263	CUSIP # 922908363 VANGUARD S&P 500 ETF	3,085,800.05	2,696,933.34	34	0.00
4,016	CUSIP # 922908553 VANGUARD REIT ETF	331,681.44	341,350.43	4	0.00
8,804	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,225,868.96	1,096,853.91	14	4,058.64
5,215	CUSIP # 922908751 VANGUARD SMALL CAP ETF	695,055.20	608,388.88	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,410,918.27	6,720,213.24	82	4,058.64
	COMMON TRUST FUNDS - FIXED INCOME				
1,386,277.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,386,277.69	1,386,277.69	15	0.00
		1,386,277.69	1,386,277.69	15	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
30,669.71	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	30,669.71	30,669.71	1	0.00
		30,669.71	30,669.71	1	0.00
MUTUAL FUNDS - FIXED INCOME					
16,612	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	834,919.12	832,263.20	16	0.00
		834,919.12	832,263.20	16	0.00
MUTUAL FUNDS - EQUITY					
6,135	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	241,105.50	221,659.82	4	0.00
5,240	CUSIP # 922908363 VANGUARD S&P 500 ETF	1,133,674.00	998,294.55	21	0.00
1,477	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	205,657.48	188,597.35	4	680.90
		1,580,436.98	1,408,551.72	29	680.90
COMMON TRUST FUNDS - FIXED INCOME					
2,912,100.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,912,100.20	2,912,100.20	54	0.00
		2,912,100.20	2,912,100.20	54	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,106.1	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	10,106.10	10,106.10	0	0.00
		10,106.10	10,106.10	0	0.00
MUTUAL FUNDS - FIXED INCOME					
14,155	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,274,516.20	1,304,414.93	10	0.00
18,261	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,526,802.21	1,553,475.18	11	0.00
36,600	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,917,752.00	2,936,895.11	22	0.00
57,704	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,123,517.52	3,066,065.81	23	0.00
29,850	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,567,722.00	1,581,345.94	12	0.00
		10,410,309.93	10,442,196.97	78	0.00
MUTUAL FUNDS - EQUITY					
21,271	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	835,950.30	771,486.18	6	0.00
4,956	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	196,852.32	181,956.94	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,267	CUSIP # 922908736 VANGUARD GROWTH ETF	640,783.22	556,366.76	5	0.00
7,500	CUSIP # 922908744 VANGUARD VALUE ETF	715,275.00	612,917.60	5	0.00
1,619	CUSIP # 922908751 VANGUARD SMALL CAP ETF	215,780.32	190,008.89	2	0.00
		2,604,641.16	2,312,736.37	20	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
268,407.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	268,407.68	268,407.68	2	0.00
		268,407.68	268,407.68	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34,801.76	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	34,801.76	34,801.76	0	0.00
		34,801.76	34,801.76	0	0.00
MUTUAL FUNDS - FIXED INCOME					
18,609	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,675,554.36	1,725,256.48	7	0.00
23,608	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,973,864.88	2,010,957.11	9	0.00
47,456	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,783,192.32	3,806,721.96	16	0.00
74,714	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,044,268.82	3,978,671.19	17	0.00
38,485	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,021,232.20	2,035,339.13	9	0.00
		13,498,112.58	13,556,945.87	58	0.00
MUTUAL FUNDS - EQUITY					
72,966	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,867,563.80	2,635,720.53	12	0.00
18,281	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	726,121.32	637,953.00	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,211	CUSIP # 922908736 VANGUARD GROWTH ETF	2,215,550.26	1,915,427.35	10	0.00
25,931	CUSIP # 922908744 VANGUARD VALUE ETF	2,473,039.47	2,150,498.38	11	0.00
5,423	CUSIP # 922908751 VANGUARD SMALL CAP ETF	722,777.44	631,568.84	3	0.00
		9,005,052.29	7,971,168.10	39	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
637,783.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	637,783.28	637,783.28	3	0.00
		637,783.28	637,783.28	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
200,604.59	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	200,604.59	200,604.59	0	0.00
		200,604.59	200,604.59	0	0.00
MUTUAL FUNDS - FIXED INCOME					
44,581	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	4,014,073.24	4,120,325.65	5	0.00
59,167	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	4,946,952.87	5,010,898.17	6	0.00
118,185	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	9,421,708.20	9,473,356.80	11	0.00
185,899	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	10,062,712.87	9,836,098.67	12	0.00
95,487	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	5,014,977.24	4,998,530.50	6	0.00
		33,460,424.42	33,439,209.79	39	0.00
MUTUAL FUNDS - EQUITY					
415,255	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	16,319,521.50	15,421,838.80	19	0.00
99,211	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,940,660.92	3,718,921.76	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
102,048	CUSIP # 922908736 VANGUARD GROWTH ETF	12,415,159.68	10,114,885.46	14	0.00
145,199	CUSIP # 922908744 VANGUARD VALUE ETF	13,847,628.63	11,437,738.35	16	0.00
30,713	CUSIP # 922908751 VANGUARD SMALL CAP ETF	4,093,428.64	3,469,428.71	5	0.00
		50,616,399.37	44,162,813.08	59	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,416,540.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,416,540.60	1,416,540.60	2	0.00
		1,416,540.60	1,416,540.60	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
116,176.82	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	116,176.82	116,176.82	0	1.07
		116,176.82	116,176.82	0	1.07
MUTUAL FUNDS - FIXED INCOME					
18,150	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,634,226.00	1,682,011.28	4	0.00
23,344	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,951,791.84	1,966,642.01	4	0.00
47,211	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,763,660.92	3,782,935.43	8	0.00
73,880	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,999,124.40	3,912,897.72	9	0.00
38,057	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,998,753.64	1,992,171.50	4	0.00
		13,347,556.80	13,336,657.94	29	0.00
MUTUAL FUNDS - EQUITY					
252,824	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	9,935,983.20	9,468,237.97	22	0.00
62,138	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,468,121.36	2,274,378.98	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
63,028	CUSIP # 922908736 VANGUARD GROWTH ETF	7,667,986.48	6,302,545.37	17	0.00
89,757	CUSIP # 922908744 VANGUARD VALUE ETF	8,560,125.09	7,123,309.53	19	0.00
19,025	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,535,652.00	2,173,441.61	6	0.00
		31,167,868.13	27,341,913.46	69	0.00
COMMON TRUST FUNDS - FIXED INCOME					
671,668.89	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	671,668.89	671,668.89	1	0.00
		671,668.89	671,668.89	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
148,834.47	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	148,834.47	148,834.47	0	0.00
		148,834.47	148,834.47	0	0.00
MUTUAL FUNDS - FIXED INCOME					
12,435	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,119,647.40	1,153,633.07	2	0.00
16,258	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,359,331.38	1,383,730.36	3	0.00
33,139	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,641,841.08	2,658,095.52	5	0.00
52,471	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,840,255.23	2,783,455.93	6	0.00
26,305	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,381,538.60	1,388,726.56	3	0.00
		9,342,613.69	9,367,641.44	19	0.00
MUTUAL FUNDS - EQUITY					
307,843	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	12,098,229.90	11,317,653.88	25	0.00
76,600	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,042,552.00	2,704,759.17	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
76,305	CUSIP # 922908736 VANGUARD GROWTH ETF	9,283,266.30	7,550,618.33	19	0.00
108,643	CUSIP # 922908744 VANGUARD VALUE ETF	10,361,282.91	8,694,790.40	21	0.00
22,721	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,028,254.88	2,591,712.25	6	0.00
		37,813,585.99	32,859,534.03	78	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,033,565.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,033,565.10	1,033,565.10	2	0.00
		1,033,565.10	1,033,565.10	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34,539.85	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	34,539.85	34,539.85	0	0.00
		34,539.85	34,539.85	0	0.00
MUTUAL FUNDS - EQUITY					
71,520	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,810,736.00	2,694,874.99	31	0.00
17,284	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	686,520.48	631,098.90	8	0.00
17,695	CUSIP # 922908736 VANGUARD GROWTH ETF	2,152,773.70	1,730,604.73	24	0.00
25,092	CUSIP # 922908744 VANGUARD VALUE ETF	2,393,024.04	1,993,040.47	27	0.00
5,303	CUSIP # 922908751 VANGUARD SMALL CAP ETF	706,783.84	598,164.43	8	0.00
		8,749,838.06	7,647,783.52	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
210,424	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	210,424.00	210,424.00	2	0.00
		210,424.00	210,424.00	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5.38	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.38	5.38	0	0.00
		5.38	5.38	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,605	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	324,594.20	326,628.78	12	0.00
4,645	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	388,368.45	394,065.68	14	0.00
9,320	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	742,990.40	747,531.31	27	0.00
14,706	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	796,035.78	779,957.21	29	0.00
7,575	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	397,839.00	402,598.91	15	0.00
		2,649,827.83	2,650,781.89	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
71,892.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	71,892.50	71,892.50	3	0.00
		71,892.50	71,892.50	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,208,083.85	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,208,083.85	2,208,083.85	4	714.37
		2,208,083.85	2,208,083.85	4	714.37
COMMON STOCK					
9,196	CUSIP # 00817Y108 AETNA INC	1,172,949.80	1,114,258.17	2	0.00
27,711	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	2,452,423.50	2,265,099.91	4	0.00
8,820	CUSIP # 036752103 ANTHEM INC	1,458,651.60	1,246,134.59	3	0.00
28,981	CUSIP # 064058100 BANK OF NEW YORK MELLON CORP	1,368,772.63	1,403,060.05	2	0.00
9,014	CUSIP # 097023105 BOEING CO	1,594,216.04	1,405,235.73	3	0.00
44,151	CUSIP # 12504L109 CBRE GROUP INC	1,536,013.29	1,397,582.24	3	0.00
35,428	CUSIP # 126650100 CVS CAREMARK CORPORATION	2,781,098.00	2,832,275.84	5	0.00
22,967	CUSIP # 14149Y108 CARDINAL HEALTH INC	1,872,958.85	1,697,748.20	3	10,309.89
16,847	CUSIP # 17275R102 CISCO SYSTEMS INC	569,428.60	511,175.04	1	0.00
7,659	CUSIP # 254687106 DISNEY WALT	868,454.01	813,836.15	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
71,854	CUSIP # 25470F302 DISCOVERY COMMUNICATIONS C	2,034,186.74	1,956,239.52	4	0.00
42,781	CUSIP # 34988V106 FOSSIL GROUP INC	746,528.45	1,126,496.46	1	0.00
20,619	CUSIP # 43300A203 HILTON WORLDWIDE HOLDINGS INC	1,205,386.74	1,646,863.60	2	0.00
18,651	CUSIP # 57636Q104 MASTERCARD INC	2,097,677.97	1,962,344.45	4	0.00
17,806	CUSIP # 58155Q103 MCKESSON CORPORATION	2,639,917.56	2,592,425.40	5	4,985.68
6,790	CUSIP # 615369105 MOODYS CORP	760,751.60	701,582.56	1	0.00
89,478	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	3,587,173.02	3,383,601.62	6	0.00
9,850	CUSIP # 665859104 NORTHERN TRUST CORPORATION	852,813.00	865,753.55	1	0.00
118,351	CUSIP # 68389X105 ORACLE CORP	5,279,638.11	4,546,761.38	9	0.00
1,014	CUSIP # 700517105 PARK HOTELS & RESORT IONC	26,029.38	26,985.93	0	436.32
5,885	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	943,483.20	836,718.12	2	0.00
27,181	CUSIP # 74736K101 QORVO INC	1,863,529.36	1,430,617.57	3	0.00
7,029	CUSIP # 78409V104 S&P GLOBAL INC	918,971.46	842,430.17	2	0.00
45,175	CUSIP # 78573M104 SABRE CORP	957,258.25	1,121,320.30	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,068	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	1,182,422.64	916,682.86	2	0.00
24,836	CUSIP # 857477103 STATE STREET CORP	1,977,193.96	1,958,862.51	3	9,437.68
5,996	CUSIP # 887317303 TIME WARNER INC	585,869.16	580,355.84	1	0.00
2,268	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	254,492.28	253,480.76	0	0.00
3,508	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	575,347.08	560,235.32	1	0.00
24,737	CUSIP # 92826C839 VISA INC CL A	2,198,377.19	1,964,543.28	4	0.00
		46,362,013.47	43,960,707.12	80	25,169.57
FOREIGN STOCK					
561,260	CUSIP # 013321864 GKN PLC ORD	2,557,386.80	2,313,791.08	4	0.00
18,459	CUSIP # 45857P608 INTERCONTINENTAL HOTELS GROUP	903,198.87	836,355.14	2	0.00
25,136	CUSIP # G0692U109 AXIS CAPITAL HLDGS LTD	1,684,866.08	1,641,207.36	3	9,551.68
6,379	CUSIP # G3223R108 EVEREST RE GROUP LTD	1,491,473.99	1,374,538.62	3	0.00
27,200	CUSIP # H8431B109 SWISS RE AG ORD	2,440,384.00	2,586,300.84	4	0.00
		9,077,309.74	8,752,193.04	16	9,551.68
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2017 through 03/31/2017
XXXXXX7717
VULCAN VALUE PARTNERS LARGE CAP
CIF

Preliminary Asset Detail As Of 03/31/2017

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
112,870.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	112,870.15	112,870.15	0	0.00
		112,870.15	112,870.15	0	0.00

Holdings



QS EMERGING MKTS FD LIQ TRUST
QS INVESTORS LLC
FUND: 0993



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - USD

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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***** No Activity for This Fund *****



As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH

EURO CURRENCY Exchange Rate: 0.937383

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		21,745.310	Local 1.000000	21,745.31	1.000000	21,745.31	0.00	0.95
			Base 1.065412	23,167.71	1.066800	23,197.89	30.18	0.03

INTERNATIONAL Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		21,745.310	Local	21,745.31		21,745.31	0.00	0.95
			Base	23,167.71		23,197.89	30.18	0.03

EURO CURRENCY Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		21,745.310	Local	21,745.31		21,745.31	0.00	0.95
			Base	23,167.71		23,197.89	30.18	0.03

MEXICAN PESO Exchange Rate: 18.722250

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.070	Local 1.000000	0.07	1.000000	0.07	0.00	0.00
			Base 0.000000	0.00	0.053412	0.00	0.00	0.00

MEXICAN PESO Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.070	Local	0.07		0.07	0.00	0.00
			Base	0.00		0.00	0.00	0.00

POUND STERLING Exchange Rate: 0.798148

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		74,049.720	Local 1.000000	74,049.72	1.000000	74,049.72	0.00	2.69
			Base 1.248850	92,476.99	1.252900	92,776.93	299.94	0.12

POUND STERLING Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		74,049.720	Local	74,049.72		74,049.72	0.00	2.69
			Base	92,476.99		92,776.93	299.94	0.12

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CASH Total								
		95,795.100	Base	115,644.70		115,974.82	330.12	0.14
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.634151	31 Dec 2030		
		699,797.730	Local	699,797.73	100.000000	699,797.73	0.00	1.03
			Base	699,797.73	100.000000	699,797.73	0.00	0.87
US DOLLAR Total								
		699,797.730	Local	699,797.73		699,797.73	0.00	1.03
			Base	699,797.73		699,797.73	0.00	0.87
CASH EQUIVALENT Total								
		699,797.730	Base	699,797.73		699,797.73	0.00	0.87
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
996HWM907	SWAP CITIBANK COC SWAP CASH COLLATERAL USD							
		260,000.000	Local	260,000.00	1.000000	260,000.00	0.00	0.38
			Base	260,000.00	1.000000	260,000.00	0.00	0.32
996HXD906	SWAP MORGAN STANLEY COC SWAP CASH COLLATERAL USD							
		250,000.000	Local	250,000.00	1.000000	250,000.00	0.00	0.37
			Base	250,000.00	1.000000	250,000.00	0.00	0.31
US DOLLAR Total								
		510,000.000	Local	510,000.00		510,000.00	0.00	0.75
			Base	510,000.00		510,000.00	0.00	0.63
EQUITY Total								
		510,000.000	Base	510,000.00		510,000.00	0.00	0.63

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FIXED INCOME

ARGENTINE PESO

Exchange Rate: 15.387500

ACIQ5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
	9,730,000.000	Local	103.079628	10,029,647.85	107.449440	10,454,830.51	425,182.66	100.00
		Base	6.804635	662,090.96	6.982904	679,436.59	17,345.63	0.85

ARGENTINE PESO Total

	9,730,000.000	Local		10,029,647.85		10,454,830.51	425,182.66	100.00
		Base		662,090.96		679,436.59	17,345.63	0.85

BRAZILIAN REAL

Exchange Rate: 3.130600

ACIQ1RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
	6,910,000.000	Local	99.538379	6,878,102.00	100.197773	6,923,666.11	45,564.11	100.00
		Base	31.991805	2,210,633.74	32.005933	2,211,609.95	976.21	2.75

BRAZILIAN REAL Total

	6,910,000.000	Local		6,878,102.00		6,923,666.11	45,564.11	100.00
		Base		2,210,633.74		2,211,609.95	976.21	2.75

EURO CURRENCY

Exchange Rate: 0.937383

INTERNATIONAL

B11W7FII7	RMAC SECURITIES PLC RMACS 2006 NS1X M2C REGS				0.152	12 Jun 2044		
	1,142,853.140	Local	88.072812	1,006,542.90	89.222000	1,019,676.43	13,133.53	44.36
Original Face:	1,790,000.000	Base	93.203478	1,065,178.88	95.182012	1,087,790.61	22,611.73	1.35

B1H0JZII3	NEWGATE FUNDING PLC NGATE 2006 3X MB REGS				0.06	01 Dec 2050		
	1,380,663.300	Local	84.382791	1,165,042.22	89.767100	1,239,381.41	74,339.19	53.92
Original Face:	1,500,000.000	Base	94.393541	1,303,256.98	95.763525	1,322,171.84	18,914.86	1.65

INTERNATIONAL Total

	2,523,516.440	Local		2,171,585.12		2,259,057.84	87,472.72	98.27
Original Face:	3,290,000.000	Base		2,368,435.86		2,409,962.45	41,526.59	3.00

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
EURO CURRENCY Total								
		2,523,516.440	Local	2,171,585.12		2,259,057.84	87,472.72	98.27
Original Face:		3,290,000.000	Base	2,368,435.86		2,409,962.45	41,526.59	3.00
							Exchange Rate:	13,325.500000
INDONESIAN RUPIAH								
ACI00W7U1	INDONESIA GOVERNMENT SR UNSECURED 05/27 7				7.0	15 May 2027		
		7,700,000,000.000	Local	7,431,946,329.98	99.500000	7,661,500,000.00	229,553,670.02	100.00
			Base	556,200.30	0.007223	574,950.28	18,749.98	0.72
INDONESIAN RUPIAH Total								
		7,700,000,000.000	Local	7,431,946,329.98		7,661,500,000.00	229,553,670.02	100.00
			Base	556,200.30		574,950.28	18,749.98	0.72
							Exchange Rate:	18.722250
MEXICAN PESO								
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
		54,610,000.000	Local	54,729,589.20	103.451000	56,494,591.10	1,765,001.90	100.00
			Base	2,807,744.14	5.525565	3,017,510.77	209,766.63	3.75
MEXICAN PESO Total								
		54,610,000.000	Local	54,729,589.20		56,494,591.10	1,765,001.90	100.00
			Base	2,807,744.14		3,017,510.77	209,766.63	3.75
							Exchange Rate:	0.798148
POUND STERLING								
B1GBRZII1	ALBA PLC ALBA 2006 2 D REGS				0.83313	15 Dec 2038		
		737,506.000	Local	614,896.92	85.751800	632,424.67	17,527.75	22.93
Original Face:		1,100,000.000	Base	748,603.75	107.438470	792,365.16	43,761.41	0.99
B1L0C7II7	RMAC SECURITIES PLC RMACS 2006 NS4X M1A REGS				0.64563	12 Jun 2044		
		2,259,462.520	Local	1,995,736.97	90.719200	2,049,766.32	54,029.35	74.33
Original Face:		3,000,000.000	Base	3,070,880.25	113.662128	2,568,153.17	-502,727.08	3.20
POUND STERLING Total								
		2,996,968.520	Local	2,610,633.89		2,682,190.99	71,557.10	97.27

& Issue has redenominated but Local is not converted
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BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	4,100,000.000	Base		3,819,484.00		3,360,518.33	-458,965.67	4.18
US DOLLAR							Exchange Rate:	1.000000
06427DAT0	BANC OF AMERICA COMMERCIAL MOR BACM 2017 BNK3 XA				1.15146	15 Feb 2050		
	8,594,833.010	Local	8.304205	713,732.51	8.379490	720,203.17	6,470.66	1.06
Original Face:	8,600,000.000	Base	8.304205	713,732.51	8.379490	720,203.17	6,470.66	0.90
14068PAG9	CAPSUGEL HLDGS US INC TERM LOAN					31 Jul 2021		
	1,515,953.810	Local	99.785643	1,512,704.25	99.946400	1,515,141.26	2,437.01	2.23
		Base	99.785643	1,512,704.25	99.946400	1,515,141.26	2,437.01	1.89
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
	115,000.000	Local	98.125739	112,844.60	97.000000	111,550.00	-1,294.60	0.16
		Base	98.125739	112,844.60	97.000000	111,550.00	-1,294.60	0.14
165167CQ8	CHESAPEAKE ENERGY CORP SECURED 144A 12/22 8				8.0	15 Dec 2022		
	1,220,000.000	Local	100.076776	1,220,936.67	104.750000	1,277,950.00	57,013.33	1.88
		Base	100.076776	1,220,936.67	104.750000	1,277,950.00	57,013.33	1.59
16516FAF6	CHESAPEAKE ENERGY CORP TERM LOAN					23 Aug 2021		
	1,120,000.000	Local	103.342231	1,157,432.99	106.000000	1,187,200.00	29,767.01	1.75
		Base	103.342231	1,157,432.99	106.000000	1,187,200.00	29,767.01	1.48
20173QAH4	GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007 GG9 AJ				5.505	10 Mar 2039		
	320,569.690	Local	92.156685	295,426.40	95.941300	307,558.73	12,132.33	0.45
Original Face:	385,000.000	Base	92.156685	295,426.40	95.941300	307,558.73	12,132.33	0.38
25272KAK9	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/26 6.02				6.02	15 Jun 2026		
	630,000.000	Local	99.954992	629,716.45	109.018100	686,814.03	57,097.58	1.01
		Base	99.954992	629,716.45	109.018100	686,814.03	57,097.58	0.85
25380WAE6	DIGICEL GROUP LTD SR UNSECURED 144A 09/20 8.25				8.25	30 Sep 2020		
	540,000.000	Local	90.939263	491,072.02	85.940000	464,076.00	-26,996.02	0.68
		Base	90.939263	491,072.02	85.940000	464,076.00	-26,996.02	0.58
25380WAF3	DIGICEL GROUP LTD SR UNSECURED 144A 04/22 7.125				7.125	01 Apr 2022		
	595,000.000	Local	83.892050	499,157.70	77.750000	462,612.50	-36,545.20	0.68
		Base	83.892050	499,157.70	77.750000	462,612.50	-36,545.20	0.58

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
29273XAU0	ENERGY TRANSFER EQUITY L P SENIOR SECURED TERM LOAN					02 Feb 2024			
		575,000.000	Local 99.753970	573,585.33	99.660700	573,049.03	-536.30		0.84
			Base 99.753970	573,585.33	99.660700	573,049.03	-536.30		0.71
30290XAQ6	FREMF MORTGAGE TRUST FREMF 2013 K24 C 144A				3.501975	25 Nov 2045			
		1,000,000.000	Local 94.847547	948,475.47	96.936820	969,368.20	20,892.73		1.43
Original Face:		1,000,000.000	Base 94.847547	948,475.47	96.936820	969,368.20	20,892.73		1.21
30291XAG7	FREMF MORTGAGE TRUST FREMF 2014 K715 C 144A				4.126622	25 Feb 2046			
		870,000.000	Local 100.678977	875,907.10	101.781780	885,501.49	9,594.39		1.30
Original Face:		870,000.000	Base 100.678977	875,907.10	101.781780	885,501.49	9,594.39		1.10
30292KAQ2	FREMF MORTGAGE TRUST FREMF 2014 K717 C 144A				3.629484	25 Nov 2047			
		835,000.000	Local 98.333784	821,087.10	98.635570	823,607.01	2,519.91		1.21
Original Face:		835,000.000	Base 98.333784	821,087.10	98.635570	823,607.01	2,519.91		1.02
30295XAS7	FREMF MORTGAGE TRUST FREMF 2017 K724 B 144A				3.504	25 Nov 2023			
		500,000.000	Local 94.585228	472,926.14	94.593580	472,967.90	41.76		0.70
Original Face:		500,000.000	Base 94.585228	472,926.14	94.593580	472,967.90	41.76		0.59
30300HAG1	FREMF MORTGAGE TRUST FREMF 2017 K63 B 144A				4.0048	25 Feb 2050			
		700,000.000	Local 92.930583	650,514.08	94.180170	659,261.19	8,747.11		0.97
Original Face:		700,000.000	Base 92.930583	650,514.08	94.180170	659,261.19	8,747.11		0.82
30711XAH7	FANNIE MAE CAS CAS 2014 C02 2M2				3.58167	25 May 2024			
		2,500,000.000	Local 91.904570	2,297,614.24	101.563890	2,539,097.25	241,483.01		3.74
Original Face:		2,500,000.000	Base 91.904570	2,297,614.24	101.563890	2,539,097.25	241,483.01		3.16
30711XCT9	FANNIE MAE CAS CAS 2016 C03 2M2				6.88167	25 Oct 2028			
		305,000.000	Local 113.085016	344,909.30	113.827830	347,174.88	2,265.58		0.51
Original Face:		305,000.000	Base 113.085016	344,909.30	113.827830	347,174.88	2,265.58		0.43
3137BSPY3	FHLMC MULTIFAMILY STRUCTURED P FHMS K723 X1				0.956497	25 Aug 2023			
		20,554,122.760	Local 5.117291	1,051,814.26	5.006360	1,029,013.38	-22,800.88		1.51
Original Face:		20,565,000.000	Base 5.117291	1,051,814.26	5.006360	1,029,013.38	-22,800.88		1.28
3137BVZA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K063 X1				0.4257	25 Jan 2027			
		33,250,000.000	Local 2.472394	822,071.16	2.500840	831,529.30	9,458.14		1.22
Original Face:		33,250,000.000	Base 2.472394	822,071.16	2.500840	831,529.30	9,458.14		1.03

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STATE STREET

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Asset ID	Asset Description			Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3						4.88167	25 Dec 2027		
	850,000.000	Local		101.811936	865,401.46	108.683250		923,807.63	58,406.17	1.36
Original Face:	850,000.000	Base		101.811936	865,401.46	108.683250		923,807.63	58,406.17	1.15
3137G0JJ9	FREDDIE MAC STACR STACR 2016 HQA1 M3						7.33167	25 Sep 2028		
	965,000.000	Local		110.957408	1,070,738.99	118.520490		1,143,722.73	72,983.74	1.68
Original Face:	965,000.000	Base		110.957408	1,070,738.99	118.520490		1,143,722.73	72,983.74	1.42
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3						5.63167	25 Oct 2028		
	2,010,000.000	Local		106.489538	2,140,439.71	108.395830		2,178,756.18	38,316.47	3.21
Original Face:	2,010,000.000	Base		106.489538	2,140,439.71	108.395830		2,178,756.18	38,316.47	2.71
3137G0KQ1	FREDDIE MAC STACR STACR 2016 DNA3 M3						5.98167	25 Dec 2028		
	855,000.000	Local		100.000000	855,000.00	110.389520		943,830.40	88,830.40	1.39
Original Face:	855,000.000	Base		100.000000	855,000.00	110.389520		943,830.40	88,830.40	1.17
3137G0MX4	FREDDIE MAC STACR STACR 2017 DNA1 B1						5.93167	25 Jul 2029		
	820,000.000	Local		100.000000	820,000.00	100.062830		820,515.21	515.21	1.21
Original Face:	820,000.000	Base		100.000000	820,000.00	100.062830		820,515.21	515.21	1.02
32007UBR9	FIRST DATA CORP 2021 C NEW USD TERM LOAN							24 Mar 2021		
	7,865.660	Local		100.624995	7,914.82	100.708300		7,921.37	6.55	0.01
		Base		100.624995	7,914.82	100.708300		7,921.37	6.55	0.01
357081AE8	FREM F MORTGAGE TRUST FREMF 2015 K720 B 144A						3.389158	25 Jul 2022		
	2,000,000.000	Local		93.712788	1,874,255.75	99.658130		1,993,162.60	118,906.85	2.93
Original Face:	2,000,000.000	Base		93.712788	1,874,255.75	99.658130		1,993,162.60	118,906.85	2.48
428302AA1	HEXION INC SR SECURED 04/20 6.625						6.625	15 Apr 2020		
	1,205,000.000	Local		88.115271	1,061,789.01	92.000000		1,108,600.00	46,810.99	1.63
		Base		88.115271	1,061,789.01	92.000000		1,108,600.00	46,810.99	1.38
45672JAG5	INEOS US FIN LLC 2022 TERM LOAN							31 Mar 2022		
	100,000.000	Local		100.000000	100,000.00	100.390600		100,390.60	390.60	0.15
		Base		100.000000	100,000.00	100.390600		100,390.60	390.60	0.12
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A						4.66039	15 Aug 2047		
	838,000.000	Local		82.285086	689,549.02	82.174580		688,622.98	-926.04	1.01
Original Face:	838,000.000	Base		82.285086	689,549.02	82.174580		688,622.98	-926.04	0.86

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Asset ID	Asset Description			Rate	Maturity Date	Unrealized Gn/Ls		% Curr	
	Units	Unit Cost	Total Cost	Unit Price	Market Value			% Fund	
46642KAQ5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FRR1 B707 144A			2.009	27 Jan 2047				
	1,390,000.000	Local	92.403043	1,284,402.30	94.649300	1,315,625.27	31,222.97	1.94	
Original Face:	1,390,000.000	Base	92.403043	1,284,402.30	94.649300	1,315,625.27	31,222.97	1.64	
56656UAH5	MARFRIG HOLDING EUROPE B COMPANY GUAR 144A 06/23 8			8.0	08 Jun 2023				
	465,000.000	Local	101.313284	471,106.77	104.480000	485,832.00	14,725.23	0.71	
		Base	101.313284	471,106.77	104.480000	485,832.00	14,725.23	0.60	
61746WYU8	MORGAN STANLEY DEAN WITTER CAP MSDWC 2003 NC1 M1			2.55667	25 Nov 2032				
	1,558,912.310	Local	96.248987	1,500,437.31	96.556910	1,505,237.56	4,800.25	2.21	
Original Face:	7,760,000.000	Base	96.248987	1,500,437.31	96.556910	1,505,237.56	4,800.25	1.87	
67105VAL8	OHA CREDIT PARTNERS LTD OAKC 2013 9A D 144A			4.63011	20 Oct 2025				
	4,000,000.000	Local	97.164735	3,886,589.38	100.002300	4,000,092.00	113,502.62	5.88	
Original Face:	4,000,000.000	Base	97.164735	3,886,589.38	100.002300	4,000,092.00	113,502.62	4.98	
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75			5.75	20 Jan 2020				
	850,000.000	Local	92.655721	787,573.63	105.000000	892,500.00	104,926.37	1.31	
		Base	92.655721	787,573.63	105.000000	892,500.00	104,926.37	1.11	
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375			5.375	27 Jan 2021				
	275,000.000	Local	89.509113	246,150.06	102.650000	282,287.50	36,137.44	0.42	
		Base	89.509113	246,150.06	102.650000	282,287.50	36,137.44	0.35	
71647NAQ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/26 8.75			8.75	23 May 2026				
	980,000.000	Local	106.435823	1,043,071.07	115.750000	1,134,350.00	91,278.93	1.67	
		Base	106.435823	1,043,071.07	115.750000	1,134,350.00	91,278.93	1.41	
75008QAF3	RACKSPACE HOSTING INC TERM LOAN B				03 Nov 2023				
	458,850.000	Local	99.520915	456,651.72	100.666700	461,909.15	5,257.43	0.68	
		Base	99.520915	456,651.72	100.666700	461,909.15	5,257.43	0.57	
76113AAF8	RESIDENTIAL ASSET SECURITIES C RASC 2006 KS1 A4			1.28167	25 Feb 2036				
	5.680	Local	98.415493	5.59	99.239860	5.64	0.05	0.00	
Original Face:	18.340	Base	98.415493	5.59	99.239860	5.64	0.05	0.00	
78442GND4	SLM STUDENT LOAN TRUST SLMA 2004 10 B			1.40789	25 Jan 2040				
	886,186.280	Local	88.571309	784,906.79	89.022030	788,901.02	3,994.23	1.16	
Original Face:	1,515,000.000	Base	88.571309	784,906.79	89.022030	788,901.02	3,994.23	0.98	

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91829KAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 10/20 6.375					6.375	15 Oct 2020		
	560,000.000	Local		95.304855	533,707.19	90.500000	506,800.00	-26,907.19	0.75
		Base		95.304855	533,707.19	90.500000	506,800.00	-26,907.19	0.63
92912EAC7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 08/18 6.75					6.75	15 Aug 2018		
	473,000.000	Local		99.910829	472,578.22	100.125000	473,591.25	1,013.03	0.70
		Base		99.910829	472,578.22	100.125000	473,591.25	1,013.03	0.59
92977QAH1	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C27 AJ					5.825	15 Jul 2045		
	203,948.900	Local		97.837488	199,538.48	100.851760	205,686.06	6,147.58	0.30
Original Face:	397,000.000	Base		97.837488	199,538.48	100.851760	205,686.06	6,147.58	0.26
92978TAJ0	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C31 AJ					5.66	15 Apr 2047		
	1,665,000.000	Local		101.684536	1,693,047.52	100.333440	1,670,551.78	-22,495.74	2.46
Original Face:	1,665,000.000	Base		101.684536	1,693,047.52	100.333440	1,670,551.78	-22,495.74	2.08
930VHZI4	TEAM HEALTH INC. 1ST LIEN TERM LOAN						06 Feb 2024		
	250,000.000	Local		99.754104	249,385.26	99.425000	248,562.50	-822.76	0.37
		Base		99.754104	249,385.26	99.425000	248,562.50	-822.76	0.31
930VLMII8	SPRINT COMMUNICATIONS INC. 1ST LIEN TERM LOAN B						02 Feb 2024		
	505,000.000	Local		100.000000	505,000.00	100.000000	505,000.00	0.00	0.74
		Base		100.000000	505,000.00	100.000000	505,000.00	0.00	0.63
930VTGII3	JBS USA LLC 2017 TERM LOAN B						30 Oct 2022		
	580,000.000	Local		100.000000	580,000.00	100.187500	581,087.50	1,087.50	0.85
		Base		100.000000	580,000.00	100.187500	581,087.50	1,087.50	0.72
ACIOS0CM3	ARGENT LETRAS DEL TESORO BILLS 04/17 0.00000						17 Apr 2017		
	1,240,000.000	Local		99.869302	1,238,379.35	99.873600	1,238,432.64	53.29	1.82
		Base		99.869302	1,238,379.35	99.873600	1,238,432.64	53.29	1.54
US DOLLAR Total									
	101,732,248.100	Local			40,909,547.17		42,069,456.89	1,159,909.72	61.89
Original Face:	94,575,018.340	Base			40,909,547.17		42,069,456.89	1,159,909.72	52.35
FIXED INCOME Total									
	7,878,502,733.060	Base			53,334,136.17		54,323,445.26	989,309.09	67.60

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Original Face:	101,965,018.340							

SWAPS FIXED INCOME

US DOLLAR								Exchange Rate:	1.000000
99S0RXN97	SP9N0B5JS CDS USD R F	5.00000	SP9N0B5JS_FEE CMBX		5.0	11 May 2063			
	810,000.000	Local	93.036985	753,599.58	79.593451	644,706.95	-108,892.63	0.95	
		Base	93.036985	753,599.58	79.593451	644,706.95	-108,892.63	0.80	
99S0RXNA4	SP9N0B5JS CDS USD P V	01MEVENT	SP9N0B5JS_PRO CMBX		1.0	11 May 2063			
	-810,000.000	Local	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.19	
		Base	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.01	
99S0TE1C4	SP9107VFB CDS USD R V	01MEVENT	SP9107VFB_PRO CMBX		1.0	11 May 2063			
	810,000.000	Local	111.747390	905,153.86	120.406548	975,293.04	70,139.18	1.43	
		Base	111.747390	905,153.86	120.406548	975,293.04	70,139.18	1.21	
99S0TE1D2	SP9107VFB CDS USD P F	5.00000	SP9107VFB_FEE CMBX		5.0	11 May 2063			
	-810,000.000	Local	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.19	
		Base	100.000000	-810,000.00	100.000000	-810,000.00	0.00	1.01	
99S0U3SF0	SP9N0JDWS CDS USD R F	5.00000	SP9N0JDWS_FEE CORPORATE		5.0	20 Dec 2021			
	605,000.000	Local	84.946691	513,927.48	97.627672	590,647.42	76,719.94	0.87	
		Base	84.946691	513,927.48	97.627672	590,647.42	76,719.94	0.73	
99S0U3SG8	SP9N0JDWS CDS USD P V	03MEVENT	SP9N0JDWS_PRO CORPORATE		1.0	20 Dec 2021			
	-605,000.000	Local	100.000000	-605,000.00	100.000000	-605,000.00	0.00	0.89	
		Base	100.000000	-605,000.00	100.000000	-605,000.00	0.00	0.75	
99S0U3SI4	SP9J1H7WS CDS USD R F	5.00000	SP9J1H7WS_FEE CORPORATE		5.0	20 Dec 2021			
	755,000.000	Local	85.059874	642,202.05	97.627672	737,088.92	94,886.87	1.08	
		Base	85.059874	642,202.05	97.627672	737,088.92	94,886.87	0.92	
99S0U3SJ2	SP9J1H7WS CDS USD P V	03MEVENT	SP9J1H7WS_PRO CORPORATE		1.0	20 Dec 2021			
	-755,000.000	Local	100.000000	-755,000.00	100.000000	-755,000.00	0.00	1.11	
		Base	100.000000	-755,000.00	100.000000	-755,000.00	0.00	0.94	
99S0U7K02	SP9F4B0CS CDS USD R F	5.00000	SP9F4B0CS_FEE CCPCDX		5.0	20 Dec 2021			
	7,975,000.000	Local	106.924501	8,527,228.92	107.864800	8,602,217.80	74,988.88	12.66	

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	106.924501	8,527,228.92	107.864800	8,602,217.80	74,988.88	10.70
99S0U7K10	SP9F4B0CS CDS USD P V 03MEVENT SP9F4B0CS_PRO CCPCDX				1.0	20 Dec 2021		
		-7,975,000.000 Local	100.000000	-7,975,000.00	100.000000	-7,975,000.00	0.00	11.73
		Base	100.000000	-7,975,000.00	100.000000	-7,975,000.00	0.00	9.92
99S0W8HX0	SP9N0WJNS CDS USD R F 5.00000 SP9N0WJNS_FEE SOVEREIGN				5.0	20 Dec 2021		
		0.000 Local	0.000000	76.74	0.000000	0.00	-76.74	0.00
		Base	0.000000	76.74	0.000000	0.00	-76.74	0.00
99S0WIGI2	SP0A011QS CDS USD R F 5.00000 SP0A011QS_FEE SOVEREIGN				5.0	20 Jun 2022		
		1,060,000.000 Local	106.196549	1,125,683.42	106.144735	1,125,134.19	-549.23	1.66
		Base	106.196549	1,125,683.42	106.144735	1,125,134.19	-549.23	1.40
99S0WIGJ0	SP0A011QS CDS USD P V 03MEVENT SP0A011QS_PRO SOVEREIGN				1.0	20 Jun 2022		
		-1,060,000.000 Local	100.000000	-1,060,000.00	100.000000	-1,060,000.00	0.00	1.56
		Base	100.000000	-1,060,000.00	100.000000	-1,060,000.00	0.00	1.32
US DOLLAR Total								
		Local		452,872.05		660,088.32	207,216.27	36.32
		Base		452,872.05		660,088.32	207,216.27	30.72
SWAPS FIXED INCOME Total								
		0.000 Base		452,872.05		660,088.32	207,216.27	30.72

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Books Open

Prepared by State Street

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		7,879,808,325.890	Base	55,112,450.65		56,309,306.13	1,196,855.48	99.97
Original Face:		101,965,018.340						

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
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FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.937383

GERMANY

ADI0Q4V77	EURO BUXL 30Y BND JUN17 XEUR 20170608						08 Jun 2017			
-9.000	-900,000.000	Local	-1,517,040.00	-1,482,064.11	168.560000	-34,975.89		-36,595.89	1,620.00	
		Base	-1,618,377.97		179.819775	-37,312.27		-39,088.07	1,775.80	0.00

ADI0Q4VG7	EURO-OAT FUTURE JUN17 XEUR 20170608						08 Jun 2017			
-43.000	-4,300,000.000	Local	-6,322,720.00	-6,332,212.42	147.040000	9,492.42		-6,847.58	16,340.00	
		Base	-6,745,076.45		156.862243	10,126.51		-7,313.90	17,440.41	0.02

GERMANY Total										
-52.000	-5,200,000.000	Local	-7,839,760.00	-7,814,276.53		-25,483.47		-43,443.47	17,960.00	
		Base				-27,185.76		-46,401.97	19,216.21	0.02

EURO CURRENCY Total										
-52.000	-5,200,000.000	Local	-7,839,760.00	-7,814,276.53		-25,483.47		-43,443.47	17,960.00	
		Base				-27,185.76		-46,401.97	19,216.21	0.02

POUND STERLING

Exchange Rate: 0.798148

ADI0QZF50	LONG GILT FUTURE JUN17 IFLL 20170628						28 Jun 2017			
-22.000	-2,200,000.000	Local	-2,806,760.00	-2,780,344.67	127.580000	-26,415.33		-27,735.33	1,320.00	
		Base	-3,516,590.91		159.845041	-33,095.78		-34,587.36	1,491.58	0.00

POUND STERLING Total										
-22.000	-2,200,000.000	Local	-2,806,760.00	-2,780,344.67		-26,415.33		-27,735.33	1,320.00	
		Base				-33,095.78		-34,587.36	1,491.58	0.00

US DOLLAR

Exchange Rate: 1.000000

ADI0QZDS2	US LONG BOND(CBT) JUN17 XCBT 20170621						21 Jun 2017			
-13.000	-1,300,000.000	Local	-1,960,968.75	-1,919,096.92	150.843750	-41,871.83		-37,809.33	-4,062.50	
		Base	-1,960,968.75		150.843750	-41,871.83		-37,809.33	-4,062.50	0.01

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
US DOLLAR Total									
-13.000	-1,300,000.000	Local	-1,960,968.75		-41,871.83		-37,809.33	-4,062.50	
		Base			-41,871.83		-37,809.33	-4,062.50	0.01
FUTURES SHORT Total									
-87.000	-8,700,000.000	Base			-102,153.37		-118,798.66	16,645.29	0.03

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
-87.000	-8,700,000.000	Base				-102,153.37	-118,798.66	16,645.29	0.03



As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.554654	31 Dec 2030		
		752,499.000	Local	100.000000				0.69
			Base	100.000000				0.69
				752,499.00	100.000000	752,499.00	0.00	
				752,499.00			0.00	0.69

US DOLLAR Total								
		752,499.000	Local			752,499.00	0.00	0.69
			Base			752,499.00	0.00	0.69

CASH EQUIVALENT Total

		752,499.000	Base			752,499.00	0.00	0.69
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001							
		19,300.000	Local	100.747264		1,944,422.20	130.130000	2,511,509.00
			Base	100.747264		1,944,422.20	130.130000	2,511,509.00
								567,086.80
								2.30

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01							
		43,690.000	Local	60.340883		2,636,293.16	59.700000	2,608,293.00
			Base	60.340883		2,636,293.16	59.700000	2,608,293.00
								-28,000.16
								2.39

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
		16,030.000	Local	127.811205		2,048,813.62	121.240000	1,943,477.20
			Base	127.811205		2,048,813.62	121.240000	1,943,477.20
								-105,336.42
								1.78

02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
		4,080.000	Local	739.680365		3,017,895.89	829.560000	3,384,604.80
			Base	739.680365		3,017,895.89	829.560000	3,384,604.80
								366,708.91
								3.10

02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
		2,880.000	Local	756.089149		2,177,536.75	847.800000	2,441,664.00
			Base	756.089149		2,177,536.75	847.800000	2,441,664.00
								264,127.25
								2.23

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
023135106	AMAZON.COM INC COMMON STOCK USD.01	6,360.000	Local 768.989513 Base 768.989513	4,890,773.30 4,890,773.30	886.540000 886.540000	5,638,394.40 5,638,394.40	747,621.10 747,621.10	5.16 5.16	
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2	22,960.000	Local 66.663056 Base 66.663056	1,530,583.77 1,530,583.77	79.110000 79.110000	1,816,365.60 1,816,365.60	285,781.83 285,781.83	1.66 1.66	
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR	18,330.000	Local 119.740325 Base 119.740325	2,194,840.16 2,194,840.16	109.760000 109.760000	2,011,900.80 2,011,900.80	-182,939.36 -182,939.36	1.84 1.84	
037833100	APPLE INC COMMON STOCK USD.00001	15,090.000	Local 104.949855 Base 104.949855	1,583,693.31 1,583,693.31	143.660000 143.660000	2,167,829.40 2,167,829.40	584,136.09 584,136.09	1.98 1.98	
09062X103	BIOGEN INC COMMON STOCK USD.0005	9,200.000	Local 246.626413 Base 246.626413	2,268,963.00 2,268,963.00	273.420000 273.420000	2,515,464.00 2,515,464.00	246,501.00 246,501.00	2.30 2.30	
09247X101	BLACKROCK INC COMMON STOCK USD.01	6,410.000	Local 354.240459 Base 354.240459	2,270,681.34 2,270,681.34	383.510000 383.510000	2,458,299.10 2,458,299.10	187,617.76 187,617.76	2.25 2.25	
126650100	CVS HEALTH CORP COMMON STOCK USD.01	32,800.000	Local 91.999689 Base 91.999689	3,017,589.79 3,017,589.79	78.500000 78.500000	2,574,800.00 2,574,800.00	-442,789.79 -442,789.79	2.36 2.36	
151020104	CELGENE CORP COMMON STOCK USD.01	30,950.000	Local 108.462755 Base 108.462755	3,356,922.27 3,356,922.27	124.430000 124.430000	3,851,108.50 3,851,108.50	494,186.23 494,186.23	3.52 3.52	
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	2,770.000	Local 385.725072 Base 385.725072	1,068,458.45 1,068,458.45	445.520000 445.520000	1,234,090.40 1,234,090.40	165,631.95 165,631.95	1.13 1.13	
191216100	COCA COLA CO/THE COMMON STOCK USD.25	54,350.000	Local 43.948664 Base 43.948664	2,388,609.89 2,388,609.89	42.440000 42.440000	2,306,614.00 2,306,614.00	-81,995.89 -81,995.89	2.11 2.11	

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Books Open

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Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01		86,420.000	Local	34.468045	2,978,728.47	37.590000	3,248,527.80	269,799.33	2.97
				Base	34.468045	2,978,728.47	37.590000	3,248,527.80	269,799.33	2.97
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01		30,411.000	Local	59.068980	1,796,346.75	62.440000	1,898,862.84	102,516.09	1.74
				Base	59.068980	1,796,346.75	62.440000	1,898,862.84	102,516.09	1.74
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01		24,260.000	Local	101.710273	2,467,491.22	113.390000	2,750,841.40	283,350.18	2.52
				Base	101.710273	2,467,491.22	113.390000	2,750,841.40	283,350.18	2.52
278642103	EBAY INC COMMON STOCK USD.001		31,740.000	Local	26.591024	843,999.11	33.570000	1,065,511.80	221,512.69	0.98
				Base	26.591024	843,999.11	33.570000	1,065,511.80	221,512.69	0.98
278865100	ECOLAB INC COMMON STOCK USD1.0		17,780.000	Local	118.883709	2,113,752.35	125.340000	2,228,545.20	114,792.85	2.04
				Base	118.883709	2,113,752.35	125.340000	2,228,545.20	114,792.85	2.04
30303M102	FACEBOOK INC A COMMON STOCK USD.000006		19,870.000	Local	121.026722	2,404,800.96	142.050000	2,822,533.50	417,732.54	2.58
				Base	121.026722	2,404,800.96	142.050000	2,822,533.50	417,732.54	2.58
34959E109	FORTINET INC COMMON STOCK USD.001		31,050.000	Local	32.563277	1,011,089.76	38.350000	1,190,767.50	179,677.74	1.09
				Base	32.563277	1,011,089.76	38.350000	1,190,767.50	179,677.74	1.09
384802104	WW GRAINGER INC COMMON STOCK USD.5		6,940.000	Local	234.514190	1,627,528.48	232.760000	1,615,354.40	-12,174.08	1.48
				Base	234.514190	1,627,528.48	232.760000	1,615,354.40	-12,174.08	1.48
437076102	HOME DEPOT INC COMMON STOCK USD.05		19,920.000	Local	134.866523	2,686,541.14	146.830000	2,924,853.60	238,312.46	2.68
				Base	134.866523	2,686,541.14	146.830000	2,924,853.60	238,312.46	2.68
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		15,260.000	Local	126.386574	1,928,659.12	124.870000	1,905,516.20	-23,142.92	1.74
				Base	126.386574	1,928,659.12	124.870000	1,905,516.20	-23,142.92	1.74

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Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



STATE STREET

As of: March 31, 2017

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		17,880.000	Local 120.167899	2,148,602.04	124.550000	2,226,954.00	78,351.96		2.04
			Base 120.167899	2,148,602.04	124.550000	2,226,954.00	78,351.96		2.04
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		58,140.000	Local 55.736848	3,240,540.36	65.860000	3,829,100.40	588,560.04		3.50
			Base 55.736848	3,240,540.36	65.860000	3,829,100.40	588,560.04		3.50
61166W101	MONSANTO CO COMMON STOCK USD.01								
		20,730.000	Local 104.041303	2,156,776.22	113.200000	2,346,636.00	189,859.78		2.15
			Base 104.041303	2,156,776.22	113.200000	2,346,636.00	189,859.78		2.15
631103108	NASDAQ INC COMMON STOCK USD.01								
		22,030.000	Local 66.558639	1,466,286.81	69.450000	1,529,983.50	63,696.69		1.40
			Base 66.558639	1,466,286.81	69.450000	1,529,983.50	63,696.69		1.40
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		11,370.000	Local 132.427408	1,505,699.63	112.680000	1,281,171.60	-224,528.03		1.17
			Base 132.427408	1,505,699.63	112.680000	1,281,171.60	-224,528.03		1.17
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
		43,580.000	Local 38.815343	1,691,572.66	43.020000	1,874,811.60	183,238.94		1.72
			Base 38.815343	1,691,572.66	43.020000	1,874,811.60	183,238.94		1.72
723787107	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01								
		5,960.000	Local 187.247552	1,115,995.41	186.230000	1,109,930.80	-6,064.61		1.02
			Base 187.247552	1,115,995.41	186.230000	1,109,930.80	-6,064.61		1.02
756577102	RED HAT INC COMMON STOCK USD.0001								
		25,130.000	Local 72.916857	1,832,400.61	86.500000	2,173,745.00	341,344.39		1.99
			Base 72.916857	1,832,400.61	86.500000	2,173,745.00	341,344.39		1.99
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		4,810.000	Local 368.032773	1,770,237.64	387.510000	1,863,923.10	93,685.46		1.71
			Base 368.032773	1,770,237.64	387.510000	1,863,923.10	93,685.46		1.71
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
		21,830.000	Local 85.990079	1,877,163.43	97.160000	2,121,002.80	243,839.37		1.94
			Base 85.990079	1,877,163.43	97.160000	2,121,002.80	243,839.37		1.94

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Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC7



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
	36,710.000	Local	80.819613	2,966,888.00	78.100000	2,867,051.00	-99,837.00	2.62	
		Base	80.819613	2,966,888.00	78.100000	2,867,051.00	-99,837.00	2.62	
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	49,610.000	Local	30.611589	1,518,640.95	40.810000	2,024,584.10	505,943.15	1.85	
		Base	30.611589	1,518,640.95	40.810000	2,024,584.10	505,943.15	1.85	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	23,160.000	Local	66.936001	1,550,237.78	80.560000	1,865,769.60	315,531.82	1.71	
		Base	66.936001	1,550,237.78	80.560000	1,865,769.60	315,531.82	1.71	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	15,050.000	Local	149.088851	2,243,787.21	153.600000	2,311,680.00	67,892.79	2.12	
		Base	149.088851	2,243,787.21	153.600000	2,311,680.00	67,892.79	2.12	
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
	57,710.000	Local	28.255756	1,630,639.69	32.390000	1,869,226.90	238,587.21	1.71	
		Base	28.255756	1,630,639.69	32.390000	1,869,226.90	238,587.21	1.71	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	20,420.000	Local	110.269971	2,251,712.80	107.300000	2,191,066.00	-60,646.80	2.01	
		Base	110.269971	2,251,712.80	107.300000	2,191,066.00	-60,646.80	2.01	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	19,090.000	Local	147.178093	2,809,629.80	164.010000	3,130,950.90	321,321.10	2.87	
		Base	147.178093	2,809,629.80	164.010000	3,130,950.90	321,321.10	2.87	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	38,260.000	Local	78.025078	2,985,239.49	88.870000	3,400,166.20	414,926.71	3.11	
		Base	78.025078	2,985,239.49	88.870000	3,400,166.20	414,926.71	3.11	
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
	18,300.000	Local	67.046162	1,226,944.76	92.140000	1,686,162.00	459,217.24	1.54	
		Base	67.046162	1,226,944.76	92.140000	1,686,162.00	459,217.24	1.54	
983919101	XILINX INC COMMON STOCK USD.01								
	27,340.000	Local	50.528590	1,381,451.65	57.890000	1,582,712.60	201,260.95	1.45	
		Base	50.528590	1,381,451.65	57.890000	1,582,712.60	201,260.95	1.45	

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CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
98850P109	YUM CHINA HOLDINGS INC COMMON STOCK USD.01							
		59,160.000	Local 26.151908	1,547,146.88	27.200000	1,609,152.00	62,005.12	1.47
			Base 26.151908	1,547,146.88	27.200000	1,609,152.00	62,005.12	1.47
98978V103	ZOETIS INC COMMON STOCK USD.01							
		47,000.000	Local 50.069085	2,353,246.99	53.370000	2,508,390.00	155,143.01	2.30
			Base 50.069085	2,353,246.99	53.370000	2,508,390.00	155,143.01	2.30
US DOLLAR Total		1,212,121.000	Local	99,525,855.07		108,519,898.54	8,994,043.47	99.31
			Base	99,525,855.07		108,519,898.54	8,994,043.47	99.31
EQUITY Total		1,212,121.000	Base	99,525,855.07		108,519,898.54	8,994,043.47	99.31

Holdings

CB LARGE CAP GROWTH CIF
 CLEARBRIDGE ADVISORS, LLC
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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		1,964,620.000	Base	100,278,354.07		109,272,397.54	8,994,043.47	100.00



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.554654	31 Dec 2030			
		2,945,412.230	Local	100.000000	2,945,412.23	100.000000	2,945,412.23	0.00	8.51
			Base	100.000000	2,945,412.23	100.000000	2,945,412.23	0.00	8.51

US DOLLAR Total		2,945,412.230	Local		2,945,412.23		2,945,412.23	0.00	8.51
			Base		2,945,412.23		2,945,412.23	0.00	8.51

CASH EQUIVALENT Total		2,945,412.230	Base		2,945,412.23		2,945,412.23	0.00	8.51
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00164V103	AMC NETWORKS INC A COMMON STOCK								
		10,067.000	Local	56.506762	568,853.57	58.680000	590,731.56	21,877.99	1.71
			Base	56.506762	568,853.57	58.680000	590,731.56	21,877.99	1.71

00206R102	AT+T INC COMMON STOCK USD1.0								
		3,155.000	Local	41.072599	129,584.05	41.550000	131,090.25	1,506.20	0.38
			Base	41.072599	129,584.05	41.550000	131,090.25	1,506.20	0.38

00739L101	ADURO BIOTECH INC COMMON STOCK USD.0001								
		335.000	Local	12.024179	4,028.10	10.750000	3,601.25	-426.85	0.01
			Base	12.024179	4,028.10	10.750000	3,601.25	-426.85	0.01

00847X104	AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001								
		2,824.000	Local	41.717766	117,810.97	58.400000	164,921.60	47,110.63	0.48
			Base	41.717766	117,810.97	58.400000	164,921.60	47,110.63	0.48

031162100	AMGEN INC COMMON STOCK USD.0001								
		11,564.000	Local	155.786827	1,801,518.87	164.070000	1,897,305.48	95,786.61	5.48
			Base	155.786827	1,801,518.87	164.070000	1,897,305.48	95,786.61	5.48

Holdings

CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: March 31, 2017

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
032511107	ANADARKO PETROLEUM CORP COMMON STOCK USD.1								
	23,155.000	Local		70.961995	1,643,125.00	62.000000	1,435,610.00	-207,515.00	4.15
		Base		70.961995	1,643,125.00	62.000000	1,435,610.00	-207,515.00	4.15
043632108	ASCENT CAPITAL GROUP INC A COMMON STOCK USD.01								
	201.000	Local		16.704876	3,357.68	14.130000	2,840.13	-517.55	0.01
		Base		16.704876	3,357.68	14.130000	2,840.13	-517.55	0.01
046265104	ASTORIA FINANCIAL CORP COMMON STOCK USD.01								
	10,381.000	Local		18.745405	194,596.05	20.510000	212,914.31	18,318.26	0.62
		Base		18.745405	194,596.05	20.510000	212,914.31	18,318.26	0.62
052769106	AUTODESK INC COMMON STOCK USD.01								
	8,556.000	Local		81.400423	696,462.02	86.470000	739,837.32	43,375.30	2.14
		Base		81.400423	696,462.02	86.470000	739,837.32	43,375.30	2.14
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	8,469.000	Local		260.847433	2,209,116.91	273.420000	2,315,593.98	106,477.07	6.69
		Base		260.847433	2,209,116.91	273.420000	2,315,593.98	106,477.07	6.69
09075E100	BIOVERATIV INC COMMON STOCK USD.001								
	4,234.000	Local		45.920118	194,425.78	54.460000	230,583.64	36,157.86	0.67
		Base		45.920118	194,425.78	54.460000	230,583.64	36,157.86	0.67
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
	2,054.000	Local		62.588861	128,557.52	69.360000	142,465.44	13,907.92	0.41
		Base		62.588861	128,557.52	69.360000	142,465.44	13,907.92	0.41
177376100	CITRIX SYSTEMS INC COMMON STOCK USD.001								
	8,344.000	Local		73.520530	613,455.30	83.390000	695,806.16	82,350.86	2.01
		Base		73.520530	613,455.30	83.390000	695,806.16	82,350.86	2.01
19247A100	COHEN + STEERS INC COMMON STOCK USD.01								
	3,520.000	Local		35.486162	124,911.29	39.970000	140,694.40	15,783.11	0.41
		Base		35.486162	124,911.29	39.970000	140,694.40	15,783.11	0.41
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
	54,594.000	Local		36.475630	1,991,350.57	37.590000	2,052,188.46	60,837.89	5.93
		Base		36.475630	1,991,350.57	37.590000	2,052,188.46	60,837.89	5.93

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225447101	CREE INC COMMON STOCK USD.00125								
	10,973.000	Local		27.694534	303,892.12	26.730000	293,308.29	-10,583.83	0.85
		Base		27.694534	303,892.12	26.730000	293,308.29	-10,583.83	0.85
25470F104	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01								
	21,216.000	Local		27.512592	583,707.15	29.090000	617,173.44	33,466.29	1.78
		Base		27.512592	583,707.15	29.090000	617,173.44	33,466.29	1.78
25470F302	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01								
	7,545.000	Local		26.932612	203,206.56	28.310000	213,598.95	10,392.39	0.62
		Base		26.932612	203,206.56	28.310000	213,598.95	10,392.39	0.62
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
	2,225.000	Local		48.753492	108,476.52	52.410000	116,612.25	8,135.73	0.34
		Base		48.753492	108,476.52	52.410000	116,612.25	8,135.73	0.34
29286C107	ENGILITY HOLDINGS INC COMMON STOCK USD.01								
	671.000	Local		32.317213	21,684.85	28.940000	19,418.74	-2,266.11	0.06
		Base		32.317213	21,684.85	28.940000	19,418.74	-2,266.11	0.06
30303M102	FACEBOOK INC A COMMON STOCK USD.000006								
	1,410.000	Local		128.041277	180,538.20	142.050000	200,290.50	19,752.30	0.58
		Base		128.041277	180,538.20	142.050000	200,290.50	19,752.30	0.58
33812L102	FITBIT INC A COMMON STOCK USD.0001								
	580.000	Local		7.368914	4,273.97	5.920000	3,433.60	-840.37	0.01
		Base		7.368914	4,273.97	5.920000	3,433.60	-840.37	0.01
343412102	FLUOR CORP COMMON STOCK USD.01								
	10,728.000	Local		53.891425	578,147.21	52.620000	564,507.36	-13,639.85	1.63
		Base		53.891425	578,147.21	52.620000	564,507.36	-13,639.85	1.63
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
	17,321.000	Local		15.263529	264,379.59	13.360000	231,408.56	-32,971.03	0.67
		Base		15.263529	264,379.59	13.360000	231,408.56	-32,971.03	0.67
45253H101	IMMUNOGEN INC COMMON STOCK USD.01								
	343.000	Local		2.430000	833.49	3.870000	1,327.41	493.92	0.00
		Base		2.430000	833.49	3.870000	1,327.41	493.92	0.00

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
458140100	INTEL CORP COMMON STOCK USD.001								
	7,335.000	Local	36.824458	270,107.40	36.070000	264,573.45	-5,533.95	0.76	
		Base	36.824458	270,107.40	36.070000	264,573.45	-5,533.95	0.76	
462222100	IONIS PHARMACEUTICALS INC COMMON STOCK USD.001								
	7,420.000	Local	47.832642	354,918.20	40.200000	298,284.00	-56,634.20	0.86	
		Base	47.832642	354,918.20	40.200000	298,284.00	-56,634.20	0.86	
502413107	L3 TECHNOLOGIES INC COMMON STOCK USD.01								
	3,986.000	Local	149.469107	595,783.86	165.290000	658,845.94	63,062.08	1.90	
		Base	149.469107	595,783.86	165.290000	658,845.94	63,062.08	1.90	
530307107	LIBERTY BROADBAND A COMMON STOCK USD.01								
	3,043.000	Local	75.673717	230,275.12	85.090000	258,928.87	28,653.75	0.75	
		Base	75.673717	230,275.12	85.090000	258,928.87	28,653.75	0.75	
530307305	LIBERTY BROADBAND C COMMON STOCK USD.01								
	4,327.000	Local	77.057811	333,429.15	86.400000	373,852.80	40,423.65	1.08	
		Base	77.057811	333,429.15	86.400000	373,852.80	40,423.65	1.08	
53046P109	LIBERTY EXPEDIA HOLD A COMMON STOCK								
	992.000	Local	42.675363	42,333.96	45.480000	45,116.16	2,782.20	0.13	
		Base	42.675363	42,333.96	45.480000	45,116.16	2,782.20	0.13	
53071M104	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01								
	10,242.000	Local	19.090401	195,523.89	20.020000	205,044.84	9,520.95	0.59	
		Base	19.090401	195,523.89	20.020000	205,044.84	9,520.95	0.59	
53071M856	LIBERTY VENTURES SER A TRACKING STK USD.01								
	1,488.000	Local	40.123266	59,703.42	44.480000	66,186.24	6,482.82	0.19	
		Base	40.123266	59,703.42	44.480000	66,186.24	6,482.82	0.19	
531229409	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK								
	4,299.000	Local	35.573913	152,932.25	38.920000	167,317.08	14,384.83	0.48	
		Base	35.573913	152,932.25	38.920000	167,317.08	14,384.83	0.48	
531229607	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK								
	7,706.000	Local	34.964473	269,436.23	38.780000	298,838.68	29,402.45	0.86	
		Base	34.964473	269,436.23	38.780000	298,838.68	29,402.45	0.86	

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STATE STREET

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531229706	LIBERTY MEDIA CORP BRAVES A TRACKING STK								
	430.000	Local	20.117721	8,650.62	23.940000	10,294.20	1,643.58	0.03	
		Base	20.117721	8,650.62	23.940000	10,294.20	1,643.58	0.03	
531229854	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01								
	1,927.000	Local	29.846196	57,513.62	34.150000	65,807.05	8,293.43	0.19	
		Base	29.846196	57,513.62	34.150000	65,807.05	8,293.43	0.19	
531229870	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01								
	1,075.000	Local	29.982660	32,231.36	32.700000	35,152.50	2,921.14	0.10	
		Base	29.982660	32,231.36	32.700000	35,152.50	2,921.14	0.10	
531229888	LIBERTY MEDIA CORP BRAVES C TRACKING STK								
	771.000	Local	20.160739	15,543.93	23.650000	18,234.15	2,690.22	0.05	
		Base	20.160739	15,543.93	23.650000	18,234.15	2,690.22	0.05	
531465102	LIBERTY TRIPADVISOR HDG A COMMON STOCK USD.01								
	1,024.000	Local	18.247559	18,685.50	14.100000	14,438.40	-4,247.10	0.04	
		Base	18.247559	18,685.50	14.100000	14,438.40	-4,247.10	0.04	
535919500	LIONS GATE ENTERTAINMENT B COMMON STOCK								
	3,970.000	Local	26.279597	104,330.00	24.380000	96,788.60	-7,541.40	0.28	
		Base	26.279597	104,330.00	24.380000	96,788.60	-7,541.40	0.28	
54142L109	LOGMEIN INC COMMON STOCK USD.01								
	1,433.000	Local	107.897725	154,617.44	97.500000	139,717.50	-14,899.94	0.40	
		Base	107.897725	154,617.44	97.500000	139,717.50	-14,899.94	0.40	
553573106	MSG NETWORKS INC A COMMON STOCK USD.01								
	6,216.000	Local	22.108108	137,424.00	23.350000	145,143.60	7,719.60	0.42	
		Base	22.108108	137,424.00	23.350000	145,143.60	7,719.60	0.42	
55825T103	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01								
	2,072.000	Local	172.483784	357,386.40	199.710000	413,799.12	56,412.72	1.20	
		Base	172.483784	357,386.40	199.710000	413,799.12	56,412.72	1.20	
637071101	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01								
	8,591.000	Local	37.786023	324,619.72	40.090000	344,413.19	19,793.47	1.00	
		Base	37.786023	324,619.72	40.090000	344,413.19	19,793.47	1.00	

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649445103	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01								
	9,734.000	Local		15.748385	153,294.78	13.970000	135,983.98	-17,310.80	0.39
		Base		15.748385	153,294.78	13.970000	135,983.98	-17,310.80	0.39
651290108	NEWFIELD EXPLORATION CO COMMON STOCK USD.01								
	15,981.000	Local		41.881618	669,310.14	36.910000	589,858.71	-79,451.43	1.70
		Base		41.881618	669,310.14	36.910000	589,858.71	-79,451.43	1.70
67011P100	NOW INC COMMON STOCK USD.01								
	1,459.000	Local		21.187464	30,912.51	16.960000	24,744.64	-6,167.87	0.07
		Base		21.187464	30,912.51	16.960000	24,744.64	-6,167.87	0.07
67020Y100	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001								
	23,354.000	Local		15.609061	364,534.00	17.310000	404,257.74	39,723.74	1.17
		Base		15.609061	364,534.00	17.310000	404,257.74	39,723.74	1.17
670346105	NUCOR CORP COMMON STOCK USD.4								
	2,355.000	Local		60.512429	142,506.77	59.720000	140,640.60	-1,866.17	0.41
		Base		60.512429	142,506.77	59.720000	140,640.60	-1,866.17	0.41
84652J103	SPARK THERAPEUTICS INC COMMON STOCK USD.001								
	1,057.000	Local		57.155289	60,413.14	53.340000	56,380.38	-4,032.76	0.16
		Base		57.155289	60,413.14	53.340000	56,380.38	-4,032.76	0.16
881624209	TEVA PHARMACEUTICAL SP ADR ADR								
	905.000	Local		33.799923	30,588.93	32.090000	29,041.45	-1,547.48	0.08
		Base		33.799923	30,588.93	32.090000	29,041.45	-1,547.48	0.08
90184L102	TWITTER INC COMMON STOCK USD.000005								
	16,451.000	Local		17.096052	281,247.15	14.950000	245,942.45	-35,304.70	0.71
		Base		17.096052	281,247.15	14.950000	245,942.45	-35,304.70	0.71
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	16,803.000	Local		161.078451	2,706,601.21	164.010000	2,755,860.03	49,258.82	7.96
		Base		161.078451	2,706,601.21	164.010000	2,755,860.03	49,258.82	7.96
91911K102	VALEANT PHARMACEUTICALS INTE COMMON STOCK NPV								
	4,027.000	Local		15.192180	61,178.91	11.030000	44,417.81	-16,761.10	0.13
		Base		15.192180	61,178.91	11.030000	44,417.81	-16,761.10	0.13

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	6,153.000	Local 82.756348	509,199.81	109.350000	672,830.55	163,630.74	1.94
			Base 82.756348	509,199.81	109.350000	672,830.55	163,630.74	1.94
92553P201	VIACOM INC CLASS B COMMON STOCK USD.001	2,054.000	Local 39.051587	80,211.96	46.620000	95,757.48	15,545.52	0.28
			Base 39.051587	80,211.96	46.620000	95,757.48	15,545.52	0.28
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01	7,342.000	Local 71.374531	524,031.81	82.530000	605,935.26	81,903.45	1.75
			Base 71.374531	524,031.81	82.530000	605,935.26	81,903.45	1.75
98156Q108	WORLD WRESTLING ENTERTAIN A COMMON STOCK USD.01	2,603.000	Local 19.468513	50,676.54	22.220000	57,838.66	7,162.12	0.17
			Base 19.468513	50,676.54	22.220000	57,838.66	7,162.12	0.17
G0084W101	ADIENT PLC COMMON STOCK USD.001	1,762.000	Local 62.056691	109,343.89	72.670000	128,044.54	18,700.65	0.37
			Base 62.056691	109,343.89	72.670000	128,044.54	18,700.65	0.37
G01767105	ALKERMES PLC COMMON STOCK USD.01	2,756.000	Local 55.579434	153,176.92	58.500000	161,226.00	8,049.08	0.47
			Base 55.579434	153,176.92	58.500000	161,226.00	8,049.08	0.47
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033	7,042.000	Local 215.726424	1,519,145.48	238.920000	1,682,474.64	163,329.16	4.86
			Base 215.726424	1,519,145.48	238.920000	1,682,474.64	163,329.16	4.86
G0551A103	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	2,945.000	Local 29.622645	87,238.69	26.450000	77,895.25	-9,343.44	0.23
			Base 29.622645	87,238.69	26.450000	77,895.25	-9,343.44	0.23
G48833100	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	56,353.000	Local 5.296763	298,488.46	6.650000	374,747.45	76,258.99	1.08
			Base 5.296763	298,488.46	6.650000	374,747.45	76,258.99	1.08
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	17,614.000	Local 43.485382	765,951.52	42.120000	741,901.68	-24,049.84	2.14
			Base 43.485382	765,951.52	42.120000	741,901.68	-24,049.84	2.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
G5480U104	LIBERTY GLOBAL PLC A COMMON STOCK USD.01								
	1,827.000	Local	34.954713	63,862.26	35.870000	65,534.49	1,672.23	0.19	
		Base	34.954713	63,862.26	35.870000	65,534.49	1,672.23	0.19	
G5480U120	LIBERTY GLOBAL PLC C TRACKING STK USD.01								
	5,533.000	Local	33.610674	185,967.86	35.040000	193,876.32	7,908.46	0.56	
		Base	33.610674	185,967.86	35.040000	193,876.32	7,908.46	0.56	
G5480U138	LIBERTY GLOBAL PLC LILAC A TRACKING STK								
	319.000	Local	22.636270	7,220.97	22.240000	7,094.56	-126.41	0.02	
		Base	22.636270	7,220.97	22.240000	7,094.56	-126.41	0.02	
G5480U153	LIBERTY GLOBAL PLC LILAC C TRACKING STK								
	967.000	Local	21.847704	21,126.73	23.040000	22,279.68	1,152.95	0.06	
		Base	21.847704	21,126.73	23.040000	22,279.68	1,152.95	0.06	
G5785G107	MALLINCKRODT PLC COMMON STOCK USD.2								
	819.000	Local	49.593260	40,616.88	44.570000	36,502.83	-4,114.05	0.11	
		Base	49.593260	40,616.88	44.570000	36,502.83	-4,114.05	0.11	
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
	6,527.000	Local	75.067019	489,962.43	80.560000	525,815.12	35,852.69	1.52	
		Base	75.067019	489,962.43	80.560000	525,815.12	35,852.69	1.52	
G7945M107	SEAGATE TECHNOLOGY COMMON STOCK USD.00001								
	26,780.000	Local	36.801203	985,536.21	45.930000	1,230,005.40	244,469.19	3.55	
		Base	36.801203	985,536.21	45.930000	1,230,005.40	244,469.19	3.55	
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
	2,129.000	Local	58.730672	125,037.60	62.780000	133,658.62	8,621.02	0.39	
		Base	58.730672	125,037.60	62.780000	133,658.62	8,621.02	0.39	
H84989104	TE CONNECTIVITY LTD COMMON STOCK CHF.57								
	9,066.000	Local	69.681225	631,729.99	74.550000	675,870.30	44,140.31	1.95	
		Base	69.681225	631,729.99	74.550000	675,870.30	44,140.31	1.95	
N22717107	CORE LABORATORIES N.V. COMMON STOCK EUR.02								
	7,939.000	Local	120.678049	958,063.03	115.520000	917,113.28	-40,949.75	2.65	
		Base	120.678049	958,063.03	115.520000	917,113.28	-40,949.75	2.65	

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
N33462107	FRANK S INTERNATIONAL NV COMMON STOCK EUR.01							
		341.000	Local 12.700059	4,330.72	10.570000	3,604.37	-726.35	0.01
			Base 12.700059	4,330.72	10.570000	3,604.37	-726.35	0.01
N71542109	PROQR THERAPEUTICS NV COMMON STOCK EUR1.0							
		771.000	Local 4.619650	3,561.75	5.000000	3,855.00	293.25	0.01
			Base 4.619650	3,561.75	5.000000	3,855.00	293.25	0.01
N96617118	WRIGHT MEDICAL GROUP NV COMMON STOCK							
		974.000	Local 25.151807	24,497.86	31.120000	30,310.88	5,813.02	0.09
			Base 25.151807	24,497.86	31.120000	30,310.88	5,813.02	0.09
N96617126	WRIGHT MEDICAL GROUP NV RIGHT							
		3,807.000	Local 1.388387	5,285.59	1.520000	5,786.64	501.05	0.02
			Base 1.388387	5,285.59	1.520000	5,786.64	501.05	0.02
Y09827109	BROADCOM LTD COMMON STOCK							
		8,431.000	Local 182.892214	1,541,964.26	218.960000	1,846,051.76	304,087.50	5.33
			Base 182.892214	1,541,964.26	218.960000	1,846,051.76	304,087.50	5.33
US DOLLAR Total								
		577,792.000	Local	30,072,556.17		31,661,178.00	1,588,621.83	91.49
			Base	30,072,556.17		31,661,178.00	1,588,621.83	91.49
EQUITY Total								
		577,792.000	Base	30,072,556.17		31,661,178.00	1,588,621.83	91.49

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STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		3,523,204.230	Base	33,017,968.40		34,606,590.23	1,588,621.83	100.00



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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.415589	31 Dec 2030			
		188,396.780	Local	100.000000			188,396.78	0.00	0.62
			Base	100.000000			188,396.78	0.00	0.62

US DOLLAR Total		188,396.780	Local				188,396.78	0.00	0.62
			Base				188,396.78	0.00	0.62

CASH EQUIVALENT Total

		188,396.780	Base				188,396.78	0.00	0.62
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EQUITY

US DOLLAR Exchange Rate: 1.000000

002535300	AARON S INC COMMON STOCK USD.5										
		9,960.000	Local	28.580397			284,660.75	29.740000	296,210.40	11,549.65	0.98
			Base	28.580397			284,660.75	29.740000	296,210.40	11,549.65	0.98

009728106	AKORN INC COMMON STOCK										
		15,420.000	Local	21.976025			338,870.30	24.080000	371,313.60	32,443.30	1.23
			Base	21.976025			338,870.30	24.080000	371,313.60	32,443.30	1.23

01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001										
		1,895.000	Local	176.071530			333,655.55	160.250000	303,673.75	-29,981.80	1.00
			Base	176.071530			333,655.55	160.250000	303,673.75	-29,981.80	1.00

023111206	AMARIN CORP PLC ADR ADR GBP.1										
		108,601.000	Local	3.014827			327,413.20	3.200000	347,523.20	20,110.00	1.15
			Base	3.014827			327,413.20	3.200000	347,523.20	20,110.00	1.15

02665T306	AMERICAN HOMES 4 RENT A REIT USD.01										
		15,324.000	Local	21.063137			322,771.51	22.960000	351,839.04	29,067.53	1.16
			Base	21.063137			322,771.51	22.960000	351,839.04	29,067.53	1.16

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CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
057665200	BALCHEM CORP COMMON STOCK USD.0667								
	4,455.000	Local	83.375692	371,438.71	82.420000	367,181.10	-4,257.61	1.21	
		Base	83.375692	371,438.71	82.420000	367,181.10	-4,257.61	1.21	
06647F102	BANKRATE INC COMMON STOCK USD.01								
	48,588.000	Local	11.114357	540,024.37	9.650000	468,874.20	-71,150.17	1.55	
		Base	11.114357	540,024.37	9.650000	468,874.20	-71,150.17	1.55	
08171T102	BENEFICIAL BANCORP INC COMMON STOCK USD.01								
	21,241.000	Local	17.817458	378,460.62	16.000000	339,856.00	-38,604.62	1.12	
		Base	17.817458	378,460.62	16.000000	339,856.00	-38,604.62	1.12	
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
	4,401.000	Local	50.495762	222,231.85	37.810000	166,401.81	-55,830.04	0.55	
		Base	50.495762	222,231.85	37.810000	166,401.81	-55,830.04	0.55	
171604101	CHUY S HOLDINGS INC COMMON STOCK USD.01								
	11,461.000	Local	29.490334	337,988.72	29.800000	341,537.80	3,549.08	1.13	
		Base	29.490334	337,988.72	29.800000	341,537.80	3,549.08	1.13	
17273K109	CIRCOR INTERNATIONAL INC COMMON STOCK USD.01								
	4,453.000	Local	62.365268	277,712.54	59.440000	264,686.32	-13,026.22	0.87	
		Base	62.365268	277,712.54	59.440000	264,686.32	-13,026.22	0.87	
18538R103	CLEARWATER PAPER CORP COMMON STOCK USD.0001								
	7,292.000	Local	62.547420	456,095.79	56.000000	408,352.00	-47,743.79	1.35	
		Base	62.547420	456,095.79	56.000000	408,352.00	-47,743.79	1.35	
211171103	CONTINENTAL BUILDING PRODUCT COMMON STOCK USD.001								
	13,422.000	Local	22.638744	303,857.22	24.500000	328,839.00	24,981.78	1.09	
		Base	22.638744	303,857.22	24.500000	328,839.00	24,981.78	1.09	
294268107	EPLUS INC COMMON STOCK USD.01								
	2,460.000	Local	113.168264	278,393.93	135.050000	332,223.00	53,829.07	1.10	
		Base	113.168264	278,393.93	135.050000	332,223.00	53,829.07	1.10	
30040P103	EVERTEC INC COMMON STOCK USD.01								
	20,642.000	Local	17.769031	366,788.34	15.900000	328,207.80	-38,580.54	1.08	
		Base	17.769031	366,788.34	15.900000	328,207.80	-38,580.54	1.08	

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30227M105	EXTRACTION OIL + GAS INC COMMON STOCK								
	19,196.000	Local		18.363953	352,514.45	18.550000	356,085.80	3,571.35	1.18
		Base		18.363953	352,514.45	18.550000	356,085.80	3,571.35	1.18
32055Y201	FIRST INTERSTATE BANCYSYS A COMMON STOCK								
	14,619.000	Local		41.779139	610,769.24	39.650000	579,643.35	-31,125.89	1.91
		Base		41.779139	610,769.24	39.650000	579,643.35	-31,125.89	1.91
350392106	FOUNDATION BUILDING MATERIAL COMMON STOCK USD.001								
	17,340.000	Local		14.510499	251,612.05	15.970000	276,919.80	25,307.75	0.91
		Base		14.510499	251,612.05	15.970000	276,919.80	25,307.75	0.91
361448103	GATX CORP COMMON STOCK USD.625								
	9,766.000	Local		57.964212	566,078.49	60.960000	595,335.36	29,256.87	1.97
		Base		57.964212	566,078.49	60.960000	595,335.36	29,256.87	1.97
371901109	GENTEX CORP COMMON STOCK USD.06								
	17,969.000	Local		20.849617	374,646.77	21.330000	383,278.77	8,632.00	1.27
		Base		20.849617	374,646.77	21.330000	383,278.77	8,632.00	1.27
389375106	GRAY TELEVISION INC COMMON STOCK								
	49,694.000	Local		10.769850	535,196.95	14.500000	720,563.00	185,366.05	2.38
		Base		10.769850	535,196.95	14.500000	720,563.00	185,366.05	2.38
410120109	HANCOCK HOLDING CO COMMON STOCK USD3.33								
	6,524.000	Local		44.467480	290,105.84	45.550000	297,168.20	7,062.36	0.98
		Base		44.467480	290,105.84	45.550000	297,168.20	7,062.36	0.98
421924309	HEALTHSOUTH CORP COMMON STOCK USD.01								
	6,640.000	Local		42.467339	281,983.13	42.810000	284,258.40	2,275.27	0.94
		Base		42.467339	281,983.13	42.810000	284,258.40	2,275.27	0.94
42226A107	HEALTH EQUITY INC COMMON STOCK USD.0001								
	13,100.000	Local		47.753456	625,570.27	42.450000	556,095.00	-69,475.27	1.84
		Base		47.753456	625,570.27	42.450000	556,095.00	-69,475.27	1.84
422806109	HEICO CORP COMMON STOCK USD.01								
	5,164.000	Local		77.925744	402,408.54	87.200000	450,300.80	47,892.26	1.49
		Base		77.925744	402,408.54	87.200000	450,300.80	47,892.26	1.49

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44052W104	HORIZON GLOBAL CORP COMMON STOCK	20,880.000	Local	17.563940	366,735.06	13.880000	289,814.40	-76,920.66	0.96
			Base	17.563940	366,735.06	13.880000	289,814.40	-76,920.66	0.96
44925C103	ICF INTERNATIONAL INC COMMON STOCK USD.001	7,587.000	Local	53.788312	408,091.92	41.300000	313,343.10	-94,748.82	1.04
			Base	53.788312	408,091.92	41.300000	313,343.10	-94,748.82	1.04
45329R109	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	4,277.000	Local	51.446484	220,036.61	45.850000	196,100.45	-23,936.16	0.65
			Base	51.446484	220,036.61	45.850000	196,100.45	-23,936.16	0.65
458334109	INTER PARFUMS INC COMMON STOCK USD.001	5,511.000	Local	33.037267	182,068.38	36.550000	201,427.05	19,358.67	0.67
			Base	33.037267	182,068.38	36.550000	201,427.05	19,358.67	0.67
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001	17,131.000	Local	15.272085	261,626.08	17.060000	292,254.86	30,628.78	0.97
			Base	15.272085	261,626.08	17.060000	292,254.86	30,628.78	0.97
492515101	KERYX BIOPHARMACEUTICALS COMMON STOCK USD.001	37,480.000	Local	5.623694	210,776.05	6.160000	230,876.80	20,100.75	0.76
			Base	5.623694	210,776.05	6.160000	230,876.80	20,100.75	0.76
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	10,224.000	Local	31.338421	320,404.02	32.040000	327,576.96	7,172.94	1.08
			Base	31.338421	320,404.02	32.040000	327,576.96	7,172.94	1.08
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01	3,051.000	Local	86.254212	263,161.60	85.650000	261,318.15	-1,843.45	0.86
			Base	86.254212	263,161.60	85.650000	261,318.15	-1,843.45	0.86
52471Y106	LEGACYTEXAS FINANCIAL GROUP COMMON STOCK USD.01	15,328.000	Local	42.240160	647,457.18	39.900000	611,587.20	-35,869.98	2.02
			Base	42.240160	647,457.18	39.900000	611,587.20	-35,869.98	2.02
528872302	LEXICON PHARMACEUTICALS INC COMMON STOCK USD.001	20,340.000	Local	15.153548	308,223.17	14.340000	291,675.60	-16,547.57	0.96
			Base	15.153548	308,223.17	14.340000	291,675.60	-16,547.57	0.96

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529043101	LEXINGTON REALTY TRUST REIT USD.0001		25,247.000	Local	10.799271	272,649.19	9.980000	251,965.06	-20,684.13	0.83
				Base	10.799271	272,649.19	9.980000	251,965.06	-20,684.13	0.83
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001		3,590.000	Local	105.119326	377,378.38	105.840000	379,965.60	2,587.22	1.26
				Base	105.119326	377,378.38	105.840000	379,965.60	2,587.22	1.26
553777103	MTS SYSTEMS CORP COMMON STOCK USD.25		6,202.000	Local	58.313705	361,661.60	55.050000	341,420.10	-20,241.50	1.13
				Base	58.313705	361,661.60	55.050000	341,420.10	-20,241.50	1.13
56035L104	MAIN STREET CAPITAL CORP COMMON STOCK USD.01		9,346.000	Local	36.836177	344,270.91	38.270000	357,671.42	13,400.51	1.18
				Base	36.836177	344,270.91	38.270000	357,671.42	13,400.51	1.18
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01		5,151.000	Local	50.393023	259,574.46	52.050000	268,109.55	8,535.09	0.89
				Base	50.393023	259,574.46	52.050000	268,109.55	8,535.09	0.89
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01		11,335.000	Local	23.687352	268,496.13	23.450000	265,805.75	-2,690.38	0.88
				Base	23.687352	268,496.13	23.450000	265,805.75	-2,690.38	0.88
57686G105	MATSON INC COMMON STOCK		8,555.000	Local	36.132252	309,111.42	31.760000	271,706.80	-37,404.62	0.90
				Base	36.132252	309,111.42	31.760000	271,706.80	-37,404.62	0.90
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01		9,350.000	Local	35.085734	328,051.61	29.850000	279,097.50	-48,954.11	0.92
				Base	35.085734	328,051.61	29.850000	279,097.50	-48,954.11	0.92
591520200	METHODE ELECTRONICS INC COMMON STOCK USD.5		11,745.000	Local	41.192215	483,802.56	45.600000	535,572.00	51,769.44	1.77
				Base	41.192215	483,802.56	45.600000	535,572.00	51,769.44	1.77
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001		4,540.000	Local	58.527361	265,714.22	45.600000	207,024.00	-58,690.22	0.68
				Base	58.527361	265,714.22	45.600000	207,024.00	-58,690.22	0.68

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
610236101	MONRO MUFFLER BRAKE INC COMMON STOCK USD.01								
	7,044.000	Local	58.586614	412,684.11	52.100000	366,992.40	-45,691.71	1.21	
		Base	58.586614	412,684.11	52.100000	366,992.40	-45,691.71	1.21	
626755102	MURPHY USA INC COMMON STOCK								
	7,703.000	Local	62.039448	477,889.87	73.420000	565,554.26	87,664.39	1.87	
		Base	62.039448	477,889.87	73.420000	565,554.26	87,664.39	1.87	
629209305	NMI HOLDINGS INC CLASS A COMMON STOCK USD.01								
	32,424.000	Local	10.505454	340,628.85	11.400000	369,633.60	29,004.75	1.22	
		Base	10.505454	340,628.85	11.400000	369,633.60	29,004.75	1.22	
68268W103	ONEMAIN HOLDINGS INC COMMON STOCK USD.01								
	19,017.000	Local	23.507694	447,045.82	24.850000	472,572.45	25,526.63	1.56	
		Base	23.507694	447,045.82	24.850000	472,572.45	25,526.63	1.56	
69349H107	PNM RESOURCES INC COMMON STOCK								
	13,720.000	Local	34.201222	469,240.77	37.000000	507,640.00	38,399.23	1.68	
		Base	34.201222	469,240.77	37.000000	507,640.00	38,399.23	1.68	
69354N106	PRA GROUP INC COMMON STOCK USD.01								
	10,701.000	Local	39.371961	421,319.35	33.150000	354,738.15	-66,581.20	1.17	
		Base	39.371961	421,319.35	33.150000	354,738.15	-66,581.20	1.17	
708062104	PENNANTPARK INVESTMENT CORP COMMON STOCK USD.001								
	20,875.000	Local	7.805738	162,944.79	8.140000	169,922.50	6,977.71	0.56	
		Base	7.805738	162,944.79	8.140000	169,922.50	6,977.71	0.56	
72703H101	PLANET FITNESS INC CL A COMMON STOCK								
	16,071.000	Local	20.816434	334,540.91	19.270000	309,688.17	-24,852.74	1.02	
		Base	20.816434	334,540.91	19.270000	309,688.17	-24,852.74	1.02	
733174700	POPULAR INC COMMON STOCK USD.01								
	9,851.000	Local	44.394844	437,333.61	40.730000	401,231.23	-36,102.38	1.33	
		Base	44.394844	437,333.61	40.730000	401,231.23	-36,102.38	1.33	
73754Y100	POTBELLY CORP COMMON STOCK USD.01								
	23,829.000	Local	13.095667	312,056.65	13.900000	331,223.10	19,166.45	1.09	
		Base	13.095667	312,056.65	13.900000	331,223.10	19,166.45	1.09	

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STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
737630103	POTLATCH CORP REIT USD1.0		9,786.000	Local	41.424557	405,380.71	45.700000	447,220.20	41,839.49	1.48
				Base	41.424557	405,380.71	45.700000	447,220.20	41,839.49	1.48
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001		4,190.000	Local	68.738062	288,012.48	65.750000	275,492.50	-12,519.98	0.91
				Base	68.738062	288,012.48	65.750000	275,492.50	-12,519.98	0.91
74267C106	PROASSURANCE CORP COMMON STOCK USD.01		5,625.000	Local	55.420757	311,741.76	60.250000	338,906.25	27,164.49	1.12
				Base	55.420757	311,741.76	60.250000	338,906.25	27,164.49	1.12
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001		14,945.000	Local	30.422919	454,670.52	34.850000	520,833.25	66,162.73	1.72
				Base	30.422919	454,670.52	34.850000	520,833.25	66,162.73	1.72
749527107	REV GROUP INC COMMON STOCK USD.001		13,190.000	Local	24.540215	323,685.43	27.570000	363,648.30	39,962.87	1.20
				Base	24.540215	323,685.43	27.570000	363,648.30	39,962.87	1.20
750236101	RADIAN GROUP INC COMMON STOCK USD.001		22,182.000	Local	18.087076	401,207.52	17.960000	398,388.72	-2,818.80	1.32
				Base	18.087076	401,207.52	17.960000	398,388.72	-2,818.80	1.32
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01		14,707.000	Local	26.198715	385,304.50	29.790000	438,121.53	52,817.03	1.45
				Base	26.198715	385,304.50	29.790000	438,121.53	52,817.03	1.45
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001		7,140.000	Local	25.120304	179,358.97	28.300000	202,062.00	22,703.03	0.67
				Base	25.120304	179,358.97	28.300000	202,062.00	22,703.03	0.67
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01		8,840.000	Local	32.955180	291,323.79	33.080000	292,427.20	1,103.41	0.97
				Base	32.955180	291,323.79	33.080000	292,427.20	1,103.41	0.97
79970Y105	SANCHEZ ENERGY CORP COMMON STOCK USD.01		29,646.000	Local	11.626110	344,667.66	9.540000	282,822.84	-61,844.82	0.93
				Base	11.626110	344,667.66	9.540000	282,822.84	-61,844.82	0.93

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CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
816850101	SEMTECH CORP COMMON STOCK USD.01								
	10,938.000	Local		32.923944	360,122.10	33.800000	369,704.40	9,582.30	1.22
		Base		32.923944	360,122.10	33.800000	369,704.40	9,582.30	1.22
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
	20,367.000	Local		28.982236	590,281.21	30.880000	628,932.96	38,651.75	2.08
		Base		28.982236	590,281.21	30.880000	628,932.96	38,651.75	2.08
83191H107	SMART SAND INC COMMON STOCK USD.001								
	21,853.000	Local		18.159676	396,843.39	16.250000	355,111.25	-41,732.14	1.17
		Base		18.159676	396,843.39	16.250000	355,111.25	-41,732.14	1.17
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
	28,951.000	Local		19.695924	570,216.69	23.120000	669,347.12	99,130.43	2.21
		Base		19.695924	570,216.69	23.120000	669,347.12	99,130.43	2.21
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
	26,813.000	Local		15.769074	422,816.17	15.980000	428,471.74	5,655.57	1.42
		Base		15.769074	422,816.17	15.980000	428,471.74	5,655.57	1.42
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
	3,392.000	Local		71.964814	244,104.65	84.660000	287,166.72	43,062.07	0.95
		Base		71.964814	244,104.65	84.660000	287,166.72	43,062.07	0.95
895848109	TRIANGLE CAPITAL CORP COMMON STOCK USD.001								
	15,746.000	Local		19.098086	300,718.47	19.090000	300,591.14	-127.33	0.99
		Base		19.098086	300,718.47	19.090000	300,591.14	-127.33	0.99
90214J101	2U INC COMMON STOCK USD.001								
	12,213.000	Local		34.615158	422,754.92	39.660000	484,367.58	61,612.66	1.60
		Base		34.615158	422,754.92	39.660000	484,367.58	61,612.66	1.60
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
	7,058.000	Local		47.190221	333,068.58	43.230000	305,117.34	-27,951.24	1.01
		Base		47.190221	333,068.58	43.230000	305,117.34	-27,951.24	1.01
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
	11,633.000	Local		27.139690	315,716.01	29.850000	347,245.05	31,529.04	1.15
		Base		27.139690	315,716.01	29.850000	347,245.05	31,529.04	1.15

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CLEARBRIDGE SMALL CAP CIF
 CLEARBRIDGE ADVISORS, LLC
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STATE STREET

As of: March 31, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
92932M101	WNS HOLDINGS LTD ADR ADR USD.16								
	13,476.000	Local	27.643627	372,525.52	28.610000	385,548.36	13,022.84	1.27	
		Base	27.643627	372,525.52	28.610000	385,548.36	13,022.84	1.27	
938824109	WASHINGTON FEDERAL INC COMMON STOCK USD1.0								
	17,025.000	Local	33.889838	576,974.49	33.100000	563,527.50	-13,446.99	1.86	
		Base	33.889838	576,974.49	33.100000	563,527.50	-13,446.99	1.86	
94733A104	WEB.COM GROUP INC COMMON STOCK USD.001								
	22,803.000	Local	19.503739	444,743.76	19.300000	440,097.90	-4,645.86	1.45	
		Base	19.503739	444,743.76	19.300000	440,097.90	-4,645.86	1.45	
94770V102	WEBMD HEALTH CORP COMMON STOCK USD.01								
	8,713.000	Local	50.819209	442,787.77	52.680000	459,000.84	16,213.07	1.52	
		Base	50.819209	442,787.77	52.680000	459,000.84	16,213.07	1.52	
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
	10,347.000	Local	39.345357	407,106.41	37.110000	383,977.17	-23,129.24	1.27	
		Base	39.345357	407,106.41	37.110000	383,977.17	-23,129.24	1.27	
G73268107	QUOTIENT LTD COMMON STOCK								
	37,563.000	Local	6.115881	229,730.83	6.990000	262,565.37	32,834.54	0.87	
		Base	6.115881	229,730.83	6.990000	262,565.37	32,834.54	0.87	
G9078F107	TRITON INTERNATIONAL LTD/BER COMMON STOCK USD.01								
	12,089.000	Local	19.565115	236,522.68	25.790000	311,775.31	75,252.63	1.03	
		Base	19.565115	236,522.68	25.790000	311,775.31	75,252.63	1.03	
US DOLLAR Total									
	1,258,963.000	Local		29,758,611.40		30,082,346.25	323,734.85	99.38	
		Base		29,758,611.40		30,082,346.25	323,734.85	99.38	
EQUITY Total									
	1,258,963.000	Base		29,758,611.40		30,082,346.25	323,734.85	99.38	

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Holdings

CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		1,447,359.780	Base	29,947,008.18		30,270,743.03	323,734.85	100.00



As of: March 31, 2017

View Date: April 3, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH

BRAZILIAN REAL

Exchange Rate: 3.130600

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		3,957.320	Local 1.000000	3,957.32	1.000000	3,957.32	0.00	0.03
			Base 0.323360	1,279.64	0.319428	1,264.08	-15.56	0.00
BRAZILIAN REAL Total		3,957.320	Local	3,957.32		3,957.32	0.00	0.03
			Base	1,279.64		1,264.08	-15.56	0.00

EURO CURRENCY

Exchange Rate: 0.937383

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		674,539.230	Local 1.000000	674,539.23	1.000000	674,539.23	0.00	97.76
			Base 1.061348	715,920.72	1.066800	719,598.32	3,677.60	0.16
INTERNATIONAL Total		674,539.230	Local	674,539.23		674,539.23	0.00	97.76
			Base	715,920.72		719,598.32	3,677.60	0.16
EURO CURRENCY Total		674,539.230	Local	674,539.23		674,539.23	0.00	97.76
			Base	715,920.72		719,598.32	3,677.60	0.16

JAPANESE YEN

Exchange Rate: 111.330000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		5,118,377.000	Local 1.000000	5,118,377.00	1.000000	5,118,377.00	0.00	1.17
			Base 0.008751	44,790.21	0.008982	45,974.82	1,184.61	0.01
JAPANESE YEN Total		5,118,377.000	Local	5,118,377.00		5,118,377.00	0.00	1.17
			Base	44,790.21		45,974.82	1,184.61	0.01

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
MEXICAN PESO							Exchange Rate:	18.722250	
MXN	MEXICAN PESO (NEW)								
		17,298,950.160	Local	1.000000	17,298,950.16	1.000000	17,298,950.16	0.00	15.55
			Base	0.051902	897,853.12	0.053412	923,978.16	26,125.04	0.21
MEXICAN PESO Total		17,298,950.160	Local		17,298,950.16		17,298,950.16	0.00	15.55
			Base		897,853.12		923,978.16	26,125.04	0.21
POUND STERLING							Exchange Rate:	0.798148	
GBP	POUND STERLING								
		56,184.470	Local	1.000000	56,184.47	1.000000	56,184.47	0.00	100.00
			Base	1.235532	69,417.70	1.252900	70,393.55	975.85	0.02
POUND STERLING Total		56,184.470	Local		56,184.47		56,184.47	0.00	100.00
			Base		69,417.70		70,393.55	975.85	0.02
RUSSIAN RUBLE							Exchange Rate:	56.277500	
RUB	RUSSIAN RUBLE								
		10,691,080.200	Local	1.000000	10,691,080.20	1.000000	10,691,080.20	0.00	8.80
			Base	0.015875	169,721.88	0.017769	189,970.77	20,248.89	0.04
RUSSIAN RUBLE Total		10,691,080.200	Local		10,691,080.20		10,691,080.20	0.00	8.80
			Base		169,721.88		189,970.77	20,248.89	0.04
CASH Total		33,843,088.380	Base		1,898,983.27		1,951,179.70	52,196.43	0.44
CASH EQUIVALENT							Exchange Rate:	1.000000	
US DOLLAR							Exchange Rate:	1.000000	

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



STATE STREET

As of: March 31, 2017

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
7839989D1	SSC GOVERNMENT MM GVMXX				0.6123605	31 Dec 2030			
		22,092,480.480	Local	100.000000	22,092,480.48	100.000000	22,092,480.48	0.00	5.26
			Base	100.000000	22,092,480.48	100.000000	22,092,480.48	0.00	5.04
US DOLLAR Total									
		22,092,480.480	Local		22,092,480.48		22,092,480.48	0.00	5.26
			Base		22,092,480.48		22,092,480.48	0.00	5.04
CASH EQUIVALENT Total									
		22,092,480.480	Base		22,092,480.48		22,092,480.48	0.00	5.04

EQUITY

								Exchange Rate:	111.330000
JAPANESE YEN									
930TFA905	CCPC GOLDMAN COC JPY CCPC CASH COLLATERAL JPY								
		3,431.000	Local	1.000000	3,431.00	1.000000	3,431.00	0.00	0.00
			Base	0.008823	30.27	0.008982	30.82	0.55	0.00
JAPANESE YEN Total									
		3,431.000	Local		3,431.00		3,431.00	0.00	0.00
			Base		30.27		30.82	0.55	0.00
								Exchange Rate:	1.000000
US DOLLAR									
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR								
		5,975.000	Local	27.345408	163,388.81	26.650000	159,233.75	-4,155.06	0.04
			Base	27.345408	163,388.81	26.650000	159,233.75	-4,155.06	0.04
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR								
		5,957.000	Local	24.800000	147,733.60	25.430000	151,486.51	3,752.91	0.04
			Base	24.800000	147,733.60	25.430000	151,486.51	3,752.91	0.03
US DOLLAR Total									
		11,932.000	Local		311,122.41		310,720.26	-402.15	0.07
			Base		311,122.41		310,720.26	-402.15	0.07

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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EQUITY Total

15,363.000	Base			311,152.68		310,751.08	-401.60	0.07
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FIXED INCOME

ARGENTINE PESO

Exchange Rate: 15.387500

ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
		9,450,000.000	Local	109.846297		10,153,972.08	-226,502.96	100.00
			Base	7.105836		659,884.46	-11,617.00	0.15

ARGENTINE PESO Total

9,450,000.000	Local			10,380,475.04		10,153,972.08	-226,502.96	100.00
	Base			671,501.46		659,884.46	-11,617.00	0.15

BRAZILIAN REAL

Exchange Rate: 3.130600

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		9,718,000.000	Local	95.007720		9,769,052.35	536,202.11	63.82
			Base	29.728004		3,120,504.81	231,537.37	0.71

ACI01RFT5 NOTA DO TESOURO NACIONAL NOTES 01/23 10

5,523,000.000	Local			5,052,878.11	100.197773	5,533,923.00	481,044.89	36.15
	Base			1,464,843.46	32.005933	1,767,687.66	302,844.20	0.40

BRAZILIAN REAL Total

15,241,000.000	Local			14,285,728.35		15,302,975.35	1,017,247.00	99.97
	Base			4,353,810.90		4,888,192.47	534,381.57	1.11

MEXICAN PESO

Exchange Rate: 18.722250

ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
		21,353,000.000	Local	103.470359		20,958,183.03	-1,135,842.77	18.84
			Base	7.410663		1,119,426.51	-462,972.42	0.26

ACI01W4Q2 MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75

70,526,300.000	Local			78,437,234.58	103.451000	72,960,162.61	-5,477,071.97	65.60
	Base			4,885,956.75	5.525565	3,896,976.20	-988,980.55	0.89

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO Total								
	91,879,300.000	Local		100,531,260.38		93,918,345.64	-6,612,914.74	84.45
		Base		6,468,355.68		5,016,402.71	-1,451,952.97	1.14
							Exchange Rate:	56.277500
RUSSIAN RUBLE								
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.15	03 Feb 2027		
	41,890,000.000	Local	97.550488	40,863,899.24	102.550800	42,958,530.12	2,094,630.88	35.35
		Base	1.524797	638,737.32	1.822234	763,334.02	124,596.70	0.17
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
	72,270,000.000	Local	88.608790	64,037,572.20	93.924100	67,878,947.07	3,841,374.87	55.85
		Base	1.344109	971,387.51	1.668946	1,206,147.16	234,759.65	0.27
RUSSIAN RUBLE Total								
	114,160,000.000	Local		104,901,471.44		110,837,477.19	5,936,005.75	91.20
		Base		1,610,124.83		1,969,481.18	359,356.35	0.45
							Exchange Rate:	1.000000
US DOLLAR								
00080QAB1	ROYAL BK OF SCOTLAND NV COMPANY GUAR 06/18 4.65				4.65	04 Jun 2018		
	100,000.000	Local	101.801480	101,801.48	102.345700	102,345.70	544.22	0.02
		Base	101.801480	101,801.48	102.345700	102,345.70	544.22	0.02
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
	320,000.000	Local	99.768672	319,259.75	102.810400	328,993.28	9,733.53	0.08
		Base	99.768672	319,259.75	102.810400	328,993.28	9,733.53	0.08
00130HBW4	AES CORP/VA SR UNSECURED 04/25 5.5				5.5	15 Apr 2025		
	210,000.000	Local	97.267405	204,261.55	101.250000	212,625.00	8,363.45	0.05
		Base	97.267405	204,261.55	101.250000	212,625.00	8,363.45	0.05
00206RAJ1	AT+T INC SR UNSECURED 02/18 5.5				5.5	01 Feb 2018		
	30,000.000	Local	102.779300	30,833.79	103.107200	30,932.16	98.37	0.01
		Base	102.779300	30,833.79	103.107200	30,932.16	98.37	0.01
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.45	15 May 2021		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local		106.485900	31,945.77	106.511800	31,953.54	7.77	0.01
		Base		106.485900	31,945.77	106.511800	31,953.54	7.77	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4					3.4	15 May 2025		
	390,000.000	Local		100.460197	391,794.77	96.592600	376,711.14	-15,083.63	0.09
		Base		100.460197	391,794.77	96.592600	376,711.14	-15,083.63	0.09
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.5	09 Mar 2048		
	324,000.000	Local		101.654741	329,361.36	88.924000	288,113.76	-41,247.60	0.07
		Base		101.654741	329,361.36	88.924000	288,113.76	-41,247.60	0.07
00206RDQ2	AT+T INC SR UNSECURED 03/27 4.25					4.25	01 Mar 2027		
	90,000.000	Local		99.299444	89,369.50	101.107800	90,997.02	1,627.52	0.02
		Base		99.299444	89,369.50	101.107800	90,997.02	1,627.52	0.02
00206RDS8	AT+T INC SR UNSECURED 03/47 5.45					5.45	01 Mar 2047		
	110,000.000	Local		100.919145	111,011.06	102.225300	112,447.83	1,436.77	0.03
		Base		100.919145	111,011.06	102.225300	112,447.83	1,436.77	0.03
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.75	30 Nov 2026		
	320,000.000	Local		99.278338	317,690.68	99.874200	319,597.44	1,906.76	0.08
		Base		99.278338	317,690.68	99.874200	319,597.44	1,906.76	0.07
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	190,000.000	Local		99.367026	188,797.35	103.095600	195,881.64	7,084.29	0.05
		Base		99.367026	188,797.35	103.095600	195,881.64	7,084.29	0.04
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.9	06 Nov 2022		
	80,000.000	Local		99.461713	79,569.37	99.625000	79,700.00	130.63	0.02
		Base		99.461713	79,569.37	99.625000	79,700.00	130.63	0.02
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	372,082.190	Local		99.608390	370,625.08	73.750000	274,410.62	-96,214.46	0.07
		Base		99.608390	370,625.08	73.750000	274,410.62	-96,214.46	0.06
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.3	03 Nov 2020		
	120,000.000	Local		99.959225	119,951.07	100.359200	120,431.04	479.97	0.03
		Base		99.959225	119,951.07	100.359200	120,431.04	479.97	0.03
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.35	03 May 2026		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	110,000.000	Local	99.818873	109,800.76	101.196000	111,315.60	1,514.84	0.03	
		Base	99.818873	109,800.76	101.196000	111,315.60	1,514.84	0.03	
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	290,000.000	Local	101.062172	293,080.30	100.912300	292,645.67	-434.63	0.07	
		Base	101.062172	293,080.30	100.912300	292,645.67	-434.63	0.07	
00772BAD3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/19 3.75					3.75	15 May 2019		
	640,000.000	Local	99.902167	639,373.87	102.680300	657,153.92	17,780.05	0.16	
		Base	99.902167	639,373.87	102.680300	657,153.92	17,780.05	0.15	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.8	15 Jun 2023		
	70,000.000	Local	99.869557	69,908.69	99.182800	69,427.96	-480.73	0.02	
		Base	99.869557	69,908.69	99.182800	69,427.96	-480.73	0.02	
009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A					1.18222	15 Jun 2032		
	1,395,650.680	Local	84.522138	1,179,633.80	83.000000	1,158,390.06	-21,243.74	0.28	
Original Face:	2,710,000.000	Base	84.522138	1,179,633.80	83.000000	1,158,390.06	-21,243.74	0.26	
01310TAP4	ALBERTSONS LLC 2016 2 TERM B 4						22 Aug 2021		
	388,052.440	Local	100.446027	389,783.26	100.406300	389,629.10	-154.16	0.09	
		Base	100.446027	389,783.26	100.406300	389,629.10	-154.16	0.09	
01310TAR0	ALBERTSONS LLC 2016 1 TERM B 6 LOAN						22 Jun 2023		
	129,675.000	Local	100.577714	130,424.15	100.578100	130,424.65	0.50	0.03	
		Base	100.577714	130,424.15	100.578100	130,424.65	0.50	0.03	
01F022444	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.5	18 Apr 2032		
	1,900,000.000	Local	99.265625	1,886,046.88	100.046880	1,900,890.72	14,843.84	0.45	
Original Face:	1,900,000.000	Base	99.265625	1,886,046.88	100.046880	1,900,890.72	14,843.84	0.43	
01F030447	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.0	18 Apr 2032		
	700,000.000	Local	101.843750	712,906.25	102.532750	717,729.25	4,823.00	0.17	
Original Face:	700,000.000	Base	101.843750	712,906.25	102.532750	717,729.25	4,823.00	0.16	
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.0	13 Apr 2047		
	3,800,000.000	Local	98.312500	3,735,875.00	99.125000	3,766,750.00	30,875.00	0.90	
Original Face:	3,800,000.000	Base	98.312500	3,735,875.00	99.125000	3,766,750.00	30,875.00	0.86	
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE					4.0	13 Apr 2047		

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	2,600,000.000	Local		104.343750	2,712,937.50	104.890620	2,727,156.12	14,218.62	0.65
	2,600,000.000	Base		104.343750	2,712,937.50	104.890620	2,727,156.12	14,218.62	0.62
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.75	05 May 2021		
	200,000.000	Local		99.905845	199,811.69	108.327200	216,654.40	16,842.71	0.05
		Base		99.905845	199,811.69	108.327200	216,654.40	16,842.71	0.05
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
	150,000.000	Local		112.360280	168,540.42	114.056300	171,084.45	2,544.03	0.04
		Base		112.360280	168,540.42	114.056300	171,084.45	2,544.03	0.04
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	10,000.000	Local		109.908200	10,990.82	117.819300	11,781.93	791.11	0.00
		Base		109.908200	10,990.82	117.819300	11,781.93	791.11	0.00
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625					6.625	15 Oct 2022		
	130,000.000	Local		101.405431	131,827.06	103.000000	133,900.00	2,072.94	0.03
		Base		101.405431	131,827.06	103.000000	133,900.00	2,072.94	0.03
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					1.33833	25 Jun 2045		
	1,208,979.220	Local		95.869674	1,159,044.44	95.976710	1,160,338.48	1,294.04	0.28
Original Face:	13,440,000.000	Base		95.869674	1,159,044.44	95.976710	1,160,338.48	1,294.04	0.26
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	560,000.000	Local		99.704113	558,343.03	99.442300	556,876.88	-1,466.15	0.13
		Base		99.704113	558,343.03	99.442300	556,876.88	-1,466.15	0.13
02R030640	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	13 Apr 2047		
	6,000,000.000	Local		98.285547	5,897,132.84	99.078120	5,944,687.20	47,554.36	1.41
Original Face:	6,000,000.000	Base		98.285547	5,897,132.84	99.078120	5,944,687.20	47,554.36	1.36
02R032646	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY					3.5	13 Apr 2047		
	1,300,000.000	Local		101.554688	1,320,210.94	102.265620	1,329,453.06	9,242.12	0.32
Original Face:	1,300,000.000	Base		101.554688	1,320,210.94	102.265620	1,329,453.06	9,242.12	0.30
02R040649	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY					4.0	13 Apr 2047		
	1,900,000.000	Local		104.312500	1,981,937.50	104.890620	1,992,921.78	10,984.28	0.47
Original Face:	1,900,000.000	Base		104.312500	1,981,937.50	104.890620	1,992,921.78	10,984.28	0.45
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625	22 May 2024		

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WESTERN CORE PLUS BOND PORT
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STATE STREET

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		10,000.000	Local 99.875600	9,987.56	102.481800	10,248.18	260.62	0.00
			Base 99.875600	9,987.56	102.481800	10,248.18	260.62	0.00
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663				4.663	15 Jun 2051		
		69,000.000	Local 103.474609	71,397.48	100.062200	69,042.92	-2,354.56	0.02
			Base 103.474609	71,397.48	100.062200	69,042.92	-2,354.56	0.02
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45				6.45	15 Sep 2036		
		120,000.000	Local 114.703883	137,644.66	118.029000	141,634.80	3,990.14	0.03
			Base 114.703883	137,644.66	118.029000	141,634.80	3,990.14	0.03
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85				4.85	15 Mar 2021		
		100,000.000	Local 100.879550	100,879.55	106.975300	106,975.30	6,095.75	0.03
			Base 100.879550	100,879.55	106.975300	106,975.30	6,095.75	0.02
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6				6.6	15 Mar 2046		
		90,000.000	Local 124.175056	111,757.55	120.972900	108,875.61	-2,881.94	0.03
			Base 124.175056	111,757.55	120.972900	108,875.61	-2,881.94	0.02
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375				5.375	15 Jan 2020		
		110,000.000	Local 99.785027	109,763.53	108.811300	119,692.43	9,928.90	0.03
			Base 99.785027	109,763.53	108.811300	119,692.43	9,928.90	0.03
03523TAV0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5				5.0	15 Apr 2020		
		60,000.000	Local 100.782667	60,469.60	108.099900	64,859.94	4,390.34	0.02
			Base 100.782667	60,469.60	108.099900	64,859.94	4,390.34	0.01
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65				2.65	01 Feb 2021		
		320,000.000	Local 99.757331	319,223.46	100.752000	322,406.40	3,182.94	0.08
			Base 99.757331	319,223.46	100.752000	322,406.40	3,182.94	0.07
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9				4.9	01 Feb 2046		
		590,000.000	Local 102.630256	605,518.51	108.072400	637,627.16	32,108.65	0.15
			Base 102.630256	605,518.51	108.072400	637,627.16	32,108.65	0.15
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65				3.65	01 Feb 2026		
		1,100,000.000	Local 99.849781	1,098,347.59	101.120000	1,112,320.00	13,972.41	0.26
			Base 99.849781	1,098,347.59	101.120000	1,112,320.00	13,972.41	0.25
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.1	01 Sep 2040		

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	400,000.000	Local		100.207395	400,829.58	102.894100	411,576.40	10,746.82	0.10
		Base		100.207395	400,829.58	102.894100	411,576.40	10,746.82	0.09
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.25	15 Apr 2022		
	152,000.000	Local		99.728250	151,586.94	100.513100	152,779.91	1,192.97	0.04
		Base		99.728250	151,586.94	100.513100	152,779.91	1,192.97	0.03
03765VAH3	APOLLO SEC SVCS BORROWER LLC 2016 2 REFINANCING TERM B 1						02 May 2022		
	250,000.000	Local		101.500000	253,750.00	100.839300	252,098.25	-1,651.75	0.06
		Base		101.500000	253,750.00	100.839300	252,098.25	-1,651.75	0.06
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	480,000.000	Local		99.743040	478,766.59	94.594700	454,054.56	-24,712.03	0.11
		Base		99.743040	478,766.59	94.594700	454,054.56	-24,712.03	0.10
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 VAR					8.0	15 Oct 2039		
	100,000.000	Local		79.318870	79,318.87	113.500000	113,500.00	34,181.13	0.03
		Base		79.318870	79,318.87	113.500000	113,500.00	34,181.13	0.03
03969AAH3	ARDAGH PKG FIN/HLDGS USA SR SECURED 144A 05/23 4.625					4.625	15 May 2023		
	240,000.000	Local		100.000000	240,000.00	100.750000	241,800.00	1,800.00	0.06
		Base		100.000000	240,000.00	100.750000	241,800.00	1,800.00	0.06
040114GS3	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/26 7.5					7.5	22 Apr 2026		
	230,000.000	Local		100.000000	230,000.00	106.300000	244,490.00	14,490.00	0.06
		Base		100.000000	230,000.00	106.300000	244,490.00	14,490.00	0.06
040114GU8	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/46 7.625					7.625	22 Apr 2046		
	150,000.000	Local		95.792453	143,688.68	101.750000	152,625.00	8,936.32	0.04
		Base		95.792453	143,688.68	101.750000	152,625.00	8,936.32	0.03
040114HE3	REPUBLIC OF ARGENTINA SR UNSECURED 144A 07/36 7.125					7.125	06 Jul 2036		
	210,000.000	Local		102.595710	215,450.99	96.800000	203,280.00	-12,170.99	0.05
		Base		102.595710	215,450.99	96.800000	203,280.00	-12,170.99	0.05
040114HH6	REPUBLIC OF ARGENTINA SR UNSECURED 144A 01/22 5.625					5.625	26 Jan 2022		
	560,000.000	Local		100.000000	560,000.00	102.400000	573,440.00	13,440.00	0.14
		Base		100.000000	560,000.00	102.400000	573,440.00	13,440.00	0.13
04541GGS5	ASSET BACKED SECURITIES CORP H ABSHE 2003 HE7 M1					1.745	15 Dec 2033		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:		1,321,490.370	Local	95.174051	1,257,715.92	94.677700	1,251,156.69	-6,559.23	0.30
		2,430,000.000	Base	95.174051	1,257,715.92	94.677700	1,251,156.69	-6,559.23	0.29
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875				2.875	24 Feb 2022			
		47,000.000	Local	100.324957	47,152.73	101.543300	47,725.35	572.62	0.01
			Base	100.324957	47,152.73	101.543300	47,725.35	572.62	0.01
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.0	30 Sep 2043			
		200,000.000	Local	99.845825	199,691.65	111.984400	223,968.80	24,277.15	0.05
			Base	99.845825	199,691.65	111.984400	223,968.80	24,277.15	0.05
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR				6.75	19 Oct 2075			
		550,000.000	Local	100.000000	550,000.00	113.100000	622,050.00	72,050.00	0.15
			Base	100.000000	550,000.00	113.100000	622,050.00	72,050.00	0.14
05565QBU1	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561				3.561	01 Nov 2021			
		10,000.000	Local	100.000000	10,000.00	104.117700	10,411.77	411.77	0.00
			Base	100.000000	10,000.00	104.117700	10,411.77	411.77	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245				3.245	06 May 2022			
		10,000.000	Local	100.467300	10,046.73	102.148500	10,214.85	168.12	0.00
			Base	100.467300	10,046.73	102.148500	10,214.85	168.12	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506	17 Mar 2025			
		370,000.000	Local	99.973524	369,902.04	100.618400	372,288.08	2,386.04	0.09
			Base	99.973524	369,902.04	100.618400	372,288.08	2,386.04	0.08
05565QDG0	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216				3.216	28 Nov 2023			
		150,000.000	Local	100.000000	150,000.00	100.512500	150,768.75	768.75	0.04
			Base	100.000000	150,000.00	100.512500	150,768.75	768.75	0.03
05567L7E1	BNP PARIBAS SR UNSECURED 09/17 2.375				2.375	14 Sep 2017			
		80,000.000	Local	100.090588	80,072.47	100.296400	80,237.12	164.65	0.02
			Base	100.090588	80,072.47	100.296400	80,237.12	164.65	0.02
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A				4.5	01 Jan 2030			
Original Face:		2,980,000.000	Local	100.000000	2,980,000.00	96.099260	2,863,757.95	-116,242.05	0.68
		2,980,000.000	Base	100.000000	2,980,000.00	96.099260	2,863,757.95	-116,242.05	0.65
060505DP6	BANK OF AMERICA CORP SR UNSECURED 12/17 5.75				5.75	01 Dec 2017			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	30,000.000	Local	101.591867	30,477.56	102.637300	30,791.19	313.63	0.01	
		Base	101.591867	30,477.56	102.637300	30,791.19	313.63	0.01	
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.25	29 Sep 2049		
	270,000.000	Local	100.000000	270,000.00	105.250000	284,175.00	14,175.00	0.07	
		Base	100.000000	270,000.00	105.250000	284,175.00	14,175.00	0.06	
06051GDX4	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65					5.65	01 May 2018		
	110,000.000	Local	103.094273	113,403.70	104.041800	114,445.98	1,042.28	0.03	
		Base	103.094273	113,403.70	104.041800	114,445.98	1,042.28	0.03	
06051GEH8	BANK OF AMERICA CORP SR UNSECURED 05/21 5					5.0	13 May 2021		
	240,000.000	Local	105.173538	252,416.49	108.577400	260,585.76	8,169.27	0.06	
		Base	105.173538	252,416.49	108.577400	260,585.76	8,169.27	0.06	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	160,000.000	Local	98.448700	157,517.92	100.620600	160,992.96	3,475.04	0.04	
		Base	98.448700	157,517.92	100.620600	160,992.96	3,475.04	0.04	
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6					2.6	15 Jan 2019		
	20,000.000	Local	99.993800	19,998.76	101.041200	20,208.24	209.48	0.00	
		Base	99.993800	19,998.76	101.041200	20,208.24	209.48	0.00	
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local	99.789510	289,389.58	103.679800	300,671.42	11,281.84	0.07	
		Base	99.789510	289,389.58	103.679800	300,671.42	11,281.84	0.07	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	1,460,000.000	Local	100.298044	1,464,351.44	101.831700	1,486,742.82	22,391.38	0.35	
		Base	100.298044	1,464,351.44	101.831700	1,486,742.82	22,391.38	0.34	
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	400,000.000	Local	99.844648	399,378.59	101.772700	407,090.80	7,712.21	0.10	
		Base	99.844648	399,378.59	101.772700	407,090.80	7,712.21	0.09	
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	70,000.000	Local	106.006157	74,204.31	102.554600	71,788.22	-2,416.09	0.02	
		Base	106.006157	74,204.31	102.554600	71,788.22	-2,416.09	0.02	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	300,000.000	Local	99.398817	298,196.45	104.747100	314,241.30	16,044.85	0.07	
		Base	99.398817	298,196.45	104.747100	314,241.30	16,044.85	0.07	
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	10,000.000	Local	105.039200	10,503.92	108.728000	10,872.80	368.88	0.00	
		Base	105.039200	10,503.92	108.728000	10,872.80	368.88	0.00	
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1					4.1	01 May 2023		
	164,000.000	Local	98.191902	161,034.72	107.222600	175,845.06	14,810.34	0.04	
		Base	98.191902	161,034.72	107.222600	175,845.06	14,810.34	0.04	
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4					4.4	30 May 2021		
	39,000.000	Local	100.410205	39,159.98	107.192900	41,805.23	2,645.25	0.01	
		Base	100.410205	39,159.98	107.192900	41,805.23	2,645.25	0.01	
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	130,000.000	Local	98.560738	128,128.96	113.139100	147,080.83	18,951.87	0.03	
		Base	98.560738	128,128.96	113.139100	147,080.83	18,951.87	0.03	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	61,000.000	Local	103.473295	63,118.71	102.937300	62,791.75	-326.96	0.01	
		Base	103.473295	63,118.71	102.937300	62,791.75	-326.96	0.01	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	80,000.000	Local	98.790900	79,032.72	104.385200	83,508.16	4,475.44	0.02	
		Base	98.790900	79,032.72	104.385200	83,508.16	4,475.44	0.02	
08579JAP7	BERRY PLASTICS GROUP INC TERM LOAN I						01 Oct 2022		
	500,000.000	Local	101.375000	506,875.00	100.703100	503,515.50	-3,359.50	0.12	
		Base	101.375000	506,875.00	100.703100	503,515.50	-3,359.50	0.11	
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375					4.375	10 Jun 2025		
	510,000.000	Local	99.582412	507,870.30	99.928030	509,632.95	1,762.65	0.12	
		Base	99.582412	507,870.30	99.928030	509,632.95	1,762.65	0.12	
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875	15 Feb 2020		
	220,000.000	Local	101.954641	224,300.21	108.751100	239,252.42	14,952.21	0.06	
		Base	101.954641	224,300.21	108.751100	239,252.42	14,952.21	0.05	
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625	07 Jan 2041		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		460,000.000	Local 93.039178	427,980.22	97.250000	447,350.00	19,369.78	0.11
			Base 93.039178	427,980.22	97.250000	447,350.00	19,369.78	0.10
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.0	27 Jan 2045		
		700,000.000	Local 84.020451	588,143.16	89.000000	623,000.00	34,856.84	0.15
			Base 84.020451	588,143.16	89.000000	623,000.00	34,856.84	0.14
10801XAF4	BRICKMAN GROUP LTD TERM LOAN					18 Dec 2020		
		146,367.520	Local 99.882139	146,195.01	100.156300	146,596.29	401.28	0.03
			Base 99.882139	146,195.01	100.156300	146,596.29	401.28	0.03
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125				9.125	15 Dec 2030		
		120,000.000	Local 119.324933	143,189.92	149.590700	179,508.84	36,318.92	0.04
			Base 119.324933	143,189.92	149.590700	179,508.84	36,318.92	0.04
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125				5.125	01 May 2027		
		80,000.000	Local 99.001050	79,200.84	100.500000	80,400.00	1,199.16	0.02
			Base 99.001050	79,200.84	100.500000	80,400.00	1,199.16	0.02
125581GR3	CIT GROUP INC SR UNSECURED 08/23 5				5.0	01 Aug 2023		
		200,000.000	Local 99.479735	198,959.47	104.250000	208,500.00	9,540.53	0.05
			Base 99.479735	198,959.47	104.250000	208,500.00	9,540.53	0.05
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.3	10 Oct 2046		
		30,000.000	Local 102.683533	30,805.06	106.312660	31,893.80	1,088.74	0.01
Original Face:		30,000.000	Base 102.683533	30,805.06	106.312660	31,893.80	1,088.74	0.01
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762	10 Oct 2046		
		30,000.000	Local 102.685767	30,805.73	106.886170	32,065.85	1,260.12	0.01
Original Face:		30,000.000	Base 102.685767	30,805.73	106.886170	32,065.85	1,260.12	0.01
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.083159	10 Oct 2046		
		10,000.000	Local 101.227000	10,122.70	101.002520	10,100.25	-22.45	0.00
Original Face:		10,000.000	Base 101.227000	10,122.70	101.002520	10,100.25	-22.45	0.00
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A				3.881	15 Nov 2037		
		260,000.000	Local 102.821162	267,335.02	104.818680	272,528.57	5,193.55	0.06
Original Face:		260,000.000	Base 102.821162	267,335.02	104.818680	272,528.57	5,193.55	0.06
12594QAA7	CREDIT SUISSE MORTGAGE TRUST 12/18 1				2.3775	22 Dec 2018		

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Original Face:	1,450,000.000	Local	99.677397	1,445,322.26	99.898100	1,448,522.45	3,200.19	0.34	
	1,450,000.000	Base	99.677397	1,445,322.26	99.898100	1,448,522.45	3,200.19	0.33	
12624PAE5	COMM MORTGAGE TRUST COMM 2012 CR3 A3					2.822	15 Oct 2045		
Original Face:	20,000.000	Local	101.925200	20,385.04	100.637150	20,127.43	-257.61	0.00	
	20,000.000	Base	101.925200	20,385.04	100.637150	20,127.43	-257.61	0.00	
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					2.07322	15 Oct 2045		
Original Face:	3,387,183.330	Local	7.493278	253,811.08	7.361160	249,335.98	-4,475.10	0.06	
	3,700,000.000	Base	7.493278	253,811.08	7.361160	249,335.98	-4,475.10	0.06	
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035	10 Feb 2048		
Original Face:	240,000.000	Local	102.802917	246,727.00	100.193750	240,465.00	-6,262.00	0.06	
	240,000.000	Base	102.802917	246,727.00	100.193750	240,465.00	-6,262.00	0.05	
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.352938	10 Feb 2048		
Original Face:	70,000.000	Local	101.197243	70,838.07	96.131920	67,292.34	-3,545.73	0.02	
	70,000.000	Base	101.197243	70,838.07	96.131920	67,292.34	-3,545.73	0.02	
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM					4.526	10 Feb 2047		
Original Face:	200,000.000	Local	107.256125	214,512.25	107.494830	214,989.66	477.41	0.05	
	200,000.000	Base	107.256125	214,512.25	107.494830	214,989.66	477.41	0.05	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.5	05 May 2025		
Original Face:	680,000.000	Local	99.060193	673,609.31	98.965900	672,968.12	-641.19	0.16	
		Base	99.060193	673,609.31	98.965900	672,968.12	-641.19	0.15	
12649AAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A					3.953	15 Sep 2037		
Original Face:	100,000.000	Local	102.671590	102,671.59	102.447110	102,447.11	-224.48	0.02	
	100,000.000	Base	102.671590	102,671.59	102.447110	102,447.11	-224.48	0.02	
12651GAA9	CREDIT SUISSE MORTGAGE TRUST CSMC 2016 BDWN A 144A					3.81222	15 Feb 2029		
Original Face:	900,000.000	Local	100.000000	900,000.00	101.695100	915,255.90	15,255.90	0.22	
	900,000.000	Base	100.000000	900,000.00	101.695100	915,255.90	15,255.90	0.21	
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.75	01 Dec 2022		
Original Face:	180,000.000	Local	99.567378	179,221.28	98.933100	178,079.58	-1,141.70	0.04	
		Base	99.567378	179,221.28	98.933100	178,079.58	-1,141.70	0.04	
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.0	05 Dec 2023		

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	100,000.000	Local		99.889070	99,889.07	105.018800	105,018.80	5,129.73	0.02
		Base		99.889070	99,889.07	105.018800	105,018.80	5,129.73	0.02
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	156,000.000	Local		99.138442	154,655.97	103.034700	160,734.13	6,078.16	0.04
		Base		99.138442	154,655.97	103.034700	160,734.13	6,078.16	0.04
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	240,000.000	Local		104.296425	250,311.42	110.329700	264,791.28	14,479.86	0.06
		Base		104.296425	250,311.42	110.329700	264,791.28	14,479.86	0.06
12667GZ30	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 38 A3					1.33167	25 Sep 2035		
Original Face:	0.630	Local		44,690.476190	281.55	87.547190	0.55	-281.00	0.00
	5.080	Base		44,690.476190	281.55	87.547190	0.55	-281.00	0.00
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25					5.25	15 Aug 2043		
	150,000.000	Local		102.469747	153,704.62	105.093400	157,640.10	3,935.48	0.04
		Base		102.469747	153,704.62	105.093400	157,640.10	3,935.48	0.04
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625	15 May 2024		
	100,000.000	Local		99.705270	99,705.27	101.221800	101,221.80	1,516.53	0.02
		Base		99.705270	99,705.27	101.221800	101,221.80	1,516.53	0.02
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	140,000.000	Local		99.183650	138,857.11	102.210400	143,094.56	4,237.45	0.03
		Base		99.183650	138,857.11	102.210400	143,094.56	4,237.45	0.03
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	90,000.000	Local		99.893722	89,904.35	104.671500	94,204.35	4,300.00	0.02
		Base		99.893722	89,904.35	104.671500	94,204.35	4,300.00	0.02
151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022		
	120,000.000	Local		100.488475	120,586.17	104.752004	125,702.40	5,116.23	0.03
		Base		100.488475	120,586.17	104.752004	125,702.40	5,116.23	0.03
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	130,000.000	Local		100.741762	130,964.29	102.750000	133,575.00	2,610.71	0.03
		Base		100.741762	130,964.29	102.750000	133,575.00	2,610.71	0.03
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.75	15 Jan 2025		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	150,000.000	Local	100.000000	150,000.00	100.563000	150,844.50	844.50	0.04	
		Base	100.000000	150,000.00	100.563000	150,844.50	844.50	0.03	
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384	23 Oct 2035		
	50,000.000	Local	100.000000	50,000.00	113.675200	56,837.60	6,837.60	0.01	
		Base	100.000000	50,000.00	113.675200	56,837.60	6,837.60	0.01	
16117LBL2	CHARTER COMMUNICATIONS OPERAT I 1						15 Jan 2024		
	249,370.280	Local	100.999999	251,863.98	100.416700	250,409.41	-1,454.57	0.06	
		Base	100.999999	251,863.98	100.416700	250,409.41	-1,454.57	0.06	
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	130,000.000	Local	89.152038	115,897.65	97.000000	126,100.00	10,202.35	0.03	
		Base	89.152038	115,897.65	97.000000	126,100.00	10,202.35	0.03	
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					1.23167	25 Aug 2035		
	643,010.700	Local	91.326031	587,236.15	92.411220	594,214.03	6,977.88	0.14	
Original Face:	21,100,000.000	Base	91.326031	587,236.15	92.411220	594,214.03	6,977.88	0.14	
168137AG2	CHICAGO SKYSCRAPER TRUST CST 2017 SKY B 144A					2.013	15 Apr 2030		
	410,000.000	Local	100.000000	410,000.00	100.182900	410,749.89	749.89	0.10	
Original Face:	410,000.000	Base	100.000000	410,000.00	100.182900	410,749.89	749.89	0.09	
168137AJ6	CHICAGO SKYSCRAPER TRUST CST 2017 SKY C 144A					2.163	15 Apr 2030		
	660,000.000	Local	100.000000	660,000.00	100.136900	660,903.54	903.54	0.16	
Original Face:	660,000.000	Base	100.000000	660,000.00	100.136900	660,903.54	903.54	0.15	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.9	01 Apr 2022		
	110,000.000	Local	100.260755	110,286.83	101.166300	111,282.93	996.10	0.03	
		Base	100.260755	110,286.83	101.166300	111,282.93	996.10	0.03	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.7	01 Apr 2027		
	120,000.000	Local	99.762108	119,714.53	102.182000	122,618.40	2,903.87	0.03	
		Base	99.762108	119,714.53	102.182000	122,618.40	2,903.87	0.03	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	40,000.000	Local	115.191375	46,076.55	121.822500	48,729.00	2,652.45	0.01	
		Base	115.191375	46,076.55	121.822500	48,729.00	2,652.45	0.01	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	292,000.000	Local		143.687661	419,567.97	146.766700	428,558.76	8,990.79	0.10
		Base		143.687661	419,567.97	146.766700	428,558.76	8,990.79	0.10
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
	50,000.000	Local		102.406840	51,203.42	104.138800	52,069.40	865.98	0.01
		Base		102.406840	51,203.42	104.138800	52,069.40	865.98	0.01
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.35	31 Dec 2049		
	110,000.000	Local		100.000000	110,000.00	100.000000	110,000.00	0.00	0.03
		Base		100.000000	110,000.00	100.000000	110,000.00	0.00	0.03
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675	13 Sep 2043		
	110,000.000	Local		110.229609	121,252.57	127.318300	140,050.13	18,797.56	0.03
		Base		110.229609	121,252.57	127.318300	140,050.13	18,797.56	0.03
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	1,090,000.000	Local		106.831288	1,164,461.04	109.326100	1,191,654.49	27,193.45	0.28
		Base		106.831288	1,164,461.04	109.326100	1,191,654.49	27,193.45	0.27
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	190,000.000	Local		99.897305	189,804.88	104.250000	198,075.00	8,270.12	0.05
		Base		99.897305	189,804.88	104.250000	198,075.00	8,270.12	0.05
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	671,000.000	Local		107.323343	720,139.63	107.087400	718,556.45	-1,583.18	0.17
		Base		107.323343	720,139.63	107.087400	718,556.45	-1,583.18	0.16
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	790,000.000	Local		100.000000	790,000.00	104.126000	822,595.40	32,595.40	0.20
		Base		100.000000	790,000.00	104.126000	822,595.40	32,595.40	0.19
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	504,000.000	Local		100.201575	505,015.94	104.186800	525,101.47	20,085.53	0.12
		Base		100.201575	505,015.94	104.186800	525,101.47	20,085.53	0.12
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	540,000.000	Local		100.685919	543,703.96	101.204300	546,503.22	2,799.26	0.13
		Base		100.685919	543,703.96	101.204300	546,503.22	2,799.26	0.12
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.26296	25 Aug 2035		

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Original Face:	159,457.760	Local	80.698136	128,679.44	83.008610	132,363.67	3,684.23	0.03	
	690,000.000	Base	80.698136	128,679.44	83.008610	132,363.67	3,684.23	0.03	
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS					4.017	10 Oct 2047		
Original Face:	210,000.000	Local	102.772019	215,821.24	104.355780	219,147.14	3,325.90	0.05	
	210,000.000	Base	102.772019	215,821.24	104.355780	219,147.14	3,325.90	0.05	
17323CAE7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5					3.137	10 Feb 2048		
Original Face:	690,000.000	Local	98.823048	681,879.03	99.654850	687,618.47	5,739.44	0.16	
	690,000.000	Base	98.823048	681,879.03	99.654850	687,618.47	5,739.44	0.16	
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.11	10 Apr 2048		
Original Face:	380,000.000	Local	83.294168	316,517.84	71.473140	271,597.93	-44,919.91	0.06	
	380,000.000	Base	83.294168	316,517.84	71.473140	271,597.93	-44,919.91	0.06	
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
Original Face:	400,000.000	Local	105.408818	421,635.27	108.750000	435,000.00	13,364.73	0.10	
		Base	105.408818	421,635.27	108.750000	435,000.00	13,364.73	0.10	
20030NAU5	COMCAST CORP COMPANY GUAR 11/17 6.3					6.3	15 Nov 2017		
Original Face:	230,000.000	Local	101.455896	233,348.56	102.994100	236,886.43	3,537.87	0.06	
		Base	101.455896	233,348.56	102.994100	236,886.43	3,537.87	0.05	
20030NAY7	COMCAST CORP COMPANY GUAR 07/39 6.55					6.55	01 Jul 2039		
Original Face:	90,000.000	Local	119.268078	107,341.27	129.524500	116,572.05	9,230.78	0.03	
		Base	119.268078	107,341.27	129.524500	116,572.05	9,230.78	0.03	
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.25	15 Jan 2033		
Original Face:	90,000.000	Local	107.195433	96,475.89	102.957400	92,661.66	-3,814.23	0.02	
		Base	107.195433	96,475.89	102.957400	92,661.66	-3,814.23	0.02	
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.2	15 Aug 2034		
Original Face:	130,000.000	Local	100.706300	130,918.19	101.965100	132,554.63	1,636.44	0.03	
		Base	100.706300	130,918.19	101.965100	132,554.63	1,636.44	0.03	
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375	15 Aug 2025		
Original Face:	50,000.000	Local	99.894540	49,947.27	100.898300	50,449.15	501.88	0.01	
		Base	99.894540	49,947.27	100.898300	50,449.15	501.88	0.01	
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5					5.0	15 Oct 2019		

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		170,000.000	Local 100.400553	170,680.94	107.097300	182,065.41	11,384.47	0.04
			Base 100.400553	170,680.94	107.097300	182,065.41	11,384.47	0.04
20369FAA7	COMMUNITY FUNDING CLO, LTD COMMF 2015 1A A 144A				5.75	01 Nov 2027		
		1,320,000.000	Local 100.000000	1,320,000.00	93.051600	1,228,281.12	-91,718.88	0.29
Original Face:		1,320,000.000	Base 100.000000	1,320,000.00	93.051600	1,228,281.12	-91,718.88	0.28
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.95	15 Apr 2029		
		120,000.000	Local 109.388217	131,265.86	129.214300	155,057.16	23,791.30	0.04
			Base 109.388217	131,265.86	129.214300	155,057.16	23,791.30	0.04
21036PAH1	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 6				6.0	01 May 2022		
		50,000.000	Local 107.261680	53,630.84	113.669100	56,834.55	3,203.71	0.01
			Base 107.261680	53,630.84	113.669100	56,834.55	3,203.71	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983	19 Oct 2023		
		414,946.880	Local 108.820481	451,547.19	110.000000	456,441.57	4,894.38	0.11
			Base 108.820481	451,547.19	110.000000	456,441.57	4,894.38	0.10
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.5	15 Apr 2023		
		30,000.000	Local 99.020233	29,706.07	97.312000	29,193.60	-512.47	0.01
			Base 99.020233	29,706.07	97.312000	29,193.60	-512.47	0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625	01 Dec 2023		
		1,160,000.000	Local 102.464544	1,188,588.71	105.416600	1,222,832.56	34,243.85	0.29
			Base 102.464544	1,188,588.71	105.416600	1,222,832.56	34,243.85	0.28
21H030641	GNMA II TBA 30 YR 3 JUMBOS				3.0	20 Apr 2047		
		4,500,000.000	Local 99.763716	4,489,367.20	100.875000	4,539,375.00	50,007.80	1.08
Original Face:		4,500,000.000	Base 99.763716	4,489,367.20	100.875000	4,539,375.00	50,007.80	1.03
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	20 Apr 2047		
		4,000,000.000	Local 102.822657	4,112,906.26	103.687500	4,147,500.00	34,593.74	0.99
Original Face:		4,000,000.000	Base 102.822657	4,112,906.26	103.687500	4,147,500.00	34,593.74	0.95
221644AA5	COTT HOLDINGS INC COMPANY GUAR 144A 04/25 5.5				5.5	01 Apr 2025		
		100,000.000	Local 100.000000	100,000.00	101.780000	101,780.00	1,780.00	0.02
			Base 100.000000	100,000.00	101.780000	101,780.00	1,780.00	0.02
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375	29 Oct 2049		

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	460,000.000	Local		100.421672	461,939.69	111.125000	511,175.00	49,235.31	0.12
		Base		100.421672	461,939.69	111.125000	511,175.00	49,235.31	0.12
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	350,000.000	Local		99.253917	347,388.71	101.753400	356,136.90	8,748.19	0.08
		Base		99.253917	347,388.71	101.753400	356,136.90	8,748.19	0.08
23245PAA9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA22 A1					1.14167	25 Feb 2047		
	353,255.160	Local		71.046413	250,975.12	84.348660	297,965.99	46,990.87	0.07
Original Face:	1,300,000.000	Base		71.046413	250,975.12	84.348660	297,965.99	46,990.87	0.07
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077	02 Nov 2021		
	360,000.000	Local		100.000000	360,000.00	97.316500	350,339.40	-9,660.60	0.08
		Base		100.000000	360,000.00	97.316500	350,339.40	-9,660.60	0.08
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	96.767600	270,949.28	-9,050.72	0.06
		Base		100.000000	280,000.00	96.767600	270,949.28	-9,050.72	0.06
23636TAE0	DANONE SA SR UNSECURED 144A 11/26 2.947					2.947	02 Nov 2026		
	270,000.000	Local		100.000000	270,000.00	95.595800	258,108.66	-11,891.34	0.06
		Base		100.000000	270,000.00	95.595800	258,108.66	-11,891.34	0.06
23918KAR9	DAVITA INC COMPANY GUAR 05/25 5					5.0	01 May 2025		
	30,000.000	Local		100.466167	30,139.85	100.250000	30,075.00	-64.85	0.01
		Base		100.466167	30,139.85	100.250000	30,075.00	-64.85	0.01
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	50,000.000	Local		101.242240	50,621.12	105.754600	52,877.30	2,256.18	0.01
		Base		101.242240	50,621.12	105.754600	52,877.30	2,256.18	0.01
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.25	15 May 2022		
	230,000.000	Local		89.489948	205,826.88	99.063400	227,845.82	22,018.94	0.05
		Base		89.489948	205,826.88	99.063400	227,845.82	22,018.94	0.05
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	740,000.000	Local		99.044676	732,930.60	100.333400	742,467.16	9,536.56	0.18
		Base		99.044676	732,930.60	100.333400	742,467.16	9,536.56	0.17
25272KAA1	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/19 3.48					3.48	01 Jun 2019		

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	400,000.000	Local		100.174575	400,698.30	102.471200	409,884.80	9,186.50	0.10
		Base		100.174575	400,698.30	102.471200	409,884.80	9,186.50	0.09
25272KAD5	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/21 4.42					4.42	15 Jun 2021		
	450,000.000	Local		101.660656	457,472.95	104.574500	470,585.25	13,112.30	0.11
		Base		101.660656	457,472.95	104.574500	470,585.25	13,112.30	0.11
25470XAE5	DISH DBS CORP COMPANY GUAR 06/21 6.75					6.75	01 Jun 2021		
	110,000.000	Local		107.109445	117,820.39	107.937500	118,731.25	910.86	0.03
		Base		107.109445	117,820.39	107.937500	118,731.25	910.86	0.03
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	280,000.000	Local		98.482050	275,749.74	105.025000	294,070.00	18,320.26	0.07
		Base		98.482050	275,749.74	105.025000	294,070.00	18,320.26	0.07
256746AB4	DOLLAR TREE INC COMPANY GUAR 03/23 5.75					5.75	01 Mar 2023		
	190,000.000	Local		104.138900	197,863.91	106.500000	202,350.00	4,486.09	0.05
		Base		104.138900	197,863.91	106.500000	202,350.00	4,486.09	0.05
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040		
	160,000.000	Local		102.976556	164,762.49	118.264500	189,223.20	24,460.71	0.05
		Base		102.976556	164,762.49	118.264500	189,223.20	24,460.71	0.04
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	140,000.000	Local		106.191279	148,667.79	104.468900	146,256.46	-2,411.33	0.03
		Base		106.191279	148,667.79	104.468900	146,256.46	-2,411.33	0.03
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375					6.375	15 Jun 2023		
	130,000.000	Local		70.917815	92,193.16	76.750000	99,775.00	7,581.84	0.02
		Base		70.917815	92,193.16	76.750000	99,775.00	7,581.84	0.02
278062AB0	EATON CORP COMPANY GUAR 11/17 1.5					1.5	02 Nov 2017		
	100,000.000	Local		99.941730	99,941.73	99.986800	99,986.80	45.07	0.02
		Base		99.941730	99,941.73	99.986800	99,986.80	45.07	0.02
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	360,000.000	Local		98.466097	354,477.95	99.303300	357,491.88	3,013.93	0.09
		Base		98.466097	354,477.95	99.303300	357,491.88	3,013.93	0.08
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	110,000.000	Local		100.724491	110,796.94	98.559300	108,415.23	-2,381.71	0.03
		Base		100.724491	110,796.94	98.559300	108,415.23	-2,381.71	0.02
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35					4.35	08 Dec 2021		
	40,000.000	Local		101.294175	40,517.67	107.980500	43,192.20	2,674.53	0.01
		Base		101.294175	40,517.67	107.980500	43,192.20	2,674.53	0.01
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	270,000.000	Local		90.567311	244,531.74	91.000000	245,700.00	1,168.26	0.06
		Base		90.567311	244,531.74	91.000000	245,700.00	1,168.26	0.06
29271NAC4	ENERGY FUTURE INTERMEDIATE HL TERM LOAN						30 Jun 2017		
	1,270,000.000	Local		99.993777	1,269,920.97	99.916700	1,268,942.09	-978.88	0.30
		Base		99.993777	1,269,920.97	99.916700	1,268,942.09	-978.88	0.29
29358QAG4	ENSCO PLC SR UNSECURED 01/24 8					8.0	31 Jan 2024		
	186,000.000	Local		105.789543	196,768.55	101.250000	188,325.00	-8,443.55	0.04
		Base		105.789543	196,768.55	101.250000	188,325.00	-8,443.55	0.04
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR					4.7415	01 Aug 2066		
	220,000.000	Local		100.000005	220,000.01	99.750000	219,450.00	-550.01	0.05
		Base		100.000005	220,000.01	99.750000	219,450.00	-550.01	0.05
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.25	03 Nov 2026		
	300,000.000	Local		98.822023	296,466.07	100.004000	300,012.00	3,545.93	0.07
		Base		98.822023	296,466.07	100.004000	300,012.00	3,545.93	0.07
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	300,000.000	Local		100.056500	300,169.50	99.988700	299,966.10	-203.40	0.07
		Base		100.056500	300,169.50	99.988700	299,966.10	-203.40	0.07
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	210,000.000	Local		101.300214	212,730.45	102.804100	215,888.61	3,158.16	0.05
		Base		101.300214	212,730.45	102.804100	215,888.61	3,158.16	0.05
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.2	25 May 2045		
	4,200,032.300	Local		0.863882	36,283.34	0.800220	33,609.50	-2,673.84	0.01
Original Face:	4,480,000.000	Base		0.863882	36,283.34	0.800220	33,609.50	-2,673.84	0.01
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2					3.98167	25 Jul 2024		

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Original Face:		70,000.000 Local	99.889243	69,922.47	103.147530	72,203.27	2,280.80	0.02
		70,000.000 Base	99.889243	69,922.47	103.147530	72,203.27	2,280.80	0.02
30711XAR5	FANNIE MAE CAS CAS 2014 C04 2M2				5.98167	25 Nov 2024		
		187,647.070 Local	100.000000	187,647.07	110.481770	207,315.80	19,668.73	0.05
Original Face:		200,000.000 Base	100.000000	187,647.07	110.481770	207,315.80	19,668.73	0.05
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.0	01 Mar 2038		
		282,565.760 Local	106.517442	300,981.82	108.865986	307,618.00	6,636.18	0.07
Original Face:		4,500,000.000 Base	106.517442	300,981.82	108.865986	307,618.00	6,636.18	0.07
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.5	01 Apr 2038		
		58,302.990 Local	99.572132	58,053.53	110.860752	64,635.13	6,581.60	0.02
Original Face:		1,768,109.000 Base	99.572132	58,053.53	110.860752	64,635.13	6,581.60	0.01
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.5	01 Dec 2038		
		64,169.120 Local	108.159080	69,404.73	112.040634	71,895.49	2,490.76	0.02
Original Face:		400,000.000 Base	108.159080	69,404.73	112.040634	71,895.49	2,490.76	0.02
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.5	01 Dec 2038		
		54,019.020 Local	106.477941	57,518.34	110.897591	59,905.79	2,387.45	0.01
Original Face:		700,000.000 Base	106.477941	57,518.34	110.897591	59,905.79	2,387.45	0.01
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.0	01 Jun 2041		
		283,237.000 Local	111.332061	315,333.59	110.297582	312,403.56	-2,930.03	0.07
Original Face:		700,000.000 Base	111.332061	315,333.59	110.297582	312,403.56	-2,930.03	0.07
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.5	01 Sep 2039		
		31,990.140 Local	109.844783	35,139.50	113.128718	36,190.04	1,050.54	0.01
Original Face:		200,000.000 Base	109.844783	35,139.50	113.128718	36,190.04	1,050.54	0.01
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.5	01 Jun 2038		
		324,849.320 Local	108.796826	353,425.75	107.549963	349,375.32	-4,050.43	0.08
Original Face:		700,000.000 Base	108.796826	353,425.75	107.549963	349,375.32	-4,050.43	0.08
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.0	01 Oct 2036		
		153,114.260 Local	111.231965	170,312.00	114.128833	174,747.52	4,435.52	0.04
Original Face:		600,000.000 Base	111.231965	170,312.00	114.128833	174,747.52	4,435.52	0.04
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.5	01 Sep 2039		

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Original Face:	63,113.150	Local	109.324269	68,997.99	111.243768	70,209.45	1,211.46	0.02	
	200,000.000	Base	109.324269	68,997.99	111.243768	70,209.45	1,211.46	0.02	
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4					4.0	01 Oct 2025		
Original Face:	73,884.420	Local	103.755514	76,659.16	105.324034	77,818.05	1,158.89	0.02	
	400,000.000	Base	103.755514	76,659.16	105.324034	77,818.05	1,158.89	0.02	
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4					4.0	01 Apr 2047		
Original Face:	1,100,000.000	Local	104.882813	1,153,710.94	104.972558	1,154,698.14	987.20	0.27	
	1,100,000.000	Base	104.882813	1,153,710.94	104.972558	1,154,698.14	987.20	0.26	
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
Original Face:	161,775.700	Local	105.182255	170,159.33	102.545030	165,892.94	-4,266.39	0.04	
	200,000.000	Base	105.182255	170,159.33	102.545030	165,892.94	-4,266.39	0.04	
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
Original Face:	78,280.010	Local	105.239179	82,381.24	102.558233	80,282.60	-2,098.64	0.02	
	100,000.000	Base	105.239179	82,381.24	102.558233	80,282.60	-2,098.64	0.02	
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
Original Face:	87,744.650	Local	105.241516	92,343.80	102.559295	89,990.29	-2,353.51	0.02	
	100,000.000	Base	105.241516	92,343.80	102.559295	89,990.29	-2,353.51	0.02	
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.0	01 Oct 2042		
Original Face:	67,382.910	Local	109.754996	73,956.11	105.769190	71,270.36	-2,685.75	0.02	
	100,000.000	Base	109.754996	73,956.11	105.769190	71,270.36	-2,685.75	0.02	
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.5	01 Nov 2042		
Original Face:	228,311.710	Local	105.221935	240,234.00	102.555948	234,147.24	-6,086.76	0.06	
	300,000.000	Base	105.221935	240,234.00	102.555948	234,147.24	-6,086.76	0.05	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042		
Original Face:	78,575.090	Local	105.236774	82,689.89	102.561075	80,587.46	-2,102.43	0.02	
	100,000.000	Base	105.236774	82,689.89	102.561075	80,587.46	-2,102.43	0.02	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
Original Face:	88,915.180	Local	105.241546	93,575.71	102.561342	91,192.60	-2,383.11	0.02	
	100,000.000	Base	105.241546	93,575.71	102.561342	91,192.60	-2,383.11	0.02	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.0	01 Aug 2043		

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Original Face:	80,820.440	Local	102.363882	82,730.94	105.765025	85,479.76	2,748.82	0.02	
	100,000.000	Base	102.363882	82,730.94	105.765025	85,479.76	2,748.82	0.02	
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.5	01 Mar 2043		
	1,185,113.890	Local	104.025727	1,232,823.34	102.553594	1,215,376.89	-17,446.45	0.29	
Original Face:	1,600,000.000	Base	104.025727	1,232,823.34	102.553594	1,215,376.89	-17,446.45	0.28	
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.5	01 Mar 2044		
	172,036.220	Local	107.008071	184,092.64	109.171041	187,813.73	3,721.09	0.04	
Original Face:	200,000.000	Base	107.008071	184,092.64	109.171041	187,813.73	3,721.09	0.04	
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
	816,540.450	Local	107.001646	873,711.72	109.153041	891,278.73	17,567.01	0.21	
Original Face:	1,000,000.000	Base	107.001646	873,711.72	109.153041	891,278.73	17,567.01	0.20	
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.5	01 Feb 2044		
	645,411.170	Local	107.006024	690,628.83	109.185219	704,693.60	14,064.77	0.17	
Original Face:	800,000.000	Base	107.006024	690,628.83	109.185219	704,693.60	14,064.77	0.16	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.0	01 Apr 2043		
	157,242.970	Local	102.898393	161,800.49	105.794546	166,354.49	4,554.00	0.04	
Original Face:	200,000.000	Base	102.898393	161,800.49	105.794546	166,354.49	4,554.00	0.04	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
	81,208.400	Local	107.001677	86,894.35	109.221640	88,697.15	1,802.80	0.02	
Original Face:	100,000.000	Base	107.001677	86,894.35	109.221640	88,697.15	1,802.80	0.02	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.5	01 May 2043		
	340,606.040	Local	106.172201	361,628.93	102.810529	350,178.87	-11,450.06	0.08	
Original Face:	500,000.000	Base	106.172201	361,628.93	102.810529	350,178.87	-11,450.06	0.08	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.0	01 Jun 2043		
	72,848.600	Local	103.173664	75,160.57	105.984163	77,207.98	2,047.41	0.02	
Original Face:	100,000.000	Base	103.173664	75,160.57	105.984163	77,207.98	2,047.41	0.02	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.0	01 Jun 2043		
	72,053.170	Local	103.173670	74,339.90	105.523574	76,033.08	1,693.18	0.02	
Original Face:	100,000.000	Base	103.173670	74,339.90	105.523574	76,033.08	1,693.18	0.02	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.0	01 Jul 2043		

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Original Face:		144,445.480	Local	103.545698	149,567.08	106.292961	153,535.38	3,968.30	0.04
		200,000.000	Base	103.545698	149,567.08	106.292961	153,535.38	3,968.30	0.04
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4				4.0	01 Jul 2043			
Original Face:		140,265.230	Local	103.299777	144,893.67	105.984492	148,659.39	3,765.72	0.04
		200,000.000	Base	103.299777	144,893.67	105.984492	148,659.39	3,765.72	0.03
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5				4.5	01 Nov 2044			
Original Face:		66,504.990	Local	109.889574	73,082.05	108.389217	72,084.24	-997.81	0.02
		100,000.000	Base	109.889574	73,082.05	108.389217	72,084.24	-997.81	0.02
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000					09 Oct 2019			
		3,470,000.000	Local	92.914952	3,224,148.85	95.448000	3,312,045.60	87,896.75	0.79
			Base	92.914952	3,224,148.85	95.448000	3,312,045.60	87,896.75	0.76
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625	15 Nov 2030			
		760,000.000	Local	135.228442	1,027,736.16	141.036700	1,071,878.92	44,142.76	0.26
			Base	135.228442	1,027,736.16	141.036700	1,071,878.92	44,142.76	0.24
3136A03E5	FANNIE MAE FNR 2011 87 SG				5.56833	25 Apr 2040			
Original Face:		465,335.940	Local	14.525684	67,593.23	13.806210	64,245.26	-3,347.97	0.02
		1,000,000.000	Base	14.525684	67,593.23	13.806210	64,245.26	-3,347.97	0.01
3136A1QW8	FANNIE MAE FNR 2011 96 SA				5.56833	25 Oct 2041			
Original Face:		296,633.100	Local	11.076532	32,856.66	16.302540	48,358.73	15,502.07	0.01
		1,000,000.000	Base	11.076532	32,856.66	16.302540	48,358.73	15,502.07	0.01
3136A35F4	FANNIE MAE FNR 2012 28 B				6.5	25 Jun 2039			
Original Face:		44,673.390	Local	113.727859	50,806.09	110.107010	49,188.53	-1,617.56	0.01
		200,000.000	Base	113.727859	50,806.09	110.107010	49,188.53	-1,617.56	0.01
3136A54N3	FANNIE MAE FNR 2012 51 B				7.0	25 May 2042			
Original Face:		87,565.700	Local	116.300446	101,839.30	114.725350	100,460.06	-1,379.24	0.02
		400,000.000	Base	116.300446	101,839.30	114.725350	100,460.06	-1,379.24	0.02
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.0	25 May 2042			
Original Face:		136,862.170	Local	112.358638	153,776.47	113.125850	154,826.49	1,050.02	0.04
		600,000.000	Base	112.358638	153,776.47	113.125850	154,826.49	1,050.02	0.04
3136A65Y6	FANNIE MAE FNR 2012 74 SA				5.66833	25 Mar 2042			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	118,766.470	Local		10.622535	12,616.01	16.781680	19,931.01	7,315.00	0.00
	300,000.000	Base		10.622535	12,616.01	16.781680	19,931.01	7,315.00	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS					5.61833	25 Jul 2042		
Original Face:	33,777.610	Local		19.483587	6,581.09	19.169810	6,475.10	-105.99	0.00
	100,000.000	Base		19.483587	6,581.09	19.169810	6,475.10	-105.99	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS					5.66833	25 Feb 2041		
Original Face:	43,919.160	Local		21.183966	9,303.82	14.028620	6,161.25	-3,142.57	0.00
	100,000.000	Base		21.183966	9,303.82	14.028620	6,161.25	-3,142.57	0.00
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.5	25 Dec 2039		
Original Face:	597,332.250	Local		15.057006	89,940.35	12.278200	73,341.65	-16,598.70	0.02
	1,100,000.000	Base		15.057006	89,940.35	12.278200	73,341.65	-16,598.70	0.02
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.49324	25 Sep 2022		
Original Face:	9,521,865.720	Local		2.173557	206,963.15	2.099410	199,903.00	-7,060.15	0.05
	10,375,000.000	Base		2.173557	206,963.15	2.099410	199,903.00	-7,060.15	0.05
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.5	25 Jul 2042		
Original Face:	223,022.350	Local		117.851794	262,835.84	114.000860	254,247.40	-8,588.44	0.06
	700,000.000	Base		117.851794	262,835.84	114.000860	254,247.40	-8,588.44	0.06
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.5	25 Apr 2042		
Original Face:	516,663.200	Local		113.112190	584,409.06	110.835060	572,643.97	-11,765.09	0.14
	1,200,000.000	Base		113.112190	584,409.06	110.835060	572,643.97	-11,765.09	0.13
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.98	25 Aug 2044		
Original Face:	936,975.470	Local		8.283609	77,615.38	6.269130	58,740.21	-18,875.17	0.01
	1,600,000.000	Base		8.283609	77,615.38	6.269130	58,740.21	-18,875.17	0.01
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.52163	25 Dec 2024		
Original Face:	9,696,183.350	Local		3.413460	330,975.38	3.257580	315,860.93	-15,114.45	0.08
	9,885,000.000	Base		3.413460	330,975.38	3.257580	315,860.93	-15,114.45	0.07
3136APB68	FANNIE MAE FNR 2015 55 IO					1.68979	25 Aug 2055		
Original Face:	69,524.050	Local		5.418168	3,766.93	5.511430	3,831.77	64.84	0.00
	100,000.000	Base		5.418168	3,766.93	5.511430	3,831.77	64.84	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					5.16833	25 Aug 2045		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	341,526.790	Local		21.269596	72,641.37	23.629210	80,700.08	8,058.71	0.02
	400,000.000	Base		21.269596	72,641.37	23.629210	80,700.08	8,058.71	0.02
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
Original Face:	547,608.350	Local		9.212991	50,451.11	8.826614	48,335.28	-2,115.83	0.01
	1,400,000.000	Base		9.212991	50,451.11	8.826614	48,335.28	-2,115.83	0.01
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
Original Face:	298,553.900	Local		22.024278	65,754.34	17.619757	52,604.47	-13,149.87	0.01
	800,000.000	Base		22.024278	65,754.34	17.619757	52,604.47	-13,149.87	0.01
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
Original Face:	496,422.300	Local		23.829679	118,295.84	19.658068	97,587.03	-20,708.81	0.02
	1,600,000.000	Base		23.829679	118,295.84	19.658068	97,587.03	-20,708.81	0.02
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
Original Face:	128,748.460	Local		16.854936	21,700.47	20.508249	26,404.05	4,703.58	0.01
	600,000.000	Base		16.854936	21,700.47	20.508249	26,404.05	4,703.58	0.01
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
Original Face:	25,048.860	Local		106.101076	26,577.11	109.655647	27,467.49	890.38	0.01
	700,000.000	Base		106.101076	26,577.11	109.655647	27,467.49	890.38	0.01
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
Original Face:	78,658.990	Local		107.676071	84,696.91	109.156164	85,861.14	1,164.23	0.02
	861,059.000	Base		107.676071	84,696.91	109.156164	85,861.14	1,164.23	0.02
3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1					1.618643	25 Jun 2020		
Original Face:	451,661.210	Local		3.077428	13,899.55	3.736120	16,874.60	2,975.05	0.00
	510,000.000	Base		3.077428	13,899.55	3.736120	16,874.60	2,975.05	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.03778	15 Oct 2041		
Original Face:	569,154.550	Local		34.097500	194,067.47	17.112040	97,393.95	-96,673.52	0.02
	1,300,000.000	Base		34.097500	194,067.47	17.112040	97,393.95	-96,673.52	0.02
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.611051	25 Jul 2021		
Original Face:	451,582.690	Local		0.899166	4,060.48	5.794100	26,165.15	22,104.67	0.01
	500,000.000	Base		0.291083	1,314.48	5.794100	26,165.15	24,850.67	0.01
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.537397	25 Oct 2021		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	111,425.280	Local		4.398903	4,901.49	5.755530	6,413.12	1,511.63	0.00
	119,000.000	Base		4.398903	4,901.49	5.755530	6,413.12	1,511.63	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.08778	15 Aug 2042		
Original Face:	299,390.550	Local		25.141101	75,270.08	19.048690	57,029.98	-18,240.10	0.01
	500,000.000	Base		25.141101	75,270.08	19.048690	57,029.98	-18,240.10	0.01
3137AT2F8	FREDDIE MAC FHR 4092 AI					3.0	15 Sep 2031		
Original Face:	1,024,216.560	Local		8.133152	83,301.09	9.989660	102,315.75	19,014.66	0.02
	2,100,000.000	Base		8.133152	83,301.09	9.989660	102,315.75	19,014.66	0.02
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.5	15 Aug 2027		
Original Face:	1,495,407.450	Local		6.982223	104,412.68	8.511330	127,279.06	22,866.38	0.03
	3,000,000.000	Base		6.982223	104,412.68	8.511330	127,279.06	22,866.38	0.03
3137B1W73	FREDDIE MAC FHR 4210 Z					3.0	15 May 2043		
Original Face:	219,691.250	Local		85.033755	186,811.72	91.908370	201,914.65	15,102.93	0.05
	200,000.000	Base		85.033755	186,811.72	91.908370	201,914.65	15,102.93	0.05
3137B4A30	FREDDIE MAC FHR 4239 IO					3.5	15 Jun 2027		
Original Face:	335,367.980	Local		12.585733	42,208.52	10.674470	35,798.75	-6,409.77	0.01
	700,000.000	Base		12.585733	42,208.52	10.674470	35,798.75	-6,409.77	0.01
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.03778	15 Feb 2044		
Original Face:	154,344.840	Local		18.871288	29,126.86	19.081220	29,450.88	324.02	0.01
	200,000.000	Base		18.871288	29,126.86	19.081220	29,450.88	324.02	0.01
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.08778	15 May 2044		
Original Face:	313,449.540	Local		20.666826	64,780.07	17.533340	54,958.17	-9,821.90	0.01
	400,000.000	Base		20.666826	64,780.07	17.533340	54,958.17	-9,821.90	0.01
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.908427	15 Apr 2041		
Original Face:	961,953.870	Local		8.214406	79,018.80	5.606810	53,934.93	-25,083.87	0.01
	1,600,000.000	Base		8.214406	79,018.80	5.606810	53,934.93	-25,083.87	0.01
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					8.53167	25 Dec 2027		
Original Face:	1,328,488.480	Local		99.999846	1,328,486.43	112.716550	1,497,426.38	168,939.95	0.36
	1,330,000.000	Base		99.999846	1,328,486.43	112.716550	1,497,426.38	168,939.95	0.34
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					10.33167	25 Apr 2028		

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Original Face:	1,529,589.110	Local	99.998891	1,529,572.14	116.327330	1,779,330.17	249,758.03	0.42
	1,530,000.000	Base	99.998891	1,529,572.14	116.327330	1,779,330.17	249,758.03	0.41
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.0	01 Sep 2033		
	27,161.970	Local	106.116198	28,823.25	109.679836	29,791.20	967.95	0.01
Original Face:	700,000.000	Base	106.116198	28,823.25	109.679836	29,791.20	967.95	0.01
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.5	01 Oct 2041		
	294,893.380	Local	105.788597	311,963.57	107.335971	316,526.67	4,563.10	0.08
Original Face:	1,400,000.000	Base	105.788597	311,963.57	107.335971	316,526.67	4,563.10	0.07
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.0	01 Apr 2042		
	66,351.790	Local	109.518357	72,667.39	105.247291	69,833.46	-2,833.93	0.02
Original Face:	100,000.000	Base	109.518357	72,667.39	105.247291	69,833.46	-2,833.93	0.02
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4				4.0	01 Apr 2042		
	442,738.140	Local	109.518240	484,879.02	105.293996	466,176.68	-18,702.34	0.11
Original Face:	500,000.000	Base	109.518240	484,879.02	105.293996	466,176.68	-18,702.34	0.11
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR				6.0	01 Sep 2039		
	100,757.320	Local	112.039373	112,887.87	115.013647	115,884.67	2,996.80	0.03
Original Face:	300,000.000	Base	112.039373	112,887.87	115.013647	115,884.67	2,996.80	0.03
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR				4.0	01 Apr 2043		
	68,520.150	Local	103.307859	70,786.70	105.876369	72,546.65	1,759.95	0.02
Original Face:	100,000.000	Base	103.307859	70,786.70	105.876369	72,546.65	1,759.95	0.02
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR				6.5	01 May 2040		
	296,331.480	Local	109.371920	324,103.43	112.689916	333,935.70	9,832.27	0.08
Original Face:	900,000.000	Base	109.371920	324,103.43	112.689916	333,935.70	9,832.27	0.08
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR				4.5	01 Jan 2044		
	75,017.240	Local	108.144634	81,127.12	108.899138	81,693.13	566.01	0.02
Original Face:	100,000.000	Base	108.144634	81,127.12	108.899138	81,693.13	566.01	0.02
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR				4.5	01 Jul 2044		
	143,094.800	Local	108.871650	155,789.67	108.304824	154,978.57	-811.10	0.04
Original Face:	200,000.000	Base	108.871650	155,789.67	108.304824	154,978.57	-811.10	0.04
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR				5.0	01 Aug 2038		

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Original Face:		452,065.730 Local	110.124362	497,834.50	109.397923	494,550.52	-3,283.98	0.12
		800,000.000 Base	110.124362	497,834.50	109.397923	494,550.52	-3,283.98	0.11
3138LGW51	FNMA POOL AN4267 FN 01/27 FIXED 3.08				3.08	01 Jan 2027		
Original Face:		500,000.000 Local	101.610764	508,053.82	100.570609	502,853.05	-5,200.77	0.12
		500,000.000 Base	101.610764	508,053.82	100.570609	502,853.05	-5,200.77	0.11
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4				4.0	01 Sep 2042		
Original Face:		65,508.680 Local	109.690182	71,856.59	105.259110	68,953.85	-2,902.74	0.02
		100,000.000 Base	109.690182	71,856.59	105.259110	68,953.85	-2,902.74	0.02
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5				2.5	01 Oct 2042		
Original Face:		207,657.290 Local	101.734314	211,258.72	95.765480	198,864.00	-12,394.72	0.05
		300,000.000 Base	101.734314	211,258.72	95.765480	198,864.00	-12,394.72	0.05
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4				4.0	01 Jun 2043		
Original Face:		67,463.990 Local	103.455606	69,795.28	105.992069	71,506.48	1,711.20	0.02
		100,000.000 Base	103.455606	69,795.28	105.992069	71,506.48	1,711.20	0.02
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4				4.0	01 Jun 2043		
Original Face:		64,907.280 Local	103.305392	67,052.72	105.686373	68,598.15	1,545.43	0.02
		100,000.000 Base	103.305392	67,052.72	105.686373	68,598.15	1,545.43	0.02
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4				4.0	01 Dec 2042		
Original Face:		109,850.720 Local	107.814505	118,435.01	105.149636	115,507.63	-2,927.38	0.03
		200,000.000 Base	107.814505	118,435.01	105.149636	115,507.63	-2,927.38	0.03
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4				4.0	01 Jan 2043		
Original Face:		69,915.120 Local	110.083241	76,964.83	105.226722	73,569.39	-3,395.44	0.02
		100,000.000 Base	110.083241	76,964.83	105.226722	73,569.39	-3,395.44	0.02
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4				4.0	01 Dec 2042		
Original Face:		55,497.400 Local	109.554159	60,799.71	105.235887	58,403.18	-2,396.53	0.01
		100,000.000 Base	109.554159	60,799.71	105.235887	58,403.18	-2,396.53	0.01
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4				4.0	01 Aug 2043		
Original Face:		77,890.420 Local	102.909767	80,156.85	105.734146	82,356.77	2,199.92	0.02
		100,000.000 Base	102.909767	80,156.85	105.734146	82,356.77	2,199.92	0.02
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5				4.5	01 May 2044		

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Original Face:		220,121.520 Local	107.601310	236,853.64	107.228745	236,033.54	-820.10	0.06
		551,126.000 Base	107.601310	236,853.64	107.228745	236,033.54	-820.10	0.05
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5				4.5	01 Feb 2045		
Original Face:		480,083.810 Local	111.085831	533,305.09	108.501082	520,896.13	-12,408.96	0.12
		600,000.000 Base	111.085831	533,305.09	108.501082	520,896.13	-12,408.96	0.12
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5				4.5	01 Feb 2045		
Original Face:		243,675.180 Local	111.347028	271,325.07	108.747774	264,991.33	-6,333.74	0.06
		300,000.000 Base	111.347028	271,325.07	108.747774	264,991.33	-6,333.74	0.06
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5				4.5	01 Jan 2045		
Original Face:		77,841.610 Local	111.344601	86,672.43	108.746364	84,649.92	-2,022.51	0.02
		100,000.000 Base	111.344601	86,672.43	108.746364	84,649.92	-2,022.51	0.02
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4				4.0	01 Jan 2045		
Original Face:		229,356.190 Local	107.112095	245,668.22	105.716949	242,468.37	-3,199.85	0.06
		300,000.000 Base	107.112095	245,668.22	105.716949	242,468.37	-3,199.85	0.06
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5				4.5	01 Jan 2045		
Original Face:		527,500.600 Local	111.083413	585,965.67	108.495312	572,313.42	-13,652.25	0.14
		700,000.000 Base	111.083413	585,965.67	108.495312	572,313.42	-13,652.25	0.13
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4				4.0	01 Jul 2045		
Original Face:		1,663,695.400 Local	107.523961	1,788,871.20	106.011709	1,763,711.93	-25,159.27	0.42
		1,900,000.000 Base	107.523961	1,788,871.20	106.011709	1,763,711.93	-25,159.27	0.40
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5				3.5	01 Dec 2045		
Original Face:		3,163,641.550 Local	104.613128	3,309,584.38	102.349013	3,237,955.90	-71,628.48	0.77
		3,800,000.000 Base	104.613128	3,309,584.38	102.349013	3,237,955.90	-71,628.48	0.74
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5				3.5	01 Dec 2045		
Original Face:		456,434.890 Local	103.331614	471,641.54	102.664900	468,598.42	-3,043.12	0.11
		500,000.000 Base	103.331614	471,641.54	102.664900	468,598.42	-3,043.12	0.11
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4				4.0	01 Jun 2043		
Original Face:		72,727.530 Local	103.201044	75,055.57	105.519686	76,741.86	1,686.29	0.02
		100,000.000 Base	103.201044	75,055.57	105.519686	76,741.86	1,686.29	0.02
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4				4.0	01 Jun 2043		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		139,617.950 Local	103.455537	144,442.50	105.947307	147,921.46	3,478.96	0.04
		200,000.000 Base	103.455537	144,442.50	105.947307	147,921.46	3,478.96	0.03
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4				4.0	01 Jul 2043		
Original Face:		71,415.850 Local	103.306605	73,777.29	105.656528	75,455.51	1,678.22	0.02
		100,000.000 Base	103.306605	73,777.29	105.656528	75,455.51	1,678.22	0.02
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4				4.0	01 Jul 2043		
Original Face:		144,442.830 Local	103.456876	149,436.04	105.970445	153,066.71	3,630.67	0.04
		200,000.000 Base	103.456876	149,436.04	105.970445	153,066.71	3,630.67	0.03
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4				4.0	01 Jul 2043		
Original Face:		123,407.740 Local	103.238298	127,404.05	105.358112	130,020.06	2,616.01	0.03
		200,000.000 Base	103.238298	127,404.05	105.358112	130,020.06	2,616.01	0.03
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4				4.0	01 Sep 2043		
Original Face:		3,088,281.580 Local	106.958554	3,303,181.33	106.249941	3,281,297.36	-21,883.97	0.78
		4,898,873.000 Base	106.958554	3,303,181.33	106.249941	3,281,297.36	-21,883.97	0.75
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5				4.5	01 Oct 2043		
Original Face:		263,290.660 Local	107.588184	283,269.64	107.227829	282,320.86	-948.78	0.07
		715,719.000 Base	107.588184	283,269.64	107.227829	282,320.86	-948.78	0.06
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5				4.5	01 Oct 2043		
Original Face:		47,743.590 Local	107.588202	51,366.47	107.287172	51,222.75	-143.72	0.01
		180,844.000 Base	107.588202	51,366.47	107.287172	51,222.75	-143.72	0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5				4.5	01 Jun 2044		
Original Face:		197,171.640 Local	107.941416	212,829.86	107.187954	211,344.25	-1,485.61	0.05
		498,051.000 Base	107.941416	212,829.86	107.187954	211,344.25	-1,485.61	0.05
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5				4.5	01 Aug 2044		
Original Face:		92,229.480 Local	107.606863	99,245.25	107.202107	98,871.95	-373.30	0.02
		602,226.000 Base	107.606863	99,245.25	107.202107	98,871.95	-373.30	0.02
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5				3.5	01 Jun 2045		
Original Face:		863,297.090 Local	104.279712	900,243.72	102.998248	889,180.88	-11,062.84	0.21
		982,188.000 Base	104.279712	900,243.72	102.998248	889,180.88	-11,062.84	0.20
31394DEV8	FANNIE MAE FNR 2005 29 ZA				5.5	25 Apr 2035		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	402,451.940	Local		111.087955	447,075.63	110.383060	444,238.77	-2,836.86	0.11
	2,000,000.000	Base		111.087955	447,075.63	110.383060	444,238.77	-2,836.86	0.10
31396LT75	FANNIE MAE FNR 2006 115 EI					5.65833	25 Dec 2036		
Original Face:	632,280.720	Local		18.183300	114,969.50	18.273210	115,537.98	568.48	0.03
	4,600,000.000	Base		18.183300	114,969.50	18.273210	115,537.98	568.48	0.03
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.0	15 May 2036		
Original Face:	147,969.240	Local		112.069867	165,828.93	112.434660	166,368.71	539.78	0.04
	300,000.000	Base		112.069867	165,828.93	112.434660	166,368.71	539.78	0.04
31397EWH4	FREDDIE MAC FHR 3281 AI					5.51778	15 Feb 2037		
Original Face:	282,943.580	Local		16.611980	47,002.53	17.686310	50,042.28	3,039.75	0.01
	2,100,000.000	Base		16.611980	47,002.53	17.686310	50,042.28	3,039.75	0.01
31397QCF3	FANNIE MAE FNR 2010 150 SK					5.54833	25 Jan 2041		
Original Face:	276,202.640	Local		21.223917	58,621.02	16.293630	45,003.44	-13,617.58	0.01
	1,500,000.000	Base		21.223917	58,621.02	16.293630	45,003.44	-13,617.58	0.01
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.5	25 Jul 2041		
Original Face:	137,098.230	Local		107.185943	146,950.03	113.992310	156,281.44	9,331.41	0.04
	100,000.000	Base		107.185943	146,950.03	113.992310	156,281.44	9,331.41	0.04
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1					0.981976	25 Jan 2020		
Original Face:	253,520.960	Local		1.799563	4,562.27	2.293960	5,815.67	1,253.40	0.00
	290,000.000	Base		1.799563	4,562.27	2.293960	5,815.67	1,253.40	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB					5.31778	15 Jan 2040		
Original Face:	13,915.060	Local		28.089423	3,908.66	16.998790	2,365.39	-1,543.27	0.00
	100,000.000	Base		28.089423	3,908.66	16.998790	2,365.39	-1,543.27	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.0	01 Feb 2034		
Original Face:	2,934.300	Local		111.256177	3,264.59	114.346141	3,355.26	90.67	0.00
	100,000.000	Base		111.256177	3,264.59	114.346141	3,355.26	90.67	0.00
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.0	01 Nov 2035		
Original Face:	45,605.510	Local		111.481946	50,841.91	114.367730	52,157.99	1,316.08	0.01
	500,000.000	Base		111.481946	50,841.91	114.367730	52,157.99	1,316.08	0.01
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.0	01 Oct 2035		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	69,361.410	Local	106.309301	73,737.63	109.643472	76,050.26	2,312.63	0.02	
	900,000.000	Base	106.309301	73,737.63	109.643472	76,050.26	2,312.63	0.02	
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.0	01 Aug 2037		
Original Face:	90,899.650	Local	111.740870	101,572.06	114.371678	103,963.46	2,391.40	0.02	
	600,000.000	Base	111.740870	101,572.06	114.371678	103,963.46	2,391.40	0.02	
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.5	01 Oct 2044		
Original Face:	819,286.730	Local	108.935566	892,494.64	108.216316	886,601.92	-5,892.72	0.21	
	1,200,000.000	Base	108.935566	892,494.64	108.216316	886,601.92	-5,892.72	0.20	
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.0	01 Oct 2037		
Original Face:	1,811.820	Local	113.032752	2,047.95	110.337891	1,999.12	-48.83	0.00	
	100,000.000	Base	113.032752	2,047.95	110.337891	1,999.12	-48.83	0.00	
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.0	01 Dec 2037		
Original Face:	3,470.160	Local	113.255585	3,930.15	110.748580	3,843.15	-87.00	0.00	
	100,000.000	Base	113.255585	3,930.15	110.748580	3,843.15	-87.00	0.00	
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.0	01 Nov 2038		
Original Face:	13,164.730	Local	113.366472	14,924.39	114.662430	15,095.00	170.61	0.00	
	500,000.000	Base	113.366472	14,924.39	114.662430	15,095.00	170.61	0.00	
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
Original Face:	74,870.770	Local	107.681075	80,621.65	109.156164	81,726.06	1,104.41	0.02	
	1,300,984.000	Base	107.681075	80,621.65	109.156164	81,726.06	1,104.41	0.02	
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
Original Face:	80,489.780	Local	107.238285	86,315.86	109.156164	87,859.56	1,543.70	0.02	
	1,313,542.000	Base	107.238285	86,315.86	109.156164	87,859.56	1,543.70	0.02	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
Original Face:	16,702.910	Local	111.132791	18,562.41	114.162682	19,068.49	506.08	0.00	
	200,000.000	Base	111.132791	18,562.41	114.162682	19,068.49	506.08	0.00	
31415QFG6	FNMA POOL 985867 FN 08/38 FIXED 7					7.0	01 Aug 2038		
Original Face:	1,535.490	Local	113.131313	1,737.12	111.984676	1,719.51	-17.61	0.00	
	200,000.000	Base	113.131313	1,737.12	111.984676	1,719.51	-17.61	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		

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Original Face:	4,934.850	Local	113.158860	5,584.22	108.287258	5,343.81	-240.41	0.00	
	100,000.000	Base	113.158860	5,584.22	108.287258	5,343.81	-240.41	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
Original Face:	40,971.040	Local	107.436350	44,017.79	112.050977	45,908.45	1,890.66	0.01	
	491,391.000	Base	107.436350	44,017.79	112.050977	45,908.45	1,890.66	0.01	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
Original Face:	65,031.350	Local	104.098131	67,696.42	99.690178	64,829.87	-2,866.55	0.02	
	100,000.000	Base	104.098131	67,696.42	99.690178	64,829.87	-2,866.55	0.01	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	120,513.960	Local	103.091600	124,239.77	105.372582	126,988.67	2,748.90	0.03	
	200,000.000	Base	103.091600	124,239.77	105.372582	126,988.67	2,748.90	0.03	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
Original Face:	50,200.070	Local	104.484456	52,451.27	107.486191	53,958.14	1,506.87	0.01	
	200,000.000	Base	104.484456	52,451.27	107.486191	53,958.14	1,506.87	0.01	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
Original Face:	248,434.070	Local	105.788606	262,814.94	107.672122	267,494.23	4,679.29	0.06	
	700,000.000	Base	105.788606	262,814.94	107.672122	267,494.23	4,679.29	0.06	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.5	01 May 2031		
Original Face:	146,519.030	Local	104.476893	153,078.53	107.451128	157,436.35	4,357.82	0.04	
	600,000.000	Base	104.476893	153,078.53	107.451128	157,436.35	4,357.82	0.04	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.5	01 Apr 2031		
Original Face:	46,184.900	Local	104.469643	48,249.20	107.457795	49,629.28	1,380.08	0.01	
	200,000.000	Base	104.469643	48,249.20	107.457795	49,629.28	1,380.08	0.01	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.5	01 Dec 2043		
Original Face:	156,847.880	Local	108.170432	169,663.03	108.922012	170,841.87	1,178.84	0.04	
	200,000.000	Base	108.170432	169,663.03	108.922012	170,841.87	1,178.84	0.04	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
Original Face:	73,976.840	Local	105.802154	78,269.09	107.531773	79,548.61	1,279.52	0.02	
	200,000.000	Base	105.802154	78,269.09	107.531773	79,548.61	1,279.52	0.02	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		

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Original Face:	84,587.140	Local	105.810907	89,502.42	107.513834	90,942.88	1,440.46	0.02	
	200,000.000	Base	105.810907	89,502.42	107.513834	90,942.88	1,440.46	0.02	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		
Original Face:	132,447.720	Local	106.668948	141,280.59	105.795677	140,123.96	-1,156.63	0.03	
	200,000.000	Base	106.668948	141,280.59	105.795677	140,123.96	-1,156.63	0.03	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
Original Face:	61,957.800	Local	108.104258	66,979.02	108.880527	67,459.98	480.96	0.02	
	100,000.000	Base	108.104258	66,979.02	108.880527	67,459.98	480.96	0.02	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
Original Face:	278,028.200	Local	106.959165	297,376.64	105.800471	294,155.15	-3,221.49	0.07	
	400,000.000	Base	106.959165	297,376.64	105.800471	294,155.15	-3,221.49	0.07	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	79,157.120	Local	102.909694	81,460.35	105.807243	83,753.97	2,293.62	0.02	
	100,000.000	Base	102.909694	81,460.35	105.807243	83,753.97	2,293.62	0.02	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
Original Face:	224,410.960	Local	108.184288	242,777.40	108.914820	244,416.79	1,639.39	0.06	
	300,000.000	Base	108.184288	242,777.40	108.914820	244,416.79	1,639.39	0.06	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	157,272.320	Local	108.186698	170,147.73	108.916521	171,295.54	1,147.81	0.04	
	200,000.000	Base	108.186698	170,147.73	108.916521	171,295.54	1,147.81	0.04	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
Original Face:	159,239.290	Local	108.139806	172,201.06	108.928164	173,456.43	1,255.37	0.04	
	200,000.000	Base	108.139806	172,201.06	108.928164	173,456.43	1,255.37	0.04	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
Original Face:	103,048.880	Local	112.781721	116,220.30	115.091488	118,600.49	2,380.19	0.03	
	900,000.000	Base	112.781721	116,220.30	115.091488	118,600.49	2,380.19	0.03	
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.5	15 Apr 2020		
	200,000.000	Local	101.002625	202,005.25	101.875000	203,750.00	1,744.75	0.05	
		Base	101.002625	202,005.25	101.875000	203,750.00	1,744.75	0.05	
32007UBR9	FIRST DATA CORP 2021 C NEW USD TERM LOAN						24 Mar 2021		

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	90,197.460	Local	100.066476	90,257.42	100.708300	90,836.33	578.91	0.02	
		Base	100.066476	90,257.42	100.708300	90,836.33	578.91	0.02	
32007UBS7	FIRST DATA CORP 2022C DOLLAR TERM LOAN					10 Jul 2022			
	186,590.680	Local	100.115236	186,805.70	100.763900	188,016.05	1,210.35	0.04	
		Base	100.115236	186,805.70	100.763900	188,016.05	1,210.35	0.04	
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.0	15 Jan 2024		
	256,000.000	Local	100.198383	256,507.86	101.750000	260,480.00	3,972.14	0.06	
		Base	100.198383	256,507.86	101.750000	260,480.00	3,972.14	0.06	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	720,000.000	Local	110.161140	793,160.21	130.334500	938,408.40	145,248.19	0.22	
		Base	110.161140	793,160.21	130.334500	938,408.40	145,248.19	0.21	
340630AA0	FLORIDA EAST COAST HLDGS SR SECURED 144A 05/19 6.75					6.75	01 May 2019		
	0.000	Local	0.000000	-0.02	0.000000	0.00	0.02	0.00	
		Base	0.000000	-0.02	0.000000	0.00	0.02	0.00	
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125	15 Jan 2020		
	440,000.000	Local	111.911248	492,409.49	114.920800	505,651.52	13,242.03	0.12	
		Base	111.911248	492,409.49	114.920800	505,651.52	13,242.03	0.12	
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.0	14 Nov 2021		
	170,000.000	Local	99.937812	169,894.28	96.500000	164,050.00	-5,844.28	0.04	
		Base	99.937812	169,894.28	96.500000	164,050.00	-5,844.28	0.04	
35671DBP9	FREEPORT MCMORAN INC COMPANY GUAR 144A 11/20 6.5					6.5	15 Nov 2020		
	32,000.000	Local	102.355813	32,753.86	102.250000	32,720.00	-33.86	0.01	
		Base	102.355813	32,753.86	102.250000	32,720.00	-33.86	0.01	
35671DBV6	FREEPORT MCMORAN INC COMPANY GUAR 144A 02/23 6.875					6.875	15 Feb 2023		
	46,000.000	Local	106.875696	49,162.82	103.250000	47,495.00	-1,667.82	0.01	
		Base	106.875696	49,162.82	103.250000	47,495.00	-1,667.82	0.01	
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A					1.19222	15 Nov 2034		
	766,907.570	Local	93.510444	717,138.67	93.168560	714,516.74	-2,621.93	0.17	
Original Face:	4,300,000.000	Base	93.510444	717,138.67	93.168560	714,516.74	-2,621.93	0.16	
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.0	20 Aug 2046		

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
Original Face:	2,879,193.390	Local	105.033676	3,024,122.66	100.994581	2,907,829.30	-116,293.36	0.69	
	3,000,000.000	Base	105.033676	3,024,122.66	100.994581	2,907,829.30	-116,293.36	0.66	
36179SYS0	GNMA II POOL MA4321 G2 03/47 FIXED 3.5				3.5	20 Mar 2047			
Original Face:	700,000.000	Local	103.074473	721,521.31	103.804639	726,632.47	5,111.16	0.17	
	700,000.000	Base	103.074473	721,521.31	103.804639	726,632.47	5,111.16	0.17	
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375	15 Apr 2026			
	50,000.000	Local	100.992500	50,496.25	103.250000	51,625.00	1,128.75	0.01	
		Base	100.992500	50,496.25	103.250000	51,625.00	1,128.75	0.01	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.5	20 Oct 2037			
Original Face:	68,618.000	Local	108.863316	74,699.83	116.845254	80,176.88	5,477.05	0.02	
	1,600,000.000	Base	108.863316	74,699.83	116.845254	80,176.88	5,477.05	0.02	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.0	20 Sep 2038			
Original Face:	353,089.160	Local	109.671925	387,239.68	113.414409	400,453.98	13,214.30	0.10	
	7,900,000.000	Base	109.671925	387,239.68	113.414409	400,453.98	13,214.30	0.09	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.5	20 Jan 2040			
Original Face:	68,018.060	Local	107.484836	73,109.10	108.351339	73,698.48	589.38	0.02	
	300,000.000	Base	107.484836	73,109.10	108.351339	73,698.48	589.38	0.02	
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.5	20 May 2040			
Original Face:	89,362.890	Local	107.504278	96,068.93	107.960202	96,476.36	407.43	0.02	
	400,000.000	Base	107.504278	96,068.93	107.960202	96,476.36	407.43	0.02	
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.0	20 May 2040			
Original Face:	24,211.490	Local	108.882725	26,362.13	114.170638	27,642.41	1,280.28	0.01	
	222,231.000	Base	108.882725	26,362.13	114.170638	27,642.41	1,280.28	0.01	
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.0	20 Aug 2040			
Original Face:	39,913.780	Local	108.665303	43,372.43	114.750976	45,801.45	2,429.02	0.01	
	302,944.000	Base	108.665303	43,372.43	114.750976	45,801.45	2,429.02	0.01	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.0	20 Sep 2040			
Original Face:	41,210.200	Local	105.195583	43,351.31	109.834775	45,263.13	1,911.82	0.01	
	200,000.000	Base	105.195583	43,351.31	109.834775	45,263.13	1,911.82	0.01	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.5	20 Jan 2041			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	26,464.650	Local	104.738585	27,718.70	107.961779	28,571.71	853.01	0.01	
	100,000.000	Base	104.738585	27,718.70	107.961779	28,571.71	853.01	0.01	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.0	20 Jan 2041		
Original Face:	49,309.790	Local	108.683266	53,591.49	115.631143	57,017.47	3,425.98	0.01	
	347,788.000	Base	108.683266	53,591.49	115.631143	57,017.47	3,425.98	0.01	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
Original Face:	648,428.560	Local	104.820199	679,684.11	107.960914	700,049.40	20,365.29	0.17	
	2,800,000.000	Base	104.820199	679,684.11	107.960914	700,049.40	20,365.29	0.16	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
Original Face:	75,831.840	Local	108.663327	82,401.40	115.141963	87,314.27	4,912.87	0.02	
	437,880.000	Base	108.663327	82,401.40	115.141963	87,314.27	4,912.87	0.02	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
Original Face:	31,343.800	Local	103.471149	32,431.79	109.915135	34,451.58	2,019.79	0.01	
	100,000.000	Base	103.471149	32,431.79	109.915135	34,451.58	2,019.79	0.01	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
Original Face:	58,455.800	Local	103.625030	60,574.84	109.938019	64,265.15	3,690.31	0.02	
	200,000.000	Base	103.625030	60,574.84	109.938019	64,265.15	3,690.31	0.01	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					2.496	20 Jul 2060		
Original Face:	256,951.840	Local	104.664750	268,938.00	103.917140	267,017.00	-1,921.00	0.06	
	430,000.000	Base	104.664750	268,938.00	103.917140	267,017.00	-1,921.00	0.06	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					2.44	20 Nov 2060		
Original Face:	316,078.530	Local	105.215438	332,563.41	103.343220	326,645.73	-5,917.68	0.08	
	500,000.000	Base	105.215438	332,563.41	103.343220	326,645.73	-5,917.68	0.07	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.0	20 Jul 2040		
Original Face:	98,970.680	Local	105.716592	104,628.43	109.870310	108,739.39	4,110.96	0.03	
	500,000.000	Base	105.716592	104,628.43	109.870310	108,739.39	4,110.96	0.02	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.5	20 Jul 2041		
Original Face:	98,156.090	Local	107.908750	105,919.01	107.961375	105,970.66	51.65	0.03	
	400,000.000	Base	107.908750	105,919.01	107.961375	105,970.66	51.65	0.02	
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161	10 Nov 2046		

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Original Face:		90,000.000	Local	102.803211		92,522.89	109.165950	98,249.36	5,726.47	0.02
		90,000.000	Base	102.803211		92,522.89	109.165950	98,249.36	5,726.47	0.02
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA				1.151537	10 Feb 2048				
Original Face:		4,056,513.460	Local	6.073985		246,392.02	5.893360	239,064.94	-7,327.08	0.06
		4,130,000.000	Base	6.073985		246,392.02	5.893360	239,064.94	-7,327.08	0.05
36251HAL6	GS MORTGAGE SECURITIES TRUST GSMS 2016 ICE2 D 144A				6.52	15 Feb 2033				
Original Face:		480,000.000	Local	100.000000		480,000.00	103.191590	495,319.63	15,319.63	0.12
		480,000.000	Base	100.000000		480,000.00	103.191590	495,319.63	15,319.63	0.11
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA				1.14836	10 Apr 2047				
Original Face:		2,423,959.020	Local	6.222295		150,825.88	5.371840	130,211.20	-20,614.68	0.03
		2,770,000.000	Base	6.222295		150,825.88	5.371840	130,211.20	-20,614.68	0.03
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3				5.3	11 Feb 2021				
Original Face:		121,000.000	Local	110.331884		133,501.58	110.733200	133,987.17	485.59	0.03
			Base	110.331884		133,501.58	110.733200	133,987.17	485.59	0.03
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875	10 Jan 2039				
Original Face:		529,000.000	Local	138.631365		733,359.92	142.001700	751,188.99	17,829.07	0.18
			Base	138.631365		733,359.92	142.001700	751,188.99	17,829.07	0.17
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375				4.375	16 Sep 2020				
Original Face:		50,000.000	Local	101.166640		50,583.32	107.481600	53,740.80	3,157.48	0.01
			Base	101.166640		50,583.32	107.481600	53,740.80	3,157.48	0.01
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.65	17 Oct 2021				
Original Face:		106,000.000	Local	107.142358		113,570.90	109.766700	116,352.70	2,781.80	0.03
			Base	107.142358		113,570.90	109.766700	116,352.70	2,781.80	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043				
Original Face:		50,000.000	Local	114.037420		57,018.71	110.133900	55,066.95	-1,951.76	0.01
			Base	114.037420		57,018.71	110.133900	55,066.95	-1,951.76	0.01
37045XAJ5	GENERAL MOTORS FINL CO COMPANY GUAR 05/18 3.25				3.25	15 May 2018				
Original Face:		20,000.000	Local	100.000000		20,000.00	101.373600	20,274.72	274.72	0.00
			Base	100.000000		20,000.00	101.373600	20,274.72	274.72	0.00
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022				

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	190,000.000	Local		99.897589	189,805.42	100.765000	191,453.50	1,648.08	0.05
		Base		99.897589	189,805.42	100.765000	191,453.50	1,648.08	0.04
37045XBT2	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35					4.35	17 Jan 2027		
	110,000.000	Local		101.268491	111,395.34	100.870300	110,957.33	-438.01	0.03
		Base		101.268491	111,395.34	100.870300	110,957.33	-438.01	0.03
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.7	01 Apr 2024		
	330,000.000	Local		102.157876	337,120.99	102.722200	338,983.26	1,862.27	0.08
		Base		102.157876	337,120.99	102.722200	338,983.26	1,862.27	0.08
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	140,000.000	Local		102.239271	143,134.98	101.999200	142,798.88	-336.10	0.03
		Base		102.239271	143,134.98	101.999200	142,798.88	-336.10	0.03
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.85	08 May 2022		
	180,000.000	Local		99.047806	178,286.05	100.870700	181,567.26	3,281.21	0.04
		Base		99.047806	178,286.05	100.870700	181,567.26	3,281.21	0.04
378272AF5	GLENCORE FUNDING LLC COMPANY GUAR 144A 05/23 4.125					4.125	30 May 2023		
	40,000.000	Local		102.803800	41,121.52	101.929000	40,771.60	-349.92	0.01
		Base		102.803800	41,121.52	101.929000	40,771.60	-349.92	0.01
378272AN8	GLENCORE FUNDING LLC COMPANY GUAR 144A 03/27 4					4.0	27 Mar 2027		
	270,000.000	Local		98.935941	267,127.04	98.724400	266,555.88	-571.16	0.06
		Base		98.935941	267,127.04	98.724400	266,555.88	-571.16	0.06
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.0	15 Jun 2020		
	210,000.000	Local		103.678643	217,725.15	110.693800	232,456.98	14,731.83	0.06
		Base		103.678643	217,725.15	110.693800	232,456.98	14,731.83	0.05
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	540,000.000	Local		123.100791	664,744.27	123.393800	666,326.52	1,582.25	0.16
		Base		123.100791	664,744.27	123.393800	666,326.52	1,582.25	0.15
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	320,000.000	Local		100.422497	321,351.99	125.583200	401,866.24	80,514.25	0.10
		Base		100.422497	321,351.99	125.583200	401,866.24	80,514.25	0.09
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.0	03 Mar 2024		

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		1,040,000.000	Local 102.326963	1,064,200.42	103.678700	1,078,258.48	14,058.06	0.26
			Base 102.326963	1,064,200.42	103.678700	1,078,258.48	14,058.06	0.25
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.0	29 Dec 2049		
		8,000.000	Local 79.041125	6,323.29	83.655000	6,692.40	369.11	0.00
			Base 79.041125	6,323.29	83.655000	6,692.40	369.11	0.00
38143YAC7	GOLDMAN SACHS GROUP INC SUBORDINATED 05/36 6.45				6.45	01 May 2036		
		20,000.000	Local 119.067050	23,813.41	119.267400	23,853.48	40.07	0.01
			Base 119.067050	23,813.41	119.267400	23,853.48	40.07	0.01
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.5	16 Nov 2026		
		270,000.000	Local 99.161589	267,736.29	97.761700	263,956.59	-3,779.70	0.06
			Base 99.161589	267,736.29	97.761700	263,956.59	-3,779.70	0.06
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
		270,000.000	Local 97.563937	263,422.63	105.073500	283,698.45	20,275.82	0.07
			Base 97.563937	263,422.63	105.073500	283,698.45	20,275.82	0.06
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125				5.125	15 Nov 2023		
		150,000.000	Local 100.371453	150,557.18	104.250000	156,375.00	5,817.82	0.04
			Base 100.371453	150,557.18	104.250000	156,375.00	5,817.82	0.04
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				5.67167	20 Jan 2040		
		50,092.890	Local 12.922433	6,473.22	14.066960	7,046.55	573.33	0.00
Original Face:		258,000.000	Base 12.922433	6,473.22	14.066960	7,046.55	573.33	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.78056	20 May 2060		
		423,997.780	Local 102.262790	433,591.96	101.056670	428,478.04	-5,113.92	0.10
Original Face:		670,000.000	Base 102.262790	433,591.96	101.056670	428,478.04	-5,113.92	0.10
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				1.11	20 Oct 2060		
		767,090.490	Local 100.000000	767,090.49	99.051710	759,816.25	-7,274.24	0.18
Original Face:		1,150,000.000	Base 100.000000	767,090.49	99.051710	759,816.25	-7,274.24	0.17
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				1.28	20 Mar 2061		
		139,924.630	Local 99.989273	139,909.62	99.636530	139,416.05	-493.57	0.03
Original Face:		200,000.000	Base 99.989273	139,909.62	99.636530	139,416.05	-493.57	0.03
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				5.67167	16 Apr 2042		

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Original Face:	2,197,890.000	Local	22.866911	502,589.54	22.935010	504,086.29	1,496.75	0.12	
	4,700,000.000	Base	22.866911	502,589.54	22.935010	504,086.29	1,496.75	0.11	
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS					5.52167	20 Mar 2039		
	24,833.300	Local	13.386743	3,324.37	8.462370	2,101.49	-1,222.88	0.00	
Original Face:	176,719.000	Base	13.386743	3,324.37	8.462370	2,101.49	-1,222.88	0.00	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS					5.50167	20 Apr 2040		
	55,676.580	Local	24.700458	13,752.37	17.499760	9,743.27	-4,009.10	0.00	
Original Face:	300,000.000	Base	24.700458	13,752.37	17.499760	9,743.27	-4,009.10	0.00	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA					5.07167	20 Mar 2042		
	2,609,387.810	Local	19.858012	518,172.55	17.496850	456,560.67	-61,611.88	0.11	
Original Face:	4,800,000.000	Base	19.858012	518,172.55	17.496850	456,560.67	-61,611.88	0.10	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.5	20 Feb 2038		
	707,620.670	Local	10.519858	74,440.69	9.370570	66,308.09	-8,132.60	0.02	
Original Face:	1,500,000.000	Base	10.519858	74,440.69	9.370570	66,308.09	-8,132.60	0.02	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.74546	16 Mar 2047		
	4,841,355.900	Local	5.780843	279,871.20	4.308150	208,572.87	-71,298.33	0.05	
Original Face:	5,680,000.000	Base	5.780843	279,871.20	4.308150	208,572.87	-71,298.33	0.05	
38378NKF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 IO					0.78778	16 Jun 2055		
	525,882.280	Local	5.665426	29,793.47	3.920440	20,616.90	-9,176.57	0.00	
Original Face:	631,000.000	Base	5.665426	29,793.47	3.920440	20,616.90	-9,176.57	0.00	
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.90959	16 Aug 2054		
	8,370,232.330	Local	6.070449	508,110.66	5.365440	449,099.79	-59,010.87	0.11	
Original Face:	9,230,000.000	Base	6.070449	508,110.66	5.365440	449,099.79	-59,010.87	0.10	
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					4.62167	20 Aug 2044		
	246,647.610	Local	18.256390	45,028.95	15.242590	37,595.48	-7,433.47	0.01	
Original Face:	400,000.000	Base	18.256390	45,028.95	15.242590	37,595.48	-7,433.47	0.01	
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
	1,289,022.240	Local	37.177065	479,220.63	18.400760	237,189.89	-242,030.74	0.06	
Original Face:	3,000,000.000	Base	37.177065	479,220.63	18.400760	237,189.89	-242,030.74	0.05	
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2					4.272	20 Feb 2032		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	150,000.000	Local		88.551500	132,827.25	90.812760	136,219.14	3,391.89	0.03
	150,000.000	Base		88.551500	132,827.25	90.812760	136,219.14	3,391.89	0.03
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					4.391	13 Mar 2032		
Original Face:	225,000.000	Local		88.520836	199,171.88	90.422690	203,451.05	4,279.17	0.05
	225,000.000	Base		88.520836	199,171.88	90.422690	203,451.05	4,279.17	0.05
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	240,000.000	Local		100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.06
		Base		100.000000	240,000.00	100.625000	241,500.00	1,500.00	0.06
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	650,000.000	Local		99.290263	645,386.71	100.693500	654,507.75	9,121.04	0.16
		Base		99.290263	645,386.71	100.693500	654,507.75	9,121.04	0.15
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.4	08 Mar 2021		
	820,000.000	Local		99.817617	818,504.46	102.272200	838,632.04	20,127.58	0.20
		Base		99.817617	818,504.46	102.272200	838,632.04	20,127.58	0.19
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	230,000.000	Local		107.356709	246,920.43	113.040800	259,993.84	13,073.41	0.06
		Base		107.356709	246,920.43	113.040800	259,993.84	13,073.41	0.06
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	380,000.000	Local		99.909608	379,656.51	101.259400	384,785.72	5,129.21	0.09
		Base		99.909608	379,656.51	101.259400	384,785.72	5,129.21	0.09
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	100,000.000	Local		100.601410	100,601.41	109.414400	109,414.40	8,812.99	0.03
		Base		100.601410	100,601.41	109.414400	109,414.40	8,812.99	0.02
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	150,000.000	Local		101.546893	152,320.34	106.898100	160,347.15	8,026.81	0.04
		Base		101.546893	152,320.34	106.898100	160,347.15	8,026.81	0.04
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A					1.83	25 Aug 2019		
Original Face:	160,000.000	Local		99.983363	159,973.38	99.678150	159,485.04	-488.34	0.04
	160,000.000	Base		99.983363	159,973.38	99.678150	159,485.04	-488.34	0.04
432891AJ8	HILTON WORLDWIDE FIN LLC SR UNSECURED 144A 04/27 4.875					4.875	01 Apr 2027		

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	130,000.000	Local	100.000000	130,000.00	101.000000	131,300.00	1,300.00	0.03	
		Base	100.000000	130,000.00	101.000000	131,300.00	1,300.00	0.03	
43289DAC7	HILTON WORLDWIDE FIN LLC TERM LOAN B1						26 Oct 2020		
	0.010	Local	900.000000	0.09	100.546900	0.01	-0.08	0.00	
		Base	900.000000	0.09	100.546900	0.01	-0.08	0.00	
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN						25 Oct 2023		
	3,706.680	Local	99.728059	3,696.60	100.750000	3,734.48	37.88	0.00	
		Base	99.728059	3,696.60	100.750000	3,734.48	37.88	0.00	
444859AY8	HUMANA INC SR UNSECURED 06/18 7.2					7.2	15 Jun 2018		
	170,000.000	Local	101.308359	172,224.21	106.242200	180,611.74	8,387.53	0.04	
		Base	101.308359	172,224.21	106.242200	180,611.74	8,387.53	0.04	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	50,000.000	Local	101.517360	50,758.68	101.277700	50,638.85	-119.83	0.01	
		Base	101.517360	50,758.68	101.277700	50,638.85	-119.83	0.01	
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	40,000.000	Local	104.940925	41,976.37	104.890600	41,956.24	-20.13	0.01	
		Base	104.940925	41,976.37	104.890600	41,956.24	-20.13	0.01	
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.95	15 Mar 2027		
	120,000.000	Local	100.319125	120,382.95	102.248500	122,698.20	2,315.25	0.03	
		Base	100.319125	120,382.95	102.248500	122,698.20	2,315.25	0.03	
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.8	15 Mar 2047		
	10,000.000	Local	103.405200	10,340.52	104.539200	10,453.92	113.40	0.00	
		Base	103.405200	10,340.52	104.539200	10,453.92	113.40	0.00	
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.8	25 Sep 2023		
	200,000.000	Local	100.989265	201,978.53	111.259200	222,518.40	20,539.87	0.05	
		Base	100.989265	201,978.53	111.259200	222,518.40	20,539.87	0.05	
45685EAE6	VOYA FINANCIAL INC COMPANY GUAR 02/18 2.9					2.9	15 Feb 2018		
	31,000.000	Local	100.114258	31,035.42	100.910100	31,282.13	246.71	0.01	
		Base	100.114258	31,035.42	100.910100	31,282.13	246.71	0.01	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.7	29 Jul 2025		

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		70,000.000	Local 99.872329	69,910.63	104.548000	73,183.60	3,272.97	0.02	
			Base 99.872329	69,910.63	104.548000	73,183.60	3,272.97	0.02	
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9				4.9	29 Jul 2045			
		120,000.000	Local 102.969242	123,563.09	112.128900	134,554.68	10,991.59	0.03	
			Base 102.969242	123,563.09	112.128900	134,554.68	10,991.59	0.03	
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625	15 Jan 2022			
		140,000.000	Local 119.682536	167,555.55	122.361400	171,305.96	3,750.41	0.04	
			Base 119.682536	167,555.55	122.361400	171,305.96	3,750.41	0.04	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017	26 Jun 2024			
		900,000.000	Local 99.732839	897,595.55	94.073100	846,657.90	-50,937.65	0.20	
			Base 99.732839	897,595.55	94.073100	846,657.90	-50,937.65	0.19	
46619RAA4	321 HENDERSON RECEIVABLES LLC HENDR 2015 2A A 144A				3.87	15 Mar 2058			
		1,511,034.320	Local 99.925175	1,509,903.69	99.240790	1,499,562.40	-10,341.29	0.36	
Original Face:		1,550,000.000	Base 99.925175	1,509,903.69	99.240790	1,499,562.40	-10,341.29	0.34	
46625HGN4	JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125				6.125	27 Jun 2017			
		430,000.000	Local 100.116858	430,502.49	101.049800	434,514.14	4,011.65	0.10	
			Base 100.116858	430,502.49	101.049800	434,514.14	4,011.65	0.10	
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.35	15 Aug 2021			
		150,000.000	Local 105.411107	158,116.66	107.021200	160,531.80	2,415.14	0.04	
			Base 105.411107	158,116.66	107.021200	160,531.80	2,415.14	0.04	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		380,000.000	Local 99.719192	378,932.93	105.356200	400,353.56	21,420.63	0.10	
			Base 99.719192	378,932.93	105.356200	400,353.56	21,420.63	0.09	
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.25	01 Oct 2027			
		100,000.000	Local 106.954630	106,954.63	102.452200	102,452.20	-4,502.43	0.02	
			Base 106.954630	106,954.63	102.452200	102,452.20	-4,502.43	0.02	
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C				5.046563	15 Nov 2045			
		60,000.000	Local 100.445067	60,267.04	104.528610	62,717.17	2,450.13	0.01	
Original Face:		60,000.000	Base 100.445067	60,267.04	104.528610	62,717.17	2,450.13	0.01	
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A				4.813995	15 Feb 2047			

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Original Face:	700,000.000	Local	94.374849	660,623.94	85.697390	599,881.73	-60,742.21	0.14	
	700,000.000	Base	94.374849	660,623.94	85.697390	599,881.73	-60,742.21	0.14	
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A				4.66039	15 Aug 2047			
Original Face:	700,000.000	Local	91.962573	643,738.01	82.174580	575,222.06	-68,515.95	0.14	
	700,000.000	Base	91.962573	643,738.01	82.174580	575,222.06	-68,515.95	0.13	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.9965	15 Aug 2047			
Original Face:	250,000.000	Local	102.754796	256,886.99	103.559620	258,899.05	2,012.06	0.06	
	250,000.000	Base	102.754796	256,886.99	103.559620	258,899.05	2,012.06	0.06	
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				0.98833	27 Jul 2036			
Original Face:	1,082,320.950	Local	95.990972	1,038,930.40	97.011970	1,049,980.88	11,050.48	0.25	
	1,560,000.000	Base	95.990972	1,038,930.40	97.011970	1,049,980.88	11,050.48	0.24	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A				0.98833	27 Jul 2046			
Original Face:	916,618.150	Local	96.096264	880,835.80	96.864260	887,875.39	7,039.59	0.21	
	1,590,000.000	Base	96.096264	880,835.80	96.864260	887,875.39	7,039.59	0.20	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				4.66222	15 May 2028			
Original Face:	400,000.000	Local	98.273443	393,093.77	93.380720	373,522.88	-19,570.89	0.09	
	400,000.000	Base	98.273443	393,093.77	93.380720	373,522.88	-19,570.89	0.09	
47009YAF4	JAGUAR HOLDING COMPANY II 2015 TERM LOAN B					18 Aug 2022			
	496,212.110	Local	100.372494	498,060.47	100.275000	497,576.69	-483.78	0.12	
		Base	100.372494	498,060.47	100.275000	497,576.69	-483.78	0.11	
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625				3.625	03 Mar 2037			
	130,000.000	Local	97.306923	126,499.00	99.167500	128,917.75	2,418.75	0.03	
		Base	97.306923	126,499.00	99.167500	128,917.75	2,418.75	0.03	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.5	01 Feb 2043			
	50,000.000	Local	101.769780	50,884.89	104.156400	52,078.20	1,193.31	0.01	
		Base	101.769780	50,884.89	104.156400	52,078.20	1,193.31	0.01	
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024			
	570,000.000	Local	111.489328	635,489.17	118.058000	672,930.60	37,441.43	0.16	
		Base	111.489328	635,489.17	118.058000	672,930.60	37,441.43	0.15	
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3				5.3	01 Dec 2034			

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	190,000.000	Local		78.918705	149,945.54	100.357300	190,678.87	40,733.33	0.05
		Base		78.918705	149,945.54	100.357300	190,678.87	40,733.33	0.04
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375	10 Feb 2020		
	18,000.000	Local		108.179833	19,472.37	108.645300	19,556.15	83.78	0.00
		Base		108.179833	19,472.37	108.645300	19,556.15	83.78	0.00
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	290,000.000	Local		100.574690	291,666.60	102.293000	296,649.70	4,983.10	0.07
		Base		100.574690	291,666.60	102.293000	296,649.70	4,983.10	0.07
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	80,000.000	Local		103.490575	82,792.46	104.375200	83,500.16	707.70	0.02
		Base		103.490575	82,792.46	104.375200	83,500.16	707.70	0.02
501499AB3	KUWAIT INTL BOND SR UNSECURED 144A 03/27 3.5					3.5	20 Mar 2027		
	370,000.000	Local		99.029108	366,407.70	101.125000	374,162.50	7,754.80	0.09
		Base		99.029108	366,407.70	101.125000	374,162.50	7,754.80	0.09
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.0	23 Dec 2036		
	226,160.310	Local		91.709284	207,410.00	97.500000	220,506.30	13,096.30	0.05
Original Face:	710,000.000	Base		91.709284	207,410.00	97.500000	220,506.30	13,096.30	0.05
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875	01 Nov 2026		
	160,000.000	Local		99.634725	159,415.56	102.000000	163,200.00	3,784.44	0.04
		Base		99.634725	159,415.56	102.000000	163,200.00	3,784.44	0.04
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	328,679.890	Local		26.000003	85,456.78	13.000000	42,728.39	-42,728.39	0.01
		Base		26.000003	85,456.78	13.000000	42,728.39	-42,728.39	0.01
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.5	19 Jul 2017		
	790,000.000	Local		99.752896	788,047.88	0.438000	3,460.20	-784,587.68	0.00
		Base		99.752896	788,047.88	0.438000	3,460.20	-784,587.68	0.00
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024						22 Feb 2024		
	250,000.000	Local		100.499272	251,248.18	100.050000	250,125.00	-1,123.18	0.06
		Base		100.499272	251,248.18	100.050000	250,125.00	-1,123.18	0.06
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.5	04 Nov 2024		

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	250,000.000	Local		99.549044	248,872.61	102.620000	256,550.00	7,677.39	0.06
		Base		99.549044	248,872.61	102.620000	256,550.00	7,677.39	0.06
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.5	14 Sep 2020		
	100,000.000	Local		100.636570	100,636.57	111.165100	111,165.10	10,528.53	0.03
		Base		100.636570	100,636.57	111.165100	111,165.10	10,528.53	0.03
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.1	15 Jan 2023		
	40,000.000	Local		100.722350	40,288.94	101.368000	40,547.20	258.26	0.01
		Base		100.722350	40,288.94	101.368000	40,547.20	258.26	0.01
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	80,000.000	Local		106.366213	85,092.97	106.203200	84,962.56	-130.41	0.02
		Base		106.366213	85,092.97	106.203200	84,962.56	-130.41	0.02
55027YAD0	LUMINENT MORTGAGE TRUST LUM 2006 6 A1					1.18167	25 Oct 2046		
	311,191.890	Local		72.263831	224,879.18	85.622810	266,451.24	41,572.06	0.06
Original Face:	1,500,000.000	Base		72.263831	224,879.18	85.622810	266,451.24	41,572.06	0.06
55303KAC7	MGM GROWTH PPTYS OPER PARTNER TERM LOAN B						25 Apr 2023		
	199,496.220	Local		100.869946	201,231.73	100.400000	200,294.20	-937.53	0.05
		Base		100.869946	201,231.73	100.400000	200,294.20	-937.53	0.05
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B						07 Jun 2023		
	456,051.870	Local		100.441391	458,064.84	101.187500	461,467.49	3,402.65	0.11
		Base		100.441391	458,064.84	101.187500	461,467.49	3,402.65	0.11
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A					1.28167	25 May 2037		
	2,065,824.790	Local		91.847776	1,897,414.13	88.484730	1,827,939.49	-69,474.64	0.43
Original Face:	10,140,000.000	Base		91.847776	1,897,414.13	88.484730	1,827,939.49	-69,474.64	0.42
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A					3.1358	25 Nov 2035		
	275,603.670	Local		87.795885	241,968.68	74.672560	205,800.32	-36,168.36	0.05
Original Face:	760,000.000	Base		87.795885	241,968.68	74.672560	205,800.32	-36,168.36	0.05
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	270,000.000	Local		99.711522	269,221.11	102.279800	276,155.46	6,934.35	0.07
		Base		99.711522	269,221.11	102.279800	276,155.46	6,934.35	0.06
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.35	01 Apr 2027		

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	510,000.000	Local		100.000000	510,000.00	100.710900	513,625.59	3,625.59	0.12
		Base		100.000000	510,000.00	100.710900	513,625.59	3,625.59	0.12
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.75	10 Feb 2025		
	100,000.000	Local		99.866670	99,866.67	98.718800	98,718.80	-1,147.87	0.02
		Base		99.866670	99,866.67	98.718800	98,718.80	-1,147.87	0.02
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	760,000.000	Local		103.848175	789,246.13	109.750000	834,100.00	44,853.87	0.20
		Base		103.848175	789,246.13	109.750000	834,100.00	44,853.87	0.19
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.7	12 Feb 2025		
	70,000.000	Local		97.418400	68,192.88	98.267700	68,787.39	594.51	0.02
		Base		97.418400	68,192.88	98.267700	68,787.39	594.51	0.02
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	530,000.000	Local		99.832489	529,112.19	94.617000	501,470.10	-27,642.09	0.12
		Base		99.832489	529,112.19	94.617000	501,470.10	-27,642.09	0.11
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.45	08 Aug 2036		
	20,000.000	Local		99.594450	19,918.89	94.737500	18,947.50	-971.39	0.00
		Base		99.594450	19,918.89	94.737500	18,947.50	-971.39	0.00
594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95					3.95	08 Aug 2056		
	60,000.000	Local		95.297683	57,178.61	93.456600	56,073.96	-1,104.65	0.01
		Base		95.297683	57,178.61	93.456600	56,073.96	-1,104.65	0.01
594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	310,000.000	Local		99.286584	307,788.41	100.642500	311,991.75	4,203.34	0.07
		Base		99.286584	307,788.41	100.642500	311,991.75	4,203.34	0.07
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	480,000.000	Local		99.649671	478,318.42	101.534700	487,366.56	9,048.14	0.12
		Base		99.649671	478,318.42	101.534700	487,366.56	9,048.14	0.11
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1					4.1	06 Feb 2037		
	10,000.000	Local		100.675800	10,067.58	103.205100	10,320.51	252.93	0.00
		Base		100.675800	10,067.58	103.205100	10,320.51	252.93	0.00
594918CB8	MICROSOFT CORP SR UNSECURED 02/57 4.5					4.5	06 Feb 2057		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		140,000.000	Local 102.027600	142,838.64	102.948500	144,127.90	1,289.26	0.03
			Base 102.027600	142,838.64	102.948500	144,127.90	1,289.26	0.03
59562VAR8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5				6.5	15 Sep 2037		
		40,000.000	Local 129.436075	51,774.43	130.087500	52,035.00	260.57	0.01
			Base 129.436075	51,774.43	130.087500	52,035.00	260.57	0.01
606822AL8	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/22 2.998				2.998	22 Feb 2022		
		110,000.000	Local 100.387536	110,426.29	100.653200	110,718.52	292.23	0.03
			Base 100.387536	110,426.29	100.653200	110,718.52	292.23	0.03
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5				3.5	01 May 2022		
		20,000.000	Local 100.119500	20,023.90	103.330500	20,666.10	642.20	0.00
			Base 100.119500	20,023.90	103.330500	20,666.10	642.20	0.00
61690KAG7	MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS				3.214	15 Feb 2046		
		21,000.000	Local 102.615667	21,549.29	100.472680	21,099.26	-450.03	0.01
Original Face:		21,000.000	Base 102.615667	21,549.29	100.472680	21,099.26	-450.03	0.00
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A				4.647723	15 Nov 2045		
		250,000.000	Local 99.256816	248,142.04	95.969890	239,924.73	-8,217.31	0.06
Original Face:		250,000.000	Base 99.256816	248,142.04	95.969890	239,924.73	-8,217.31	0.05
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4				4.083832	15 Jul 2046		
		50,000.000	Local 103.351080	51,675.54	107.140170	53,570.09	1,894.55	0.01
Original Face:		50,000.000	Base 103.351080	51,675.54	107.140170	53,570.09	1,894.55	0.01
627048AK7	MURRAY ENERGY CORPORATION 2015 TERM LOAN B					16 Apr 2020		
		286,570.680	Local 98.020422	280,897.79	96.604200	276,839.31	-4,058.48	0.07
			Base 98.020422	280,897.79	96.604200	276,839.31	-4,058.48	0.06
62886HAM3	NCL CORPORATION LTD SR UNSECURED 144A 11/20 4.625				4.625	15 Nov 2020		
		140,000.000	Local 100.000000	140,000.00	102.125000	142,975.00	2,975.00	0.03
			Base 100.000000	140,000.00	102.125000	142,975.00	2,975.00	0.03
637640AE3	NATIONAL SEMICONDUCTOR SR UNSECURED 06/17 6.6				6.6	15 Jun 2017		
		20,000.000	Local 100.146350	20,029.27	101.064200	20,212.84	183.57	0.00
			Base 100.146350	20,029.27	101.064200	20,212.84	183.57	0.00
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974				1.974	15 Apr 2019		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
	100,000.000	Local	100.331630	100,331.63	100,331.63	100.226100	100,226.10	-105.53	0.02	
		Base	100.331630	100,331.63	100,331.63	100.226100	100,226.10	-105.53	0.02	
64021SAC3	NEIMAN MARCUS GROUP LTD INC OTHER TERM LOANS						25 Oct 2020			
	82,911.380	Local	99.824825	82,766.14	82,766.14	80.187500	66,484.56	-16,281.58	0.02	
		Base	99.824825	82,766.14	82,766.14	80.187500	66,484.56	-16,281.58	0.02	
64072UAD4	NEPTUNE FINCO CORP TERM LOAN B						11 Oct 2024			
	342,105.260	Local	100.929612	345,285.51	345,285.51	99.708300	341,107.34	-4,178.17	0.08	
		Base	100.929612	345,285.51	345,285.51	99.708300	341,107.34	-4,178.17	0.08	
64110LALO	NETFLIX INC SR UNSECURED 02/25 5.875						15 Feb 2025			
	60,000.000	Local	104.509067	62,705.44	62,705.44	107.500000	64,500.00	1,794.56	0.02	
		Base	104.509067	62,705.44	62,705.44	107.500000	64,500.00	1,794.56	0.01	
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15						01 Apr 2021			
	90,000.000	Local	100.169644	90,152.68	90,152.68	102.154100	91,938.69	1,786.01	0.02	
		Base	100.169644	90,152.68	90,152.68	102.154100	91,938.69	1,786.01	0.02	
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85						01 Apr 2023			
	220,000.000	Local	102.108641	224,639.01	224,639.01	103.357400	227,386.28	2,747.27	0.05	
		Base	102.108641	224,639.01	224,639.01	103.357400	227,386.28	2,747.27	0.05	
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6						01 Mar 2041			
	120,000.000	Local	101.976658	122,371.99	122,371.99	111.076400	133,291.68	10,919.69	0.03	
		Base	101.976658	122,371.99	122,371.99	111.076400	133,291.68	10,919.69	0.03	
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15						15 Dec 2021			
	180,000.000	Local	100.695061	181,251.11	181,251.11	104.925400	188,865.72	7,614.61	0.04	
		Base	100.695061	181,251.11	181,251.11	104.925400	188,865.72	7,614.61	0.04	
65540VAL5	NOMURA RESECURITIZATION TRUST NMRR 2015 6R 3A1 144A						26 May 2046			
	650,955.030	Local	95.766084	623,394.14	623,394.14	100.000880	650,960.76	27,566.62	0.15	
Original Face:	1,320,000.000	Base	95.766084	623,394.14	623,394.14	100.000880	650,960.76	27,566.62	0.15	
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A						26 Feb 2046			
	1,633,935.800	Local	96.718829	1,580,323.57	1,580,323.57	95.805830	1,565,405.75	-14,917.82	0.37	
Original Face:	2,410,000.000	Base	96.718829	1,580,323.57	1,580,323.57	95.805830	1,565,405.75	-14,917.82	0.36	
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25						21 Sep 2022			

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	200,000.000	Local		102.273865	204,547.73	104.096700	208,193.40	3,645.67	0.05
		Base		102.273865	204,547.73	104.096700	208,193.40	3,645.67	0.05
66704JBX5	NORTHSTAR EDU FIN INC DE NRSSTD 01/46 ADJUSTABLE VAR					0.683	29 Jan 2046		
	175,000.000	Local		84.268737	147,470.29	92.092900	161,162.58	13,692.29	0.04
		Base		84.268737	147,470.29	92.092900	161,162.58	13,692.29	0.04
67054KAA7	SFR GROUP SA SR SECURED 144A 05/26 7.375					7.375	01 May 2026		
	200,000.000	Local		100.737085	201,474.17	103.000000	206,000.00	4,525.83	0.05
		Base		100.737085	201,474.17	103.000000	206,000.00	4,525.83	0.05
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.5	22 Oct 2025		
	280,000.000	Local		97.396936	272,711.42	98.525000	275,870.00	3,158.58	0.07
		Base		97.396936	272,711.42	98.525000	275,870.00	3,158.58	0.06
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125	15 Feb 2022		
	100,000.000	Local		99.138680	99,138.68	102.069000	102,069.00	2,930.32	0.02
		Base		99.138680	99,138.68	102.069000	102,069.00	2,930.32	0.02
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.4	15 Apr 2026		
	180,000.000	Local		99.791356	179,624.44	99.807000	179,652.60	28.16	0.04
		Base		99.791356	179,624.44	99.807000	179,652.60	28.16	0.04
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	70,000.000	Local		99.092700	69,364.89	101.413700	70,989.59	1,624.70	0.02
		Base		99.092700	69,364.89	101.413700	70,989.59	1,624.70	0.02
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	210,000.000	Local		99.805010	209,590.52	96.508700	202,668.27	-6,922.25	0.05
		Base		99.805010	209,590.52	96.508700	202,668.27	-6,922.25	0.05
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	170,000.000	Local		99.695318	169,482.04	96.201300	163,542.21	-5,939.83	0.04
		Base		99.695318	169,482.04	96.201300	163,542.21	-5,939.83	0.04
68245XAA7	1011778 BC / NEW RED FIN SECURED 144A 04/22 6					6.0	01 Apr 2022		
	100,000.000	Local		100.000000	100,000.00	103.750000	103,750.00	3,750.00	0.02
		Base		100.000000	100,000.00	103.750000	103,750.00	3,750.00	0.02
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		

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		200,000.000	Local 99.966070	199,932.14	99.974000	199,948.00	15.86	0.05
			Base 99.966070	199,932.14	99.974000	199,948.00	15.86	0.05
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034		
		460,000.000	Local 122.887122	565,280.76	125.191500	575,880.90	10,600.14	0.14
			Base 122.887122	565,280.76	125.191500	575,880.90	10,600.14	0.13
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.25	15 Aug 2022		
		50,000.000	Local 100.876580	50,438.29	104.000000	52,000.00	1,561.71	0.01
			Base 100.876580	50,438.29	104.000000	52,000.00	1,561.71	0.01
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.5	15 Feb 2024		
		70,000.000	Local 100.367671	70,257.37	104.000000	72,800.00	2,542.63	0.02
			Base 100.367671	70,257.37	104.000000	72,800.00	2,542.63	0.02
70215EAM5	PARTY CITY HLDGS INC TERM LOAN					19 Aug 2022		
		378,592.270	Local 99.802439	377,844.32	99.625000	377,172.55	-671.77	0.09
			Base 99.802439	377,844.32	99.625000	377,172.55	-671.77	0.09
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625	15 Jun 2035		
		210,000.000	Local 108.963724	228,823.82	103.010000	216,321.00	-12,502.82	0.05
			Base 108.963724	228,823.82	103.010000	216,321.00	-12,502.82	0.05
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4				4.0	05 Mar 2042		
		50,000.000	Local 91.539800	45,769.90	99.430900	49,715.45	3,945.55	0.01
			Base 91.539800	45,769.90	99.430900	49,715.45	3,945.55	0.01
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45				4.45	15 Jan 2022		
		340,000.000	Local 103.690968	352,549.29	106.451600	361,935.44	9,386.15	0.09
			Base 103.690968	352,549.29	106.451600	361,935.44	9,386.15	0.08
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625	18 Nov 2050		
		240,000.000	Local 112.490492	269,977.18	119.125000	285,900.00	15,922.82	0.07
			Base 112.490492	269,977.18	119.125000	285,900.00	15,922.82	0.07
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375	27 Jan 2021		
		690,000.000	Local 99.175025	684,307.67	102.650000	708,285.00	23,977.33	0.17
			Base 99.175025	684,307.67	102.650000	708,285.00	23,977.33	0.16
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.25	17 Mar 2024		

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	82,000.000	Local	101.763317	83,445.92	102.550000	84,091.00	645.08	0.02	
		Base	101.763317	83,445.92	102.550000	84,091.00	645.08	0.02	
71647NAR0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/22 6.125					6.125	17 Jan 2022		
	230,000.000	Local	100.000000	230,000.00	104.950000	241,385.00	11,385.00	0.06	
		Base	100.000000	230,000.00	104.950000	241,385.00	11,385.00	0.06	
71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375	17 Jan 2027		
	240,000.000	Local	101.004254	242,410.21	105.720000	253,728.00	11,317.79	0.06	
		Base	101.004254	242,410.21	105.720000	253,728.00	11,317.79	0.06	
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	40,000.000	Local	101.825650	40,730.26	88.255000	35,302.00	-5,428.26	0.01	
		Base	101.825650	40,730.26	88.255000	35,302.00	-5,428.26	0.01	
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local	99.279447	297,838.34	97.522000	292,566.00	-5,272.34	0.07	
		Base	99.279447	297,838.34	97.522000	292,566.00	-5,272.34	0.07	
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875	04 Aug 2026		
	20,000.000	Local	99.829550	19,965.91	111.000000	22,200.00	2,234.09	0.01	
		Base	99.829550	19,965.91	111.000000	22,200.00	2,234.09	0.01	
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	650,937.340	Local	100.206041	652,278.54	95.500000	621,645.16	-30,633.38	0.15	
		Base	100.206041	652,278.54	95.500000	621,645.16	-30,633.38	0.14	
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.9	15 Nov 2021		
	180,000.000	Local	99.328839	178,791.91	101.205900	182,170.62	3,378.71	0.04	
		Base	99.328839	178,791.91	101.205900	182,170.62	3,378.71	0.04	
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	70,000.000	Local	96.815443	67,770.81	101.828400	71,279.88	3,509.07	0.02	
		Base	96.815443	67,770.81	101.828400	71,279.88	3,509.07	0.02	
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local	98.495200	9,849.52	98.802900	9,880.29	30.77	0.00	
		Base	98.495200	9,849.52	98.802900	9,880.29	30.77	0.00	
73755LAH0	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875					4.875	30 Mar 2020		

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,000.000	Local 102.423900	10,242.39	105.964900	10,596.49	354.10	0.00	
			Base 102.423900	10,242.39	105.964900	10,596.49	354.10	0.00	
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875	01 Mar 2021			
		130,000.000	Local 102.197038	132,856.15	106.250000	138,125.00	5,268.85	0.03	
			Base 102.197038	132,856.15	106.250000	138,125.00	5,268.85	0.03	
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR				11.0	29 Dec 2049			
		160,000.000	Local 104.447919	167,116.67	116.750000	186,800.00	19,683.33	0.04	
			Base 104.447919	167,116.67	116.750000	186,800.00	19,683.33	0.04	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875				4.875	15 May 2025			
		220,000.000	Local 98.756323	217,263.91	95.750000	210,650.00	-6,613.91	0.05	
			Base 98.756323	217,263.91	95.750000	210,650.00	-6,613.91	0.05	
75886AAJ7	REGENCY ENERGY PARTNERS COMPANY GUAR 11/23 4.5				4.5	01 Nov 2023			
		50,000.000	Local 100.000000	50,000.00	102.612000	51,306.00	1,306.00	0.01	
			Base 100.000000	50,000.00	102.612000	51,306.00	1,306.00	0.01	
75886AAL2	REGENCY ENERGY PART/FINA COMPANY GUAR 03/22 5.875				5.875	01 Mar 2022			
		128,000.000	Local 101.314586	129,682.67	109.908600	140,683.01	11,000.34	0.03	
			Base 101.314586	129,682.67	109.908600	140,683.01	11,000.34	0.03	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3				6.0	25 Jul 2037			
		216,987.200	Local 78.902097	171,207.45	67.370480	146,185.32	-25,022.13	0.03	
Original Face:		420,000.000	Base 78.902097	171,207.45	67.370480	146,185.32	-25,022.13	0.03	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
		280,000.000	Local 105.684925	295,917.79	117.440500	328,833.40	32,915.61	0.08	
			Base 105.684925	295,917.79	117.440500	328,833.40	32,915.61	0.07	
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125				8.125	23 Jun 2019			
		10,000.000	Local 110.652600	11,065.26	112.741000	11,274.10	208.84	0.00	
			Base 110.652600	11,065.26	112.741000	11,274.10	208.84	0.00	
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125				5.125	15 Jul 2023			
		110,000.000	Local 103.068318	113,375.15	102.750000	113,025.00	-350.15	0.03	
			Base 103.068318	113,375.15	102.750000	113,025.00	-350.15	0.03	
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023			

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		207,291.260	Local 100.187094	207,679.09	100.390600	208,100.94	421.85	0.05	
			Base 100.187094	207,679.09	100.390600	208,100.94	421.85	0.05	
775109AK7	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8				6.8	15 Aug 2018			
		70,000.000	Local 100.850714	70,595.50	106.732000	74,712.40	4,116.90	0.02	
			Base 100.850714	70,595.50	106.732000	74,712.40	4,116.90	0.02	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024			
		890,000.000	Local 101.754985	905,619.37	101.120600	899,973.34	-5,646.03	0.21	
			Base 101.754985	905,619.37	101.120600	899,973.34	-5,646.03	0.21	
78412FAP9	SESI LLC COMPANY GUAR 12/21 7.125				7.125	15 Dec 2021			
		20,000.000	Local 100.000000	20,000.00	101.250000	20,250.00	250.00	0.00	
			Base 100.000000	20,000.00	101.250000	20,250.00	250.00	0.00	
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.0	25 Mar 2020			
		140,000.000	Local 99.964821	139,950.75	108.625000	152,075.00	12,124.25	0.04	
			Base 99.964821	139,950.75	108.625000	152,075.00	12,124.25	0.03	
78447AAA2	SLM STUDENT LOAN TRUST SLMA 2012 3 A				1.63167	27 Dec 2038			
		1,244,571.330	Local 96.813279	1,204,910.32	98.751540	1,229,033.35	24,123.03	0.29	
Original Face:		2,500,000.000	Base 96.813279	1,204,910.32	98.751540	1,229,033.35	24,123.03	0.28	
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.5	28 Oct 2029			
		318,376.680	Local 98.577364	313,847.34	97.800000	311,372.39	-2,474.95	0.07	
Original Face:		910,000.000	Base 98.577364	313,847.34	97.800000	311,372.39	-2,474.95	0.07	
78454LAH3	SM ENERGY CO SR UNSECURED 01/24 5				5.0	15 Jan 2024			
		30,000.000	Local 56.198933	16,859.68	94.500000	28,350.00	11,490.32	0.01	
			Base 56.198933	16,859.68	94.500000	28,350.00	11,490.32	0.01	
79970YAB1	SANCHEZ ENERGY CORP COMPANY GUAR 06/21 7.75				7.75	15 Jun 2021			
		620,000.000	Local 76.320356	473,186.21	98.750000	612,250.00	139,063.79	0.15	
			Base 76.320356	473,186.21	98.750000	612,250.00	139,063.79	0.14	
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.5	17 Jul 2025			
		40,000.000	Local 101.080950	40,432.38	101.849300	40,739.72	307.34	0.01	
			Base 101.080950	40,432.38	101.849300	40,739.72	307.34	0.01	
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3				3.0	21 Dec 2020			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	270,000.000	Local	99.828807	269,537.78	102.252500	276,081.75	6,543.97	0.07	
		Base	99.828807	269,537.78	102.252500	276,081.75	6,543.97	0.06	
822538AC8	SHELF DRILL HOLD LTD SECURED 144A 11/20 9.5					9.5	02 Nov 2020		
	18,119.000	Local	99.196700	17,973.45	93.500000	16,941.27	-1,032.18	0.00	
		Base	99.196700	17,973.45	93.500000	16,941.27	-1,032.18	0.00	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	180,000.000	Local	123.410583	222,139.05	128.854700	231,938.46	9,799.41	0.06	
		Base	123.410583	222,139.05	128.854700	231,938.46	9,799.41	0.05	
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	70,000.000	Local	104.908143	73,435.70	103.818700	72,673.09	-762.61	0.02	
		Base	104.908143	73,435.70	103.818700	72,673.09	-762.61	0.02	
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	310,000.000	Local	99.807374	309,402.86	101.410300	314,371.93	4,969.07	0.07	
		Base	99.807374	309,402.86	101.410300	314,371.93	4,969.07	0.07	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	40,000.000	Local	104.754825	41,901.93	95.721800	38,288.72	-3,613.21	0.01	
		Base	104.754825	41,901.93	95.721800	38,288.72	-3,613.21	0.01	
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.75	12 Sep 2046		
	20,000.000	Local	92.229450	18,445.89	91.960500	18,392.10	-53.79	0.00	
		Base	92.229450	18,445.89	91.960500	18,392.10	-53.79	0.00	
82937JAA2	SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A 05/17 2.75					2.75	17 May 2017		
	200,000.000	Local	99.992685	199,985.37	100.137100	200,274.20	288.83	0.05	
		Base	99.992685	199,985.37	100.137100	200,274.20	288.83	0.05	
831641FF7	SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1					2.507	10 Mar 2026		
	548,757.340	Local	100.000000	548,757.34	99.772560	547,509.25	-1,248.09	0.13	
Original Face:	550,000.000	Base	100.000000	548,757.34	99.772560	547,509.25	-1,248.09	0.12	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	400,000.000	Local	98.327760	393,311.04	98.025249	392,101.00	-1,210.04	0.09	
		Base	98.327760	393,311.04	98.025249	392,101.00	-1,210.04	0.09	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	140,000.000	Local	114.501921	160,302.69	133.376800	186,727.52	26,424.83	0.04	
		Base	114.501921	160,302.69	133.376800	186,727.52	26,424.83	0.04	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.75	15 Jul 2025		
	70,000.000	Local	103.705329	72,593.73	105.750000	74,025.00	1,431.27	0.02	
		Base	103.705329	72,593.73	105.750000	74,025.00	1,431.27	0.02	
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9					9.0	15 Nov 2018		
	230,000.000	Local	106.473361	244,888.73	108.875000	250,412.50	5,523.77	0.06	
		Base	106.473361	244,888.73	108.875000	250,412.50	5,523.77	0.06	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625	15 Feb 2025		
	260,000.000	Local	93.058888	241,953.11	109.250000	284,050.00	42,096.89	0.07	
		Base	93.058888	241,953.11	109.250000	284,050.00	42,096.89	0.06	
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	200,000.000	Local	104.793110	209,586.22	103.113000	206,226.00	-3,360.22	0.05	
		Base	104.793110	209,586.22	103.113000	206,226.00	-3,360.22	0.05	
857477AF0	STATE STREET CORP JR SUBORDINA 03/18 4.956					4.956	15 Mar 2018		
	230,000.000	Local	100.535991	231,232.78	102.830000	236,509.00	5,276.22	0.06	
		Base	100.535991	231,232.78	102.830000	236,509.00	5,276.22	0.05	
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	550,000.000	Local	102.914756	566,031.16	104.963600	577,299.80	11,268.64	0.14	
		Base	102.914756	566,031.16	104.963600	577,299.80	11,268.64	0.13	
85771PAB8	STATOIL ASA COMPANY GUAR 08/17 3.125					3.125	17 Aug 2017		
	150,000.000	Local	99.930340	149,895.51	100.637300	150,955.95	1,060.44	0.04	
		Base	99.930340	149,895.51	100.637300	150,955.95	1,060.44	0.03	
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1					1.70167	25 Sep 2035		
	1,370,000.000	Local	93.089016	1,275,319.52	93.662350	1,283,174.20	7,854.68	0.31	
Original Face:	1,370,000.000	Base	93.089016	1,275,319.52	93.662350	1,283,174.20	7,854.68	0.29	
86562MAE0	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058					2.058	14 Jul 2021		
	160,000.000	Local	97.057581	155,292.13	97.344000	155,750.40	458.27	0.04	
		Base	97.057581	155,292.13	97.344000	155,750.40	458.27	0.04	
877249AC6	TAYLOR MORRISON COMM/MON COMPANY GUAR 144A 04/21 5.25					5.25	15 Apr 2021		

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		130,000.000	Local 98.741738	128,364.26	103.000000	133,900.00	5,535.74	0.03
			Base 98.741738	128,364.26	103.000000	133,900.00	5,535.74	0.03
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.85	16 Dec 2039		
		180,000.000	Local 102.873150	185,171.67	132.183300	237,929.94	52,758.27	0.06
			Base 102.873150	185,171.67	132.183300	237,929.94	52,758.27	0.05
87938WAG8	TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221				6.221	03 Jul 2017		
		60,000.000	Local 99.777433	59,866.46	101.100000	60,660.00	793.54	0.01
			Base 99.777433	59,866.46	101.100000	60,660.00	793.54	0.01
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877				5.877	15 Jul 2019		
		10,000.000	Local 100.197900	10,019.79	108.018500	10,801.85	782.06	0.00
			Base 100.197900	10,019.79	108.018500	10,801.85	782.06	0.00
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125				8.125	01 Apr 2022		
		60,000.000	Local 98.708350	59,225.01	104.375000	62,625.00	3,399.99	0.01
			Base 98.708350	59,225.01	104.375000	62,625.00	3,399.99	0.01
883556AZ5	THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6				3.6	15 Aug 2021		
		80,000.000	Local 99.908025	79,926.42	103.790000	83,032.00	3,105.58	0.02
			Base 99.908025	79,926.42	103.790000	83,032.00	3,105.58	0.02
887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25				6.25	29 Mar 2041		
		220,000.000	Local 125.658600	276,448.92	114.835900	252,638.98	-23,809.94	0.06
			Base 125.658600	276,448.92	114.835900	252,638.98	-23,809.94	0.06
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375				8.375	15 Jul 2033		
		170,000.000	Local 111.013712	188,723.31	133.432100	226,834.57	38,111.26	0.05
			Base 111.013712	188,723.31	133.432100	226,834.57	38,111.26	0.05
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.3	01 Jul 2038		
		260,000.000	Local 120.767704	313,996.03	123.916700	322,183.42	8,187.39	0.08
			Base 120.767704	313,996.03	123.916700	322,183.42	8,187.39	0.07
88732JAP3	TIME WARNER CABLE LLC SR SECURED 02/19 8.75				8.75	14 Feb 2019		
		10,000.000	Local 104.172500	10,417.25	111.781400	11,178.14	760.89	0.00
			Base 104.172500	10,417.25	111.781400	11,178.14	760.89	0.00
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5				5.0	01 Feb 2020		

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	10,000.000	Local		107.081900	10,708.19	106.357100	10,635.71	-72.48	0.00
		Base		107.081900	10,708.19	106.357100	10,635.71	-72.48	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	30,000.000	Local		113.062133	33,918.64	106.156000	31,846.80	-2,071.84	0.01
		Base		113.062133	33,918.64	106.156000	31,846.80	-2,071.84	0.01
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	210,000.000	Local		100.796733	211,673.14	128.404300	269,649.03	57,975.89	0.06
		Base		100.796733	211,673.14	128.404300	269,649.03	57,975.89	0.06
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5					4.5	15 Feb 2021		
	40,000.000	Local		100.082050	40,032.82	106.673600	42,669.44	2,636.62	0.01
		Base		100.082050	40,032.82	106.673600	42,669.44	2,636.62	0.01
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	40,000.000	Local		103.733175	41,493.27	104.816600	41,926.64	433.37	0.01
		Base		103.733175	41,493.27	104.816600	41,926.64	433.37	0.01
90351DAB3	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125					4.125	24 Sep 2025		
	240,000.000	Local		99.836838	239,608.41	101.691900	244,060.56	4,452.15	0.06
		Base		99.836838	239,608.41	101.691900	244,060.56	4,452.15	0.06
90352JAA1	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 05/23 3.491					3.491	23 May 2023		
	340,000.000	Local		99.998003	339,993.21	100.645400	342,194.36	2,201.15	0.08
		Base		99.998003	339,993.21	100.645400	342,194.36	2,201.15	0.08
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253	23 Mar 2028		
	340,000.000	Local		100.000000	340,000.00	101.432900	344,871.86	4,871.86	0.08
		Base		100.000000	340,000.00	101.432900	344,871.86	4,871.86	0.08
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.75	03 Nov 2020		
	100,000.000	Local		99.128980	99,128.98	105.092900	105,092.90	5,963.92	0.03
		Base		99.128980	99,128.98	105.092900	105,092.90	5,963.92	0.02
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.75	15 Nov 2024		
	160,000.000	Local		101.790175	162,864.28	104.250000	166,800.00	3,935.72	0.04
		Base		101.790175	162,864.28	104.250000	166,800.00	3,935.72	0.04
912810FR4	TSY INFL IX N/B 01/25 2.375					2.375	15 Jan 2025		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	1,210,766.890	Local	112.172587	1,358,148.54	115.335100	1,396,439.20	38,290.66	0.33	
	940,000.000	Base	112.172588	1,358,148.56	115.335100	1,396,439.20	38,290.64	0.32	
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125	15 Feb 2040		
Original Face:	673,992.000	Local	124.260051	837,502.80	126.129600	850,103.41	12,600.61	0.20	
	600,000.000	Base	124.260051	837,502.80	126.129600	850,103.41	12,600.61	0.19	
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125	15 Feb 2041		
Original Face:	243,911.800	Local	119.381756	291,186.19	126.759800	309,182.11	17,995.92	0.07	
	220,000.000	Base	119.381756	291,186.19	126.759800	309,182.11	17,995.92	0.07	
912810QU5	US TREASURY N/B 02/42 3.125					3.125	15 Feb 2042		
Original Face:	500,000.000	Local	101.481330	507,406.65	102.308600	511,543.00	4,136.35	0.12	
		Base	101.481330	507,406.65	102.308600	511,543.00	4,136.35	0.12	
912810QV3	TSY INFL IX N/B 02/42 0.75					0.75	15 Feb 2042		
Original Face:	462,035.000	Local	94.643291	437,285.13	96.127100	444,140.85	6,855.72	0.11	
	430,000.000	Base	94.643291	437,285.13	96.127100	444,140.85	6,855.72	0.10	
912810QZ4	US TREASURY N/B 02/43 3.125					3.125	15 Feb 2043		
Original Face:	130,000.000	Local	101.138623	131,480.21	101.984400	132,579.72	1,099.51	0.03	
		Base	101.138623	131,480.21	101.984400	132,579.72	1,099.51	0.03	
912810RB6	US TREASURY N/B 05/43 2.875					2.875	15 May 2043		
Original Face:	2,680,000.000	Local	104.859670	2,810,239.15	97.363300	2,609,336.44	-200,902.71	0.62	
		Base	104.859670	2,810,239.15	97.363300	2,609,336.44	-200,902.71	0.59	
912810RD2	US TREASURY N/B 11/43 3.75					3.75	15 Nov 2043		
Original Face:	10,780,000.000	Local	110.476151	11,909,329.13	113.789100	12,266,464.98	357,135.85	2.92	
		Base	110.476151	11,909,329.13	113.789100	12,266,464.98	357,135.85	2.80	
912810RE0	US TREASURY N/B 02/44 3.625					3.625	15 Feb 2044		
Original Face:	390,000.000	Local	110.766638	431,989.89	111.421900	434,545.41	2,555.52	0.10	
		Base	110.766638	431,989.89	111.421900	434,545.41	2,555.52	0.10	
912810RG5	US TREASURY N/B 05/44 3.375					3.375	15 May 2044		
Original Face:	490,000.000	Local	105.615398	517,515.45	106.714800	522,902.52	5,387.07	0.12	
		Base	105.615398	517,515.45	106.714800	522,902.52	5,387.07	0.12	
912810RJ9	US TREASURY N/B 11/44 3					3.0	15 Nov 2044		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		3,820,000.000	Local Base	100.744223 100.744223	3,848,429.30 3,848,429.30	99.543000 99.543000	3,802,542.60 3,802,542.60	-45,886.70 -45,886.70	0.90 0.87
912810RK6	US TREASURY N/B 02/45 2.5				2.5	15 Feb 2045			
		1,380,000.000	Local Base	90.006086 90.006086	1,242,083.98 1,242,083.98	89.855500 89.855500	1,240,005.90 1,240,005.90	-2,078.08 -2,078.08	0.30 0.28
912810RM2	US TREASURY N/B 05/45 3				3.0	15 May 2045			
		9,340,000.000	Local Base	103.078319 103.078319	9,627,514.99 9,627,514.99	99.418000 99.418000	9,285,641.20 9,285,641.20	-341,873.79 -341,873.79	2.21 2.12
912810RQ3	US TREASURY N/B 02/46 2.5				2.5	15 Feb 2046			
		10,000.000	Local Base	88.862800 88.862800	8,886.28 8,886.28	89.625000 89.625000	8,962.50 8,962.50	76.22 76.22	0.00 0.00
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046			
		2,330,000.000	Local Base	98.219201 98.219201	2,288,507.38 2,288,507.38	97.027300 97.027300	2,260,736.09 2,260,736.09	-27,771.29 -27,771.29	0.54 0.52
912828D56	US TREASURY N/B 08/24 2.375				2.375	15 Aug 2024			
		270,000.000	Local Base	101.096793 101.096793	272,961.34 272,961.34	100.800800 100.800800	272,162.16 272,162.16	-799.18 -799.18	0.06 0.06
912828L65	US TREASURY N/B 09/20 1.375				1.375	30 Sep 2020			
		30,000.000	Local Base	99.530700 99.530700	29,859.21 29,859.21	99.000000 99.000000	29,700.00 29,700.00	-159.21 -159.21	0.01 0.01
912828M56	US TREASURY N/B 11/25 2.25				2.25	15 Nov 2025			
		310,000.000	Local Base	97.548197 97.548197	302,399.41 302,399.41	99.136700 99.136700	307,323.77 307,323.77	4,924.36 4,924.36	0.07 0.07
912828Q60	TSY INFL IX N/B 04/21 0.125				0.125	15 Apr 2021			
		5,132,344.200	Local	100.774292	5,172,083.51	101.031200	5,185,268.93	13,185.42	1.23
Original Face:		5,010,000.000	Base	100.774292	5,172,083.51	101.031200	5,185,268.93	13,185.42	1.18
912828S50	TSY INFL IX N/B 07/26 0.125				0.125	15 Jul 2026			
		2,511,992.000	Local	97.239611	2,442,651.24	97.562400	2,450,759.68	8,108.44	0.58
Original Face:		2,480,000.000	Base	97.239611	2,442,651.24	97.562400	2,450,759.68	8,108.44	0.56
912828V23	US TREASURY N/B 12/23 2.25				2.25	31 Dec 2023			

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		2,800,000.000	Local Base	99.788450 99.788450	2,794,076.60 2,794,076.60	100.359400 100.359400	2,810,063.20 2,810,063.20	15,986.60 15,986.60	0.67 0.64
912828V98	US TREASURY N/B 02/27 2.25				2.25	15 Feb 2027			
		1,080,000.000	Local Base	98.557459 98.557459	1,064,420.56 1,064,420.56	98.722700 98.722700	1,066,205.16 1,066,205.16	1,784.60 1,784.60	0.25 0.24
912828XH8	US TREASURY N/B 06/20 1.625				1.625	30 Jun 2020			
		320,000.000	Local Base	101.003072 101.003072	323,209.83 323,209.83	100.082000 100.082000	320,262.40 320,262.40	-2,947.43 -2,947.43	0.08 0.07
912828XL9	TSY INFL IX N/B 07/25 0.375				0.375	15 Jul 2025			
		491,438.400	Local	98.120916	482,203.86	100.255600	492,694.52	10,490.66	0.12
Original Face:		480,000.000	Base	98.120916	482,203.86	100.255600	492,694.52	10,490.66	0.11
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.5	01 Jun 2042			
		160,000.000	Local Base	100.883675 100.883675	161,413.88 161,413.88	105.836400 105.836400	169,338.24 169,338.24	7,924.36 7,924.36	0.04 0.04
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375				3.375	15 Nov 2021			
		70,000.000	Local Base	99.724586 99.724586	69,807.21 69,807.21	103.948900 103.948900	72,764.23 72,764.23	2,957.02 2,957.02	0.02 0.02
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.75	15 Feb 2023			
		200,000.000	Local Base	100.981995 100.981995	201,963.99 201,963.99	99.748000 99.748000	199,496.00 199,496.00	-2,467.99 -2,467.99	0.05 0.05
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.75	15 Jul 2025			
		220,000.000	Local Base	99.768191 99.768191	219,490.02 219,490.02	104.431600 104.431600	229,749.52 229,749.52	10,259.50 10,259.50	0.05 0.05
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW					15 Mar 2024			
		246,043.330	Local Base	100.013091 100.013091	246,075.54 246,075.54	99.218800 99.218800	244,121.24 244,121.24	-1,954.30 -1,954.30	0.06 0.06
91831AAA9	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/20 5.375				5.375	15 Mar 2020			
		20,000.000	Local Base	100.000000 100.000000	20,000.00 20,000.00	89.500000 89.500000	17,900.00 17,900.00	-2,100.00 -2,100.00	0.00 0.00
91831AAB7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 05/23 5.875				5.875	15 May 2023			

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	20,000.000	Local	86.040350	17,208.07	77.625000	15,525.00	-1,683.07	0.00	
		Base	86.040350	17,208.07	77.625000	15,525.00	-1,683.07	0.00	
91831AAC5	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 04/25 6.125				6.125	15 Apr 2025			
	90,000.000	Local	82.883433	74,595.09	77.000000	69,300.00	-5,295.09	0.02	
		Base	82.883433	74,595.09	77.000000	69,300.00	-5,295.09	0.02	
91911KAJ1	VALEANT PHARMACEUTICALS SR SECURED 144A 03/22 6.5				6.5	15 Mar 2022			
	60,000.000	Local	100.950667	60,570.40	102.875000	61,725.00	1,154.60	0.01	
		Base	100.950667	60,570.40	102.875000	61,725.00	1,154.60	0.01	
91911KAK8	VALEANT PHARMACEUTICALS SR SECURED 144A 03/24 7				7.0	15 Mar 2024			
	70,000.000	Local	100.603429	70,422.40	102.625000	71,837.50	1,415.10	0.02	
		Base	100.603429	70,422.40	102.625000	71,837.50	1,415.10	0.02	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875	21 Nov 2036			
	410,000.000	Local	96.748068	396,667.08	107.510000	440,791.00	44,123.92	0.10	
		Base	96.748068	396,667.08	107.510000	440,791.00	44,123.92	0.10	
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45				2.45	01 Nov 2022			
	20,000.000	Local	99.966200	19,993.24	96.458700	19,291.74	-701.50	0.00	
		Base	99.966200	19,993.24	96.458700	19,291.74	-701.50	0.00	
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15				5.15	15 Sep 2023			
	470,000.000	Local	106.491526	500,510.17	110.059800	517,281.06	16,770.89	0.12	
		Base	106.491526	500,510.17	110.059800	517,281.06	16,770.89	0.12	
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.25	16 Mar 2037			
	50,000.000	Local	102.153960	51,076.98	103.387000	51,693.50	616.52	0.01	
		Base	102.153960	51,076.98	103.387000	51,693.50	616.52	0.01	
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.5	16 Mar 2047			
	50,000.000	Local	102.537820	51,268.91	104.814500	52,407.25	1,138.34	0.01	
		Base	102.537820	51,268.91	104.814500	52,407.25	1,138.34	0.01	
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125				4.125	16 Mar 2027			
	920,000.000	Local	99.858672	918,699.78	101.694100	935,585.72	16,885.94	0.22	
		Base	99.858672	918,699.78	101.694100	935,585.72	16,885.94	0.21	
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.25	01 Sep 2023			

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		90,000.000	Local 99.184933	89,266.44	102.970700	92,673.63	3,407.19	0.02	
			Base 99.184933	89,266.44	102.970700	92,673.63	3,407.19	0.02	
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875				3.875	01 Apr 2024			
		10,000.000	Local 94.506600	9,450.66	100.227500	10,022.75	572.09	0.00	
			Base 94.506600	9,450.66	100.227500	10,022.75	572.09	0.00	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.3	14 Dec 2045			
		400,000.000	Local 101.850298	407,401.19	104.943900	419,775.60	12,374.41	0.10	
			Base 101.850298	407,401.19	104.943900	419,775.60	12,374.41	0.10	
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA				1.164998	15 May 2047			
		3,799,500.200	Local 5.425706	206,149.71	5.411660	205,616.03	-533.68	0.05	
Original Face:		3,954,407.000	Base 5.425706	206,149.71	5.411660	205,616.03	-533.68	0.05	
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.75	17 Sep 2024			
		300,000.000	Local 99.709893	299,129.68	101.153300	303,459.90	4,330.22	0.07	
			Base 99.709893	299,129.68	101.153300	303,459.90	4,330.22	0.07	
92912EAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5				7.5	15 Jul 2021			
		320,000.000	Local 101.509809	324,831.39	87.625000	280,400.00	-44,431.39	0.07	
			Base 101.509809	324,831.39	87.625000	280,400.00	-44,431.39	0.06	
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				2.838858	25 Oct 2034			
		185,853.770	Local 95.806671	178,060.31	100.064030	185,972.77	7,912.46	0.04	
Original Face:		2,100,000.000	Base 95.806671	178,060.31	100.064030	185,972.77	7,912.46	0.04	
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.483756	15 Jun 2045			
		1,030,986.810	Local 5.599691	57,732.08	5.706230	58,830.48	1,098.40	0.01	
Original Face:		1,160,000.000	Base 5.599691	57,732.08	5.706230	58,830.48	1,098.40	0.01	
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049			
		560,000.000	Local 97.373982	545,294.30	100.060000	560,336.00	15,041.70	0.13	
			Base 97.373982	545,294.30	100.060000	560,336.00	15,041.70	0.13	
930VMBII1	AVOLON HOLDINGS LIMITED TERM LOAN B					20 Mar 2022			
		270,000.000	Local 101.500000	274,050.00	101.319400	273,562.38	-487.62	0.07	
			Base 101.500000	274,050.00	101.319400	273,562.38	-487.62	0.06	
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45				3.45	01 Jun 2026			

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	300,000.000	Local	99.813727	299,441.18	97.775900	293,327.70	-6,113.48	0.07	
		Base	99.813727	299,441.18	97.775900	293,327.70	-6,113.48	0.07	
93363PAK6	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 2A3					2.65955	25 Nov 2036		
	296,551.660	Local	88.202157	261,564.96	85.847450	254,582.04	-6,982.92	0.06	
Original Face:	700,000.000	Base	88.202157	261,564.96	85.847450	254,582.04	-6,982.92	0.06	
939336R54	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004 RA2 2A					7.0	25 Jul 2033		
	80,862.270	Local	99.177391	80,197.09	107.943280	87,285.39	7,088.30	0.02	
Original Face:	3,350,000.000	Base	99.177391	80,197.09	107.943280	87,285.39	7,088.30	0.02	
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375	15 May 2029		
	80,000.000	Local	119.552100	95,641.68	130.345300	104,276.24	8,634.56	0.02	
		Base	119.552100	95,641.68	130.345300	104,276.24	8,634.56	0.02	
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.5	15 May 2024		
	100,000.000	Local	99.812170	99,812.17	103.335100	103,335.10	3,522.93	0.02	
		Base	99.812170	99,812.17	103.335100	103,335.10	3,522.93	0.02	
94973VAM9	ANTHEM INC SR UNSECURED 06/17 5.875					5.875	15 Jun 2017		
	120,000.000	Local	100.009542	120,011.45	100.872400	121,046.88	1,035.43	0.03	
		Base	100.009542	120,011.45	100.872400	121,046.88	1,035.43	0.03	
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
	80,000.000	Local	99.718413	79,774.73	100.512700	80,410.16	635.43	0.02	
		Base	99.718413	79,774.73	100.512700	80,410.16	635.43	0.02	
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.0	23 Oct 2026		
	500,000.000	Local	99.880744	499,403.72	95.745300	478,726.50	-20,677.22	0.11	
		Base	99.880744	499,403.72	95.745300	478,726.50	-20,677.22	0.11	
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.6	01 Apr 2021		
	50,000.000	Local	103.422640	51,711.32	107.507100	53,753.55	2,042.23	0.01	
		Base	103.422640	51,711.32	107.507100	53,753.55	2,042.23	0.01	
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	410,000.000	Local	97.310902	398,974.70	100.912900	413,742.89	14,768.19	0.10	
		Base	97.310902	398,974.70	100.912900	413,742.89	14,768.19	0.09	
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	130,000.000	Local		99.719046	129,634.76	111.361200	144,769.56	15,134.80	0.03
		Base		99.719046	129,634.76	111.361200	144,769.56	15,134.80	0.03
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	1,070,000.000	Local		100.242207	1,072,591.61	103.914400	1,111,884.08	39,292.47	0.26
		Base		100.242207	1,072,591.61	103.914400	1,111,884.08	39,292.47	0.25
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	70,000.000	Local		99.605543	69,723.88	96.847600	67,793.32	-1,930.56	0.02
		Base		99.605543	69,723.88	96.847600	67,793.32	-1,930.56	0.02
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	280,000.000	Local		99.810929	279,470.60	102.161900	286,053.32	6,582.72	0.07
		Base		99.810929	279,470.60	102.161900	286,053.32	6,582.72	0.07
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					1.41167	25 Jun 2037		
	238,308.810	Local		72.800431	173,489.84	73.217450	174,483.63	993.79	0.04
Original Face:	1,110,000.000	Base		72.800431	173,489.84	73.217450	174,483.63	993.79	0.04
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.296142	15 Jul 2046		
	70,000.000	Local		103.523243	72,466.27	104.375090	73,062.56	596.29	0.02
Original Face:	70,000.000	Base		103.523243	72,466.27	104.375090	73,062.56	596.29	0.02
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
	20,000.000	Local		104.234500	20,846.90	104.276550	20,855.31	8.41	0.00
Original Face:	20,000.000	Base		104.234500	20,846.90	104.276550	20,855.31	8.41	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
	250,000.000	Local		102.789372	256,973.43	102.848950	257,122.38	148.95	0.06
Original Face:	250,000.000	Base		102.789372	256,973.43	102.848950	257,122.38	148.95	0.06
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local		102.822959	226,210.51	100.118800	220,261.36	-5,949.15	0.05
Original Face:	220,000.000	Base		102.822959	226,210.51	100.118800	220,261.36	-5,949.15	0.05
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		
	1,230,000.000	Local		102.819123	1,264,675.21	99.736290	1,226,756.37	-37,918.84	0.29
Original Face:	1,230,000.000	Base		102.819123	1,264,675.21	99.736290	1,226,756.37	-37,918.84	0.28
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	1,300,000.000	Local	102.819688	1,336,655.94	100.844780	1,310,982.14	-25,673.80	0.31	
	1,300,000.000	Base	102.819688	1,336,655.94	100.844780	1,310,982.14	-25,673.80	0.30	
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.189913	15 May 2048		
Original Face:	5,088,725.450	Local	6.592623	335,480.48	6.444700	327,953.09	-7,527.39	0.08	
	5,169,000.000	Base	6.592623	335,480.48	6.444700	327,953.09	-7,527.39	0.07	
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848	15 May 2048		
Original Face:	1,130,000.000	Local	99.996421	1,129,959.56	97.363670	1,100,209.47	-29,750.09	0.26	
	1,130,000.000	Base	99.996421	1,129,959.56	97.363670	1,100,209.47	-29,750.09	0.25	
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D					4.103422	15 May 2048		
Original Face:	1,280,000.000	Local	93.444457	1,196,089.05	82.664520	1,058,105.86	-137,983.19	0.25	
	1,280,000.000	Base	93.444457	1,196,089.05	82.664520	1,058,105.86	-137,983.19	0.24	
952355AN5	WEST CORP COMPANY GUAR 144A 07/22 5.375					5.375	15 Jul 2022		
Original Face:	180,000.000	Local	94.632456	170,338.42	98.250000	176,850.00	6,511.58	0.04	
		Base	94.632456	170,338.42	98.250000	176,850.00	6,511.58	0.04	
952355AQ8	WEST CORP SR SECURED 144A 07/21 4.75					4.75	15 Jul 2021		
Original Face:	80,000.000	Local	100.000000	80,000.00	101.750000	81,400.00	1,400.00	0.02	
		Base	100.000000	80,000.00	101.750000	81,400.00	1,400.00	0.02	
962SPWI0	ZIGGO SECURED FINANCE PARTNERS USD TERM LOAN E						15 Apr 2025		
Original Face:	130,000.000	Local	99.751062	129,676.38	99.892900	129,860.77	184.39	0.03	
		Base	99.751062	129,676.38	99.892900	129,860.77	184.39	0.03	
962TEHII3	UPC FINANCING PARTNERSHIP USD TERM LOAN AP						15 Apr 2025		
Original Face:	520,000.000	Local	99.753352	518,717.43	100.200000	521,040.00	2,322.57	0.12	
		Base	99.753352	518,717.43	100.200000	521,040.00	2,322.57	0.12	
962UNHII0	ARISTOCRAT LEISURE LIMITED 2017 TERM LOAN B						20 Oct 2021		
Original Face:	65,420.560	Local	100.226718	65,568.88	100.562500	65,788.55	219.67	0.02	
		Base	100.226718	65,568.88	100.562500	65,788.55	219.67	0.01	
962UXTII3	BOYD GAMING CORPORATION 2017 TERM LOAN B2						06 Mar 2024		
Original Face:	260,950.910	Local	100.000000	260,950.91	100.325000	261,799.00	848.09	0.06	
		Base	100.000000	260,950.91	100.325000	261,799.00	848.09	0.06	
962VEDII7	AMERICAN AIRLINES INC. 2017 TERM LOAN B						26 Jun 2020		

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	520,000.000	Local		100.073479	520,382.09	99.937500	519,675.00	-707.09	0.12
		Base		100.073479	520,382.09	99.937500	519,675.00	-707.09	0.12
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25					6.25	01 Apr 2023		
	100,000.000	Local		71.756140	71,756.14	99.500000	99,500.00	27,743.86	0.02
		Base		71.756140	71,756.14	99.500000	99,500.00	27,743.86	0.02
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	200,000.000	Local		114.511180	229,022.36	115.250000	230,500.00	1,477.64	0.05
		Base		114.511180	229,022.36	115.250000	230,500.00	1,477.64	0.05
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6					6.0	15 Jan 2022		
	10,000.000	Local		96.222200	9,622.22	101.750000	10,175.00	552.78	0.00
		Base		96.222200	9,622.22	101.750000	10,175.00	552.78	0.00
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25					8.25	01 Aug 2023		
	30,000.000	Local		114.406933	34,322.08	111.250000	33,375.00	-947.08	0.01
		Base		114.406933	34,322.08	111.250000	33,375.00	-947.08	0.01
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	180,000.000	Local		115.168722	207,303.70	123.473400	222,252.12	14,948.42	0.05
		Base		115.168722	207,303.70	123.473400	222,252.12	14,948.42	0.05
98379EAD8	XPO LOGISTICS INC TERM LOAN B						01 Nov 2021		
	326,568.440	Local		100.000000	326,568.44	100.232100	327,326.41	757.97	0.08
		Base		100.000000	326,568.44	100.232100	327,326.41	757.97	0.07
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR					2.7	25 Oct 2017		
	330,000.000	Local		99.854306	329,519.21	100.401000	331,323.30	1,804.09	0.08
		Base		99.854306	329,519.21	100.401000	331,323.30	1,804.09	0.08
ACI08T6X5	REPUBLIC OF PORTUGAL SR UNSECURED 144A 10/24 5.125					5.125	15 Oct 2024		
	410,000.000	Local		100.445263	411,825.58	96.920000	397,372.00	-14,453.58	0.09
		Base		100.445263	411,825.58	96.920000	397,372.00	-14,453.58	0.09
ACI0N0ZF8	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 06/27 7.875					7.875	15 Jun 2027		
	260,000.000	Local		98.544085	256,214.62	101.270000	263,302.00	7,087.38	0.06
Original Face:	260,000.000	Base		98.544085	256,214.62	101.270000	263,302.00	7,087.38	0.06
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3						16 Feb 2024		

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		478,268.540	Local Base	99.830976 99.830976	477,460.15 477,460.15	100.083300 100.083300	478,666.94 478,666.94	1,206.79 1,206.79	0.11 0.11
C9413PAU7	VALEANT PHARMACEUTICALS INT. TERM LOAN B F1					01 Apr 2022			
		2,199.560	Local Base	100.000000 100.000000	2,199.56 2,199.56	100.222200 100.222200	2,204.45 2,204.45	4.89 4.89	0.00 0.00
G9368PAW4	VIRGIN MEDIA INVT HLDGS LTD FACILITY I					31 Jan 2025			
		441,131.000	Local Base	99.755973 99.755973	440,054.52 440,054.52	100.225000 100.225000	442,123.54 442,123.54	2,069.02 2,069.02	0.11 0.10
N4715WAC6	JLL / DELTA DUTCH NEWCO B V INITIAL DOLLAR TERM LOANS					11 Mar 2021			
		421,088.820	Local Base	99.775062 99.775062	420,141.63 420,141.63	100.000000 100.000000	421,088.82 421,088.82	947.19 947.19	0.10 0.10
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN					28 Oct 2020			
		290,249.990	Local Base	99.715745 99.715745	289,424.94 289,424.94	90.166700 90.166700	261,708.84 261,708.84	-27,716.10 -27,716.10	0.06 0.06
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.75	25 Apr 2022			
		210,000.000	Local Base	97.275305 97.275305	204,278.14 204,278.14	102.007000 102.007000	214,214.70 214,214.70	9,936.56 9,936.56	0.05 0.05
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125				5.125	15 Jan 2045			
		520,000.000	Local Base	114.540721 114.540721	595,611.75 595,611.75	105.972000 105.972000	551,054.40 551,054.40	-44,557.35 -44,557.35	0.13 0.13
US DOLLAR Total									
		320,488,431.680	Local		253,888,093.42		254,355,782.77	467,689.35	60.53
Original Face:		329,609,086.080	Base		253,885,347.44		254,355,782.77	470,435.33	57.99
FIXED INCOME Total									
		551,218,731.680	Base		266,989,140.31		266,889,743.59	-99,396.72	60.85
Original Face:		329,609,086.080							

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

								Exchange Rate:	1.000000
99ZS95037	USTWC0003 USD CALL TWD PUT MAR17 30.605 CALL					30 Mar 2017			
200,000.000	200,000.000	Local	0.007600	1,520.00	0.000000	0.00	-1,520.00	0.00	
		Base	0.007600	1,520.00	0.000000	0.00	-1,520.00	0.00	
99ZS95045	USCAC0011 USD CALL CAD PUT MAR17 1.3242 CALL					31 Mar 2017			
1,600,000.000	1,600,000.000	Local	0.008950	14,320.00	0.006815	10,904.00	-3,416.00	0.00	
		Base	0.008950	14,320.00	0.006815	10,904.00	-3,416.00	0.00	
ADI0SGTX4	EURO CURR 2PM OP APR17C 1.07 APR17 1.07 CALL					07 Apr 2017			
500,000.000	4.000	Local	0.006176	3,088.00	0.005400	2,700.00	-388.00	0.00	
		Base	0.006176	3,088.00	0.005400	2,700.00	-388.00	0.00	
ADI0SMTD5	US 10YR FUT OPTN MAY17C 135 APR17 135 CALL					21 Apr 2017			
150,000.000	150.000	Local	0.018875	2,831.25	0.001000	150.00	-2,681.25	0.00	
		Base	0.018875	2,831.25	0.001000	150.00	-2,681.25	0.00	
ADI0SVTB9	US 10YR FUT OPTN MAY17C 123.5 APR17 123.5 CALL					21 Apr 2017			
3,000.000	3.000	Local	0.503250	1,509.75	1.203125	3,609.38	2,099.63	0.00	
		Base	0.503250	1,509.75	1.203125	3,609.38	2,099.63	0.00	
ADI0SWV57	US 10YR FUT OPTN MAY17C 123 APR17 123 CALL					21 Apr 2017			
4,000.000	4.000	Local	0.686845	2,747.38	1.640625	6,562.50	3,815.12	0.00	
		Base	0.686845	2,747.38	1.640625	6,562.50	3,815.12	0.00	
ADI0SX877	EURO CURR 2PM OP MAY17C 1.085 MAY17 1.085 CALL					05 May 2017			
250,000.000	2.000	Local	0.009526	2,381.50	0.005900	1,475.00	-906.50	0.00	
		Base	0.009526	2,381.50	0.005900	1,475.00	-906.50	0.00	
ADI0SX9C5	EURO CURR 2PM OP MAY17C 1.08 MAY17 1.08 CALL					05 May 2017			
1,125,000.000	9.000	Local	0.011393	12,816.75	0.007800	8,775.00	-4,041.75	0.00	
		Base	0.011393	12,816.75	0.007800	8,775.00	-4,041.75	0.00	
ADI0T2PH3	US BOND FUTR OPTN MAY17C 147 APR17 147 CALL					21 Apr 2017			
4,000.000	4.000	Local	1.534503	6,138.01	4.000000	16,000.00	9,861.99	0.00	
		Base	1.534503	6,138.01	4.000000	16,000.00	9,861.99	0.00	

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AD10T3CR3	US BOND FUTR OPTN MAY17C 148 APR17 148 CALL					21 Apr 2017		
5,000.000		5.000	Local 1.278250	6,391.25	3.109375	15,546.88	9,155.63	0.00
			Base 1.278250	6,391.25	3.109375	15,546.88	9,155.63	0.00
AD10T9C66	US 10YR FUT OPTN MAY17C 130 APR17 130 CALL					21 Apr 2017		
35,000.000		35.000	Local 0.018875	660.63	0.001000	35.00	-625.63	0.00
			Base 0.018875	660.63	0.001000	35.00	-625.63	0.00
AD10TDM66	US BOND FUTR OPTN MAY17C 151.5 APR17 151.5 CALL					21 Apr 2017		
2,000.000		2.000	Local 1.018875	2,037.75	0.859375	1,718.75	-319.00	0.00
			Base 1.018875	2,037.75	0.859375	1,718.75	-319.00	0.00
AD10TFC05	US BOND FUTR OPTN MAY17C 150.5 APR17 150.5 CALL					21 Apr 2017		
1,000.000		1.000	Local 1.143880	1,143.88	1.328125	1,328.13	184.25	0.00
			Base 1.143880	1,143.88	1.328125	1,328.13	184.25	0.00
AD10TFCC9	US 10YR FUT OPTN MAY17C 124.7 APR17 124.75 CALL					21 Apr 2017		
6,000.000		6.000	Local 0.401688	2,410.13	0.390625	2,343.75	-66.38	0.00
			Base 0.401688	2,410.13	0.390625	2,343.75	-66.38	0.00
US DOLLAR Total								
3,885,000.000		1,800,225.000	Local	59,996.28		71,148.39	11,152.11	0.02
			Base	59,996.28		71,148.39	11,152.11	0.02
OPTIONS PURCHASED - CALLS Total								
3,885,000.000		1,800,225.000	Base	59,996.28		71,148.39	11,152.11	0.02

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
99ZS21041	USMXP0091 USD PUT/MXN CALL APR17 20.5795 PUT					04 Apr 2017			
2,570,000.000	2,570,000.000	Local	0.011216	28,825.12	0.092325	237,275.25	208,450.13		0.06
		Base	0.011216	28,825.12	0.092325	237,275.25	208,450.13		0.05
99ZS25125	USMXP0094 USD PUT/MXN CALL APR17 20.51 PUT					06 Apr 2017			
1,570,000.000	1,570,000.000	Local	0.012550	19,703.50	0.087952	138,084.64	118,381.14		0.03
		Base	0.012550	19,703.50	0.087952	138,084.64	118,381.14		0.03
99ZS26438	USMXP0095 USD PUT/MXN CALL APR17 20.5211 PUT					06 Apr 2017			
1,200,000.000	1,200,000.000	Local	0.011520	13,824.00	0.088540	106,248.00	92,424.00		0.03
		Base	0.011520	13,824.00	0.088540	106,248.00	92,424.00		0.02
ADI0SGTB2	EURO CURR 2PM OP APR17P 1.05 APR17 1.05 PUT					07 Apr 2017			
500,000.000	4.000	Local	0.007926	3,963.00	0.000200	100.00	-3,863.00		0.00
		Base	0.007926	3,963.00	0.000200	100.00	-3,863.00		0.00
ADI0SQLS1	US 5YR FUTR OPTN JUN17P 101.5 MAY17 101.5 PUT					26 May 2017			
70,000.000	70.000	Local	0.011063	774.41	0.001000	70.00	-704.41		0.00
		Base	0.011063	774.41	0.001000	70.00	-704.41		0.00
ADI0SVGC1	AUDUSD EURO 2PM O APR17P 75 APR17 75 PUT					07 Apr 2017			
4,000.000	4.000	Local	0.620750	2,483.00	0.030000	120.00	-2,363.00		0.00
		Base	0.620750	2,483.00	0.030000	120.00	-2,363.00		0.00
ADI0SWNW7	CAD CURR 2PM OP APR17P 74 APR17 74 PUT					07 Apr 2017			
2,000.000	2.000	Local	0.413250	826.50	0.010000	20.00	-806.50		0.00
		Base	0.413250	826.50	0.010000	20.00	-806.50		0.00
ADI0T62C0	US 5YR FUTR OPTN MAY17P 112.2 APR17 112.25 PUT					21 Apr 2017			
100,000.000	100.000	Local	0.011063	1,106.30	0.001000	100.00	-1,006.30		0.00
		Base	0.011063	1,106.30	0.001000	100.00	-1,006.30		0.00
ADI0T62Y2	JPN YEN 2PM OP MAY17P 88 MAY17 88 PUT					05 May 2017			
3,750.000	3.000	Local	0.792600	2,972.25	0.280000	1,050.00	-1,922.25		0.00
		Base	0.792600	2,972.25	0.280000	1,050.00	-1,922.25		0.00

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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AD10T88Q9	US 5YR FUTR OPTN MAY17P 112.7 APR17 112.75 PUT					21 Apr 2017		
102,000.000		102.000	Local 0.011063	1,128.43	0.001000	102.00	-1,026.43	0.00
			Base 0.011063	1,128.43	0.001000	102.00	-1,026.43	0.00
AD10TC815	US 5YR FUTR OPTN JUN17P 108.2 MAY17 108.25 PUT					26 May 2017		
751,000.000		751.000	Local 0.011063	8,308.31	0.001000	751.00	-7,557.31	0.00
			Base 0.011063	8,308.31	0.001000	751.00	-7,557.31	0.00
US DOLLAR Total								
6,872,750.000	5,341,036.000		Local	83,914.82		483,920.89	400,006.07	0.12
			Base	83,914.82		483,920.89	400,006.07	0.11
OPTIONS PURCHASED - PUTS Total								
6,872,750.000	5,341,036.000		Base	83,914.82		483,920.89	400,006.07	0.11

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
99ZT12386	USCAC0012 USD CALL CAD PUT APR17 1.3618 CALL					07 Apr 2017				
-1,600,000.000	-1,600,000.000	Local	0.002960	-4,736.00	0.000077	-123.20	4,612.80	0.00		
		Base	0.002960	-4,736.00	0.000077	-123.20	4,612.80	0.00		
99ZT12394	USTWC0004 USD CALL/TWD PUT APR17 31.3 CALL					06 Apr 2017				
-200,000.000	-200,000.000	Local	0.002875	-575.00	0.000005	-1.00	574.00	0.00		
		Base	0.002875	-575.00	0.000005	-1.00	574.00	0.00		
ADI0RZLL7	US 10YR FUT OPTN JUN17C 127 MAY17 127 CALL					26 May 2017				
-35,000.000	-35,000	Local	0.417286	-14,605.01	0.218750	-7,656.25	6,948.76	0.00		
		Base	0.417286	-14,605.01	0.218750	-7,656.25	6,948.76	0.00		
ADI0S9T77	US 10YR FUT OPTN MAY17C 127 APR17 127 CALL					21 Apr 2017				
-21,000.000	-21,000	Local	0.241542	-5,072.38	0.031250	-656.25	4,416.13	0.00		
		Base	0.241542	-5,072.38	0.031250	-656.25	4,416.13	0.00		
ADI0SBFH5	US 5YR FUTR OPTN MAY17C 119.2 APR17 119.25 CALL					21 Apr 2017				
-45,000.000	-45,000	Local	0.151264	-6,806.88	0.015625	-703.13	6,103.75	0.00		
		Base	0.151264	-6,806.88	0.015625	-703.13	6,103.75	0.00		
ADI0SD7Y3	US 10YR FUT OPTN JUN17C 128 MAY17 128 CALL					26 May 2017				
-6,000.000	-6,000	Local	0.340500	-2,043.00	0.125000	-750.00	1,293.00	0.00		
		Base	0.340500	-2,043.00	0.125000	-750.00	1,293.00	0.00		
ADI0SJN63	US 10YR FUT OPTN JUN17C 127.5 MAY17 127.5 CALL					26 May 2017				
-12,000.000	-12,000	Local	0.285813	-3,429.75	0.156250	-1,875.00	1,554.75	0.00		
		Base	0.285813	-3,429.75	0.156250	-1,875.00	1,554.75	0.00		
ADI0SL6P5	US 10YR FUT OPTN MAY17C 125 APR17 125 CALL					21 Apr 2017				
-8,000.000	-8,000	Local	0.378000	-3,024.00	0.296875	-2,375.00	649.00	0.00		
		Base	0.378000	-3,024.00	0.296875	-2,375.00	649.00	0.00		
ADI0SQ7R9	US 10YR FUT OPTN MAY17C 124.5 APR17 124.5 CALL					21 Apr 2017				
-34,000.000	-34,000	Local	0.315585	-10,729.89	0.515625	-17,531.25	-6,801.36	0.00		
		Base	0.315585	-10,729.89	0.515625	-17,531.25	-6,801.36	0.00		

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STATE STREET

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ADI0SQS47	US BOND FUTR OPTN MAY17C 150 APR17 150 CALL					21 Apr 2017		
		-4,000.000						
			Local	-3,424.50	1.625000	-6,500.00	-3,075.50	0.00
			Base	-3,424.50	1.625000	-6,500.00	-3,075.50	0.00
ADI0STTN8	US 5YR FUTR OPTN MAY17C 117.7 APR17 117.75 CALL					21 Apr 2017		
		-9,000.000						
			Local	-2,853.57	0.289063	-2,601.57	252.00	0.00
			Base	-2,853.57	0.289063	-2,601.57	252.00	0.00
ADI0STV96	US BOND FUTR OPTN MAY17C 153 APR17 153 CALL					21 Apr 2017		
		-11,000.000						
			Local	-7,214.25	0.406250	-4,468.75	2,745.50	0.00
			Base	-7,214.25	0.406250	-4,468.75	2,745.50	0.00
ADI0STVS4	US BOND FUTR OPTN MAY17C 154 APR17 154 CALL					21 Apr 2017		
		-1,000.000						
			Local	-621.75	0.250000	-250.00	371.75	0.00
			Base	-621.75	0.250000	-250.00	371.75	0.00
ADI0SWMZ1	US 10YR FUT OPTN MAY17C 124 APR17 124 CALL					21 Apr 2017		
		-14,000.000						
			Local	-4,684.97	0.812500	-11,375.00	-6,690.03	0.00
			Base	-4,684.97	0.812500	-11,375.00	-6,690.03	0.00
ADI0SWNT4	US BOND FUTR OPTN MAY17C 152 APR17 152 CALL					21 Apr 2017		
		-2,000.000						
			Local	-766.94	0.671875	-1,343.75	-576.81	0.00
			Base	-766.94	0.671875	-1,343.75	-576.81	0.00
ADI0SWPQ8	US 5YR FUTR OPTN MAY17C 118 APR17 118 CALL					21 Apr 2017		
		-3,000.000						
			Local	-459.00	0.179688	-539.06	-80.06	0.00
			Base	-459.00	0.179688	-539.06	-80.06	0.00
ADI0T01F7	US BOND FUTR OPTN JUN17C 152 MAY17 152 CALL					26 May 2017		
		-16,000.000						
			Local	-15,135.51	1.609375	-25,750.00	-10,614.49	0.01
			Base	-15,135.51	1.609375	-25,750.00	-10,614.49	0.01
ADI0T0316	US 5YR FUTR OPTN MAY17C 117.5 APR17 117.5 CALL					21 Apr 2017		
		-15,000.000						
			Local	-3,232.51	0.429688	-6,445.32	-3,212.81	0.00
			Base	-3,232.51	0.429688	-6,445.32	-3,212.81	0.00
ADI0T03R9	US 10YR FUT OPTN JUN17C 125 MAY17 125 CALL					26 May 2017		
		-9,000.000						
			Local	-4,189.51	0.703125	-6,328.13	-2,138.62	0.00
			Base	-4,189.51	0.703125	-6,328.13	-2,138.62	0.00

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ADI0T04B3	US BOND FUTR OPTN JUN17C 153 MAY17 153 CALL					26 May 2017		
-4,000.000		-4.000	Local 1.699875	-6,799.50	1.250000	-5,000.00	1,799.50	0.00
			Base 1.699875	-6,799.50	1.250000	-5,000.00	1,799.50	0.00
ADI0T2KH8	US BOND FUTR OPTN MAY17C 149 APR17 149 CALL					21 Apr 2017		
-1,000.000		-1.000	Local 0.699880	-699.88	2.312500	-2,312.50	-1,612.62	0.00
			Base 0.699880	-699.88	2.312500	-2,312.50	-1,612.62	0.00
ADI0T4YG1	US 5YR FUTR OPTN JUN17C 117.5 MAY17 117.5 CALL					26 May 2017		
-9,000.000		-9.000	Local 0.434250	-3,908.25	0.664063	-5,976.57	-2,068.32	0.00
			Base 0.434250	-3,908.25	0.664063	-5,976.57	-2,068.32	0.00
ADI0T66H5	US BOND FUTR OPTN JUN17C 151 MAY17 151 CALL					26 May 2017		
-3,000.000		-3.000	Local 1.804043	-5,412.13	2.046875	-6,140.63	-728.50	0.00
			Base 1.804043	-5,412.13	2.046875	-6,140.63	-728.50	0.00
ADI0TDT69	US LONG BND W1 OP APR17C 152.5 APR17 152.5 CALL					07 Apr 2017		
-1,000.000		-1.000	Local 0.309250	-309.25	0.140625	-140.63	168.62	0.00
			Base 0.309250	-309.25	0.140625	-140.63	168.62	0.00
US DOLLAR Total								
-2,063,000.000	-1,800,263.000		Local	-110,733.43		-116,842.99	-6,109.56	0.03
			Base	-110,733.43		-116,842.99	-6,109.56	0.03
OPTIONS WRITTEN - CALLS Total								
-2,063,000.000	-1,800,263.000		Base	-110,733.43		-116,842.99	-6,109.56	0.03

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI0RWW40	US 10YR FUT OPTN JUN17P 121 MAY17 121 PUT					26 May 2017			
-6,000.000	-6.000	Local	0.278000	-1,668.00	0.078125	-468.75	1,199.25	0.00	
		Base	0.278000	-1,668.00	0.078125	-468.75	1,199.25	0.00	
ADI0S6MD7	US 10YR FUT OPTN MAY17P 121 APR17 121 PUT					21 Apr 2017			
-21,000.000	-21.000	Local	0.246750	-5,181.75	0.015625	-328.13	4,853.62	0.00	
		Base	0.246750	-5,181.75	0.015625	-328.13	4,853.62	0.00	
ADI0SBGL5	US 5YR FUTR OPTN MAY17P 116 APR17 116 PUT					21 Apr 2017			
-37,000.000	-37.000	Local	0.178549	-6,606.33	0.015625	-578.13	6,028.20	0.00	
		Base	0.178549	-6,606.33	0.015625	-578.13	6,028.20	0.00	
ADI0SCGS8	EURO CURR 2PM OP APR17P 1.08 APR17 1.08 PUT					07 Apr 2017			
-500,000.000	-4.000	Local	0.006174	-3,087.00	0.009300	-4,650.00	-1,563.00	0.00	
		Base	0.006174	-3,087.00	0.009300	-4,650.00	-1,563.00	0.00	
ADI0SDB69	JPN YEN 2PM OP APR17P 87 APR17 87 PUT					07 Apr 2017			
-23,750.000	-19.000	Local	0.655295	-15,563.25	0.005000	-118.75	15,444.50	0.00	
		Base	0.655295	-15,563.25	0.005000	-118.75	15,444.50	0.00	
ADI0SF728	JPN YEN 2PM OP APR17P 86 APR17 86 PUT					07 Apr 2017			
-25,000.000	-20.000	Local	0.542400	-13,560.00	0.005000	-125.00	13,435.00	0.00	
		Base	0.542400	-13,560.00	0.005000	-125.00	13,435.00	0.00	
ADI0SF7G7	EURO CURR 2PM OP APR17P 1.07 APR17 1.07 PUT					07 Apr 2017			
-250,000.000	-2.000	Local	0.004274	-1,068.50	0.003200	-800.00	268.50	0.00	
		Base	0.004274	-1,068.50	0.003200	-800.00	268.50	0.00	
ADI0SJN71	US 10YR FUT OPTN JUN17P 119.5 MAY17 119.5 PUT					26 May 2017			
-6,000.000	-6.000	Local	0.246750	-1,480.50	0.031250	-187.50	1,293.00	0.00	
		Base	0.246750	-1,480.50	0.031250	-187.50	1,293.00	0.00	
ADI0SS0L5	US 10YR FUT OPTN MAY17P 123.5 APR17 123.5 PUT					21 Apr 2017			
-11,000.000	-11.000	Local	0.287944	-3,167.38	0.140625	-1,546.88	1,620.50	0.00	
		Base	0.287944	-3,167.38	0.140625	-1,546.88	1,620.50	0.00	

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ADI0SS5N6	US 10YR FUT OPTN MAY17P 124.5 APR17 124.5 PUT					21 Apr 2017		
-5,000.000		-5.000	Local 0.465502	-2,327.51	0.453125	-2,265.63	61.88	0.00
			Base 0.465502	-2,327.51	0.453125	-2,265.63	61.88	0.00
ADI0SS6T2	US 10YR FUT OPTN MAY17P 124 APR17 124 PUT					21 Apr 2017		
-6,000.000		-6.000	Local 0.324875	-1,949.25	0.250000	-1,500.00	449.25	0.00
			Base 0.324875	-1,949.25	0.250000	-1,500.00	449.25	0.00
ADI0ST0S8	US 5YR FUTR OPTN MAY17P 117 APR17 117 PUT					21 Apr 2017		
-6,000.000		-6.000	Local 0.149093	-894.56	0.078125	-468.75	425.81	0.00
			Base 0.149093	-894.56	0.078125	-468.75	425.81	0.00
ADI0ST1X6	JPN YEN 2PM OP APR17P 89 APR17 89 PUT					07 Apr 2017		
-2,500.000		-2.000	Local 0.217400	-543.50	0.080000	-200.00	343.50	0.00
			Base 0.217400	-543.50	0.080000	-200.00	343.50	0.00
ADI0STTF5	AUDUSD EURO 2PM O APR17P 76 APR17 76 PUT					07 Apr 2017		
-1,000.000		-1.000	Local 0.336750	-336.75	0.190000	-190.00	146.75	0.00
			Base 0.336750	-336.75	0.190000	-190.00	146.75	0.00
ADI0T8YR8	US BOND FUTR OPTN MAY17P 149 APR17 149 PUT					21 Apr 2017		
-5,000.000		-5.000	Local 0.612380	-3,061.90	0.468750	-2,343.75	718.15	0.00
			Base 0.612380	-3,061.90	0.468750	-2,343.75	718.15	0.00
US DOLLAR Total								
-905,250.000		-151.000	Local	-60,496.18		-15,771.27	44,724.91	0.00
			Base	-60,496.18		-15,771.27	44,724.91	0.00
OPTIONS WRITTEN - PUTS Total								
-905,250.000		-151.000	Base	-60,496.18		-15,771.27	44,724.91	0.00
SWAPS FIXED INCOME								
JAPANESE YEN								
							Exchange Rate:	111.330000
99S0S1CX5	BWS018184 IRS JPY R V 06MLIBOR 1 CCPVANILLA				0.00936	09 May 2046		
	222,220,000.000	Local	100.000000	222,220,000.00	100.000000	222,220,000.00	0.00	50.85
		Base	0.925840	2,057,402.10	0.898230	1,996,047.79	-61,354.31	0.46

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S0S1CY3	BWS018184 IRS JPY P F	.64079 2 CCPVANILLA			0.64079	09 May 2046			
		-222,220,000.00	Local 100.000000	-222,220,000.00	94.069178	-209,040,527.35	13,179,472.65	47.83	
			Base 0.925840	-2,057,402.10	0.844958	-1,877,665.74	179,736.36	0.43	
JAPANESE YEN Total									
			Local	0.00		13,179,472.65	13,179,472.65	98.68	
			Base	0.00		118,382.05	118,382.05	0.88	
US DOLLAR							Exchange Rate:	1.000000	
99S0PCCI7	BWS014209 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.05456	31 Aug 2022			
		12,200,000.00	Local 100.000000	12,200,000.00	100.000000	12,200,000.00	0.00	2.90	
			Base 100.000000	12,200,000.00	100.000000	12,200,000.00	0.00	2.78	
99S0PCCJ5	BWS014209 IRS USD P F	1.89700 2 CCPVANILLA			1.897	31 Aug 2022			
		-12,200,000.00	Local 100.000000	-12,200,000.00	98.946547	-12,071,478.73	128,521.27	2.87	
			Base 100.000000	-12,200,000.00	98.946547	-12,071,478.73	128,521.27	2.75	
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.05456	30 Nov 2022			
		10,812,000.00	Local 100.003427	10,812,370.57	100.000000	10,812,000.00	-370.57	2.57	
			Base 100.003427	10,812,370.57	100.000000	10,812,000.00	-370.57	2.46	
99S0Q6JS0	BWS015784 IRS USD P F	1.90000 2 CCPVANILLA			1.9	30 Nov 2022			
		-10,812,000.00	Local 100.000000	-10,812,000.00	98.774814	-10,679,532.89	132,467.11	2.54	
			Base 100.000000	-10,812,000.00	98.774814	-10,679,532.89	132,467.11	2.43	
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.11956	13 Jun 2026			
		4,880,000.00	Local 100.013030	4,880,635.84	100.000000	4,880,000.00	-635.84	1.16	
			Base 100.013030	4,880,635.84	100.000000	4,880,000.00	-635.84	1.11	
99S0SKCV7	BWS019380 IRS USD P F	1.58000 2 CCPVANILLA			1.58	13 Jun 2026			
		-4,880,000.00	Local 100.000000	-4,880,000.00	93.320525	-4,554,041.62	325,958.38	1.08	
			Base 100.000000	-4,880,000.00	93.320525	-4,554,041.62	325,958.38	1.04	
99S0SKD04	SWS019281 IRS USD R F	1.18500 2 CCPVANILLA			1.185	13 Jun 2021			
		8,010,000.00	Local 100.000000	8,010,000.00	96.785429	7,752,512.86	-257,487.14	1.84	
			Base 100.000000	8,010,000.00	96.785429	7,752,512.86	-257,487.14	1.77	
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.11956	13 Jun 2021			

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-8,010,000.00	Local 100.000000	-8,010,000.00	100.000000	-8,010,000.00	0.00	1.91	
			Base 100.000000	-8,010,000.00	100.000000	-8,010,000.00	0.00	1.83	
99S0TKTU0	BWS021469 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.039	15 May 2023			
		11,710,000.00	Local 100.035478	11,714,154.49	100.000000	11,710,000.00	-4,154.49	2.79	
			Base 100.035478	11,714,154.49	100.000000	11,710,000.00	-4,154.49	2.67	
99S0TKTV8	BWS021469 IRS USD P F 1.26653 2 CCPVANILLA				1.26653	15 May 2023			
		-11,710,000.00	Local 100.000000	-11,710,000.00	94.787009	-11,099,558.75	610,441.25	2.64	
			Base 100.000000	-11,710,000.00	94.787009	-11,099,558.75	610,441.25	2.53	
99S0U07C6	SWS021980 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2021			
		4,740,000.00	Local 101.592336	4,815,476.75	101.851646	4,827,768.02	12,291.27	1.15	
			Base 101.592336	4,815,476.75	101.851646	4,827,768.02	12,291.27	1.10	
99S0U07D4	SWS021980 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2021			
		-4,740,000.00	Local 100.000000	-4,740,000.00	100.000000	-4,740,000.00	0.00	1.13	
			Base 100.000000	-4,740,000.00	100.000000	-4,740,000.00	0.00	1.08	
99S0U1X12	BWS022129 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2021			
		2,356,200.00	Local 92.439573	2,178,061.22	100.000000	2,356,200.00	178,138.78	0.56	
			Base 92.439573	2,178,061.22	100.000000	2,356,200.00	178,138.78	0.54	
99S0U1XJ0	BWS022129 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2021			
		-2,356,200.00	Local 100.000000	-2,356,200.00	107.862500	-2,541,456.23	-185,256.23	0.60	
			Base 100.000000	-2,356,200.00	107.862500	-2,541,456.23	-185,256.23	0.58	
99S0U9RU5	SWS022327 IRS USD R F 1.13750 2 CCPVANILLA				1.1375	17 Oct 2019			
		9,640,000.00	Local 100.000000	9,640,000.00	98.524894	9,497,799.78	-142,200.22	2.26	
			Base 100.000000	9,640,000.00	98.524894	9,497,799.78	-142,200.22	2.17	
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.02317	17 Oct 2019			
		-9,640,000.00	Local 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	2.29	
			Base 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	2.20	
99S0WCRX0	SWS024745 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Jun 2022			
		2,370,000.00	Local 101.576210	2,407,356.18	101.654496	2,409,211.56	1,855.38	0.57	
			Base 101.576210	2,407,356.18	101.654496	2,409,211.56	1,855.38	0.55	
99S0WCRY8	SWS024745 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2022			

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Prepared by State Street

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-2,370,000.000	Local 100.000000	-2,370,000.00	100.000000	-2,370,000.00	0.00	0.56
			Base 100.000000	-2,370,000.00	100.000000	-2,370,000.00	0.00	0.54
99S0WGMX6	SWS024943 IRS USD R F 1.59650 2 CCPVANILLA				1.5965	29 Mar 2019		
		4,360,000.000	Local 100.000000	4,360,000.00	99.958505	4,358,190.82	-1,809.18	1.04
			Base 100.000000	4,360,000.00	99.958505	4,358,190.82	-1,809.18	0.99
99S0WGY4	SWS024943 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.15189	29 Mar 2019		
		-4,360,000.000	Local 100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	1.04
			Base 100.000000	-4,360,000.00	100.000000	-4,360,000.00	0.00	0.99
99S0WI4U8	SWS024984 IRS USD R F 2.05383 2 CCPVANILLA				2.05383	31 Mar 2022		
		740,000.000	Local 100.000000	740,000.00	99.945588	739,597.35	-402.65	0.18
			Base 100.000000	740,000.00	99.945588	739,597.35	-402.65	0.17
99S0WI4V6	SWS024984 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.14678	31 Mar 2022		
		-740,000.000	Local 100.000000	-740,000.00	100.000000	-740,000.00	0.00	0.18
			Base 100.000000	-740,000.00	100.000000	-740,000.00	0.00	0.17
US DOLLAR Total								
			Local	-60,144.95		737,212.17	797,357.12	33.87
			Base	-60,144.95		737,212.17	797,357.12	32.45
SWAPS FIXED INCOME Total								
		0.000	Base	-60,144.95		855,594.22	915,739.17	33.34

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
7,789,500.000	612,510,510.540	Base		291,204,293.28		292,522,204.09	1,317,910.81	99.89
Original Face:	329,609,086.080							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par		Notional Cost/Proceeds				

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.937383

GERMANY

AD10QTNM8	EURO-BTP FUTURE JUN 17 XEUR 20170608	08 Jun 2017							
71.000	7,100,000.000	Local	9,278,990.00	9,245,757.15	130.690000	33,232.85	43,882.85	-10,650.00	
		Base	9,898,824.71		139.420066	35,452.80	46,871.27	-11,418.47	0.00

AD10QZBY1	EURO-BOBL FUTURE JUN17 XEUR 20170608	08 Jun 2017							
3.000	300,000.000	Local	395,400.00	396,454.95	131.800000	-1,054.95	-1,114.95	60.00	
		Base	421,812.64		140.604214	-1,125.42	-1,190.88	65.46	0.00

GERMANY Total									
74.000	7,400,000.000	Local	9,674,390.00	9,642,212.10		32,177.90	42,767.90	-10,590.00	
		Base				34,327.38	45,680.39	-11,353.01	0.00

EURO CURRENCY Total									
74.000	7,400,000.000	Local	9,674,390.00	9,642,212.10		32,177.90	42,767.90	-10,590.00	
		Base				34,327.38	45,680.39	-11,353.01	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380513	90DAY EUR FUTR JUN17 XCME 20170619	19 Jun 2017							
24.000	6,000,000.000	Local	5,922,600.00	5,922,878.00	98.710000	-278.00	322.00	-600.00	
		Base	5,922,600.00		98.710000	-278.00	322.00	-600.00	0.00

99ZB57638	90DAY EUR FUTR MAR18 XCME 20180319	19 Mar 2018							
75.000	18,750,000.000	Local	18,439,687.50	18,502,656.25	98.345000	-62,968.75	-66,718.75	3,750.00	
		Base	18,439,687.50		98.345000	-62,968.75	-66,718.75	3,750.00	0.00

99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217	17 Dec 2018							
140.000	35,000,000.000	Local	34,296,500.00	34,305,592.50	97.990000	-9,092.50	-19,592.50	10,500.00	
		Base	34,296,500.00		97.990000	-9,092.50	-19,592.50	10,500.00	0.00

AD10QTN14	US 5YR NOTE (CBT) JUN17 XCBT 20170630	30 Jun 2017							
1,405.000	140,500,000.000	Local	165,405,821.02	165,348,391.98	117.726563	57,429.04	-173,079.48	230,508.52	
		Base	165,405,821.02		117.726563	57,429.04	-173,079.48	230,508.52	0.05

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
AD10QZDX1	BP CURRENCY FUT JUN17 XCME 20170619						19 Jun 2017			
1.000	62,500.000	Local	78,475.00	76,434.50	1.255600	2,040.50	1,703.00	337.50		
		Base	78,475.00		1.255600	2,040.50	1,703.00	337.50	0.00	
AD10RGTV9	US ULTRA BOND CBT JUN17 XCBT 20170621						21 Jun 2017			
38.000	3,800,000.000	Local	6,103,750.00	6,082,240.65	160.625000	21,509.35	9,634.35	11,875.00		
		Base	6,103,750.00		160.625000	21,509.35	9,634.35	11,875.00	0.00	
AD10RGW37	US 10YR ULTRA FUT JUN17 XCBT 20170621						21 Jun 2017			
4.000	400,000.000	Local	535,562.50	533,049.80	133.890625	2,512.70	1,325.20	1,187.50		
		Base	535,562.50		133.890625	2,512.70	1,325.20	1,187.50	0.00	
AD10S3K95	CAD CURRENCY FUT JUN17 XCME 20170620						20 Jun 2017			
68.000	6,800,000.000	Local	5,122,440.00	5,059,391.00	0.753300	63,049.00	53,529.00	9,520.00		
		Base	5,122,440.00		0.753300	63,049.00	53,529.00	9,520.00	0.00	
AD10SMSM6	AUDUSD CRNCY FUT JUN17 XCME 20170619						19 Jun 2017			
3.000	300,000.000	Local	229,080.00	231,179.75	0.763600	-2,099.75	-1,709.75	-390.00		
		Base	229,080.00		0.763600	-2,099.75	-1,709.75	-390.00	0.00	
AD10SRHK1	MEXICAN PESO FUT JUN17 XCME 20170619						19 Jun 2017			
123.000	61,500,000.000	Local	3,243,510.00	3,115,827.75	0.052740	127,682.25	137,522.25	-9,840.00		
		Base	3,243,510.00		0.052740	127,682.25	137,522.25	-9,840.00	0.00	
US DOLLAR Total										
1,881.000	273,112,500.000	Local	239,377,426.02	239,177,642.18		199,783.84	-57,064.68	256,848.52		
		Base				199,783.84	-57,064.68	256,848.52	0.06	
FUTURES LONG Total										
1,955.000	280,512,500.000	Base				234,111.22	-11,384.29	245,495.51	0.07	

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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
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FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.937383

GERMANY

99ZS66467	EURO BUND OPTION JUN17C 165 MAY17 165 CALL FSO						26 May 2017			
-14.000	-1,400,000.000	Local	-5,740.00	-10,046.90	0.410000	4,306.90		4,166.90	140.00	
		Base	-6,123.43		0.437388	4,594.60		4,450.67	143.93	0.00
99ZS66475	EURO BUND OPTION JUN17P 157 MAY17 157 PUT FSO						26 May 2017			
-14.000	-1,400,000.000	Local	-2,660.00	-11,526.90	0.190000	8,866.90		8,726.90	140.00	
		Base	-2,837.69		0.202692	9,459.21		9,321.20	138.01	0.00
99ZS85251	EURO BUND OPTION JUN17C 164 JUN17 164 CALL FSO						26 May 2017			
-15.000	-1,500,000.000	Local	-8,850.00	-8,595.25	0.590000	-254.75		-404.75	150.00	
		Base	-9,441.18		0.629412	-271.77		-432.31	160.54	0.00
99ZT21999	EURO BUND OPTION MAY17C 161 APR17 161 CALL FSO						21 Apr 2017			
-14.000	-1,400,000.000	Local	-13,160.00	-6,976.90	0.940000	-6,183.10		-6,883.10	700.00	
		Base	-14,039.09		1.002792	-6,596.13		-7,351.84	755.71	0.00
99ZT23946	EURO BUND OPTION JUN17P 156 JUN17 156 PUT FSO						26 May 2017			
-15.000	-1,500,000.000	Local	-1,650.00	-6,355.25	0.110000	4,705.25		4,555.25	150.00	
		Base	-1,760.22		0.117348	5,019.56		4,865.46	154.10	0.00
ADI0Q4V77	EURO BUXL 30Y BND JUN17 XEUR 20170608						08 Jun 2017			
-3.000	-300,000.000	Local	-505,680.00	-502,975.05	168.560000	-2,704.95		-3,244.95	540.00	
		Base	-539,459.32		179.819775	-2,885.64		-3,465.93	580.29	0.00
ADI0Q4VC6	EURO-BUND FUTURE JUN17 XEUR 20170608						08 Jun 2017			
-135.000	-13,500,000.000	Local	-21,791,700.00	-21,698,577.25	161.420000	-93,122.75		-95,822.75	2,700.00	
		Base	-23,247,381.27		172.202824	-99,343.33		-102,348.27	3,004.94	0.00
GERMANY Total										
-210.000	-21,000,000.000	Local	-22,329,440.00	-22,245,053.50		-84,386.50		-88,906.50	4,520.00	
		Base				-90,023.50		-94,961.02	4,937.52	0.00

UNITED KINGDOM

ADI0T2VD5	3MO EURO EURIBOR APR17 IFLL 20170418						18 Apr 2017			
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
-18.000	-4,500,000.000	Local	-4,514,850.00	-4,514,595.30	100.330000	-254.70		-29.70	-225.00	
		Base	-4,816,441.09		107.032024	-271.71		-31.72	-239.99	0.00
UNITED KINGDOM Total										
-18.000	-4,500,000.000	Local	-4,514,850.00	-4,514,595.30		-254.70		-29.70	-225.00	
		Base				-271.71		-31.72	-239.99	0.00
EURO CURRENCY Total										
-228.000	-25,500,000.000	Local	-26,844,290.00	-26,759,648.80		-84,641.20		-88,936.20	4,295.00	
		Base				-90,295.21		-94,992.74	4,697.53	0.00
JAPANESE YEN										
									Exchange Rate:	111.330000
ADI0SQSM7	JPN 10Y BOND(OSE) JUN17 XOSE 20170613						13 Jun 2017			
-7.000	-700,000,000.000	Local	-1,051,960,000.00	-1,050,654,400.00	150.280000	-1,305,600.00		-1,935,600.00	630,000.00	
		Base	-9,449,025.42		1.349861	-11,727.30		-17,315.38	5,588.08	0.00
JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,051,960,000.00	-1,050,654,400.00		-1,305,600.00		-1,935,600.00	630,000.00	
		Base				-11,727.30		-17,315.38	5,588.08	0.00
US DOLLAR										
									Exchange Rate:	1.000000
99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
-98.000	-24,500,000.000	Local	-23,932,825.00	-23,906,556.50	97.685000	-26,268.50		-20,143.50	-6,125.00	
		Base	-23,932,825.00		97.685000	-26,268.50		-20,143.50	-6,125.00	0.00
ADI0P0FD1	JPN YEN CURR FUT JUN17 XCME 20170619						19 Jun 2017			
-80.000	-100,000.000	Local	-9,011,500.00	-8,820,324.41	90.115000	-191,175.59		-167,175.59	-24,000.00	
		Base	-9,011,500.00		90.115000	-191,175.59		-167,175.59	-24,000.00	0.01
ADI0QTNN6	US 10YR NOTE (CBT)JUN17 XCBT 20170621						21 Jun 2017			
-599.000	-59,900,000.000	Local	-74,612,937.50	-74,527,613.59	124.562500	-85,323.91		45,707.34	-131,031.25	
		Base	-74,612,937.50		124.562500	-85,323.91		45,707.34	-131,031.25	0.03
ADI0QV5Q4	US 2YR NOTE (CBT) JUN17 XCBT 20170630						30 Jun 2017			
-50.000	-10,000,000.000	Local	-10,822,656.30	-10,828,743.80	108.226563	6,087.50		9,993.80	-3,906.30	
		Base	-10,822,656.30		108.226563	6,087.50		9,993.80	-3,906.30	0.00

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
AD10QZDS2	US LONG BOND(CBT) JUN17 XCBT 20170621						21 Jun 2017			
-17.000	-1,700,000.000	Local	-2,564,343.75	-2,541,507.25	150.843750	-22,836.50		-17,524.00	-5,312.50	
		Base	-2,564,343.75		150.843750	-22,836.50		-17,524.00	-5,312.50	0.00
AD10QZF68	EURO FX CURR FUT JUN17 XCME 20170619						19 Jun 2017			
-17.000	-2,125,000.000	Local	-2,278,425.00	-2,263,488.50	1.072200	-14,936.50		-16,317.75	1,381.25	
		Base	-2,278,425.00		1.072200	-14,936.50		-16,317.75	1,381.25	0.00
US DOLLAR Total										
-861.000	-98,325,000.000	Local	-123,222,687.55	-122,888,234.05		-334,453.50		-165,459.70	-168,993.80	
		Base				-334,453.50		-165,459.70	-168,993.80	0.04
FUTURES SHORT Total										
-1,096.000	-823,825,000.000	Base				-436,476.01		-277,767.82	-158,708.19	0.04

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
859.000	-543,312,500.000	Base			-202,364.79		-289,152.11	86,787.32	0.11



As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH

MALAYSIAN RINGGIT Exchange Rate: 4.425500

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		138,441.610	Local 1.000000	138,441.61	1.000000	138,441.61	0.00	0.40
			Base 0.226219	31,318.09	0.225963	31,282.70	-35.39	0.02

MALAYSIAN RINGGIT Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		138,441.610	Local	138,441.61		138,441.61	0.00	0.40
			Base	31,318.09		31,282.70	-35.39	0.02

MEXICAN PESO Exchange Rate: 18.722250

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1.410	Local 1.000000	1.41	1.000000	1.41	0.00	0.00
			Base 0.049645	0.07	0.053412	0.08	0.01	0.00

MEXICAN PESO Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1.410	Local	1.41		1.41	0.00	0.00
			Base	0.07		0.08	0.01	0.00

NEW ZEALAND DOLLAR Exchange Rate: 1.426534

NZD	NEW ZEALAND DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local 1.000000	0.01	1.000000	0.01	0.00	0.00
			Base 1.000000	0.01	0.701000	0.01	0.00	0.00

NEW ZEALAND DOLLAR Total		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		0.010	Local	0.01		0.01	0.00	0.00
			Base	0.01		0.01	0.00	0.00

SOUTH AFRICAN RAND Exchange Rate: 13.416250

ZAR	SOUTH AFRICAN RAND	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		667,237.500	Local 1.000000	667,237.50	1.000000	667,237.50	0.00	0.49
			Base 0.075786	50,567.46	0.074536	49,733.53	-833.93	0.03

Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH AFRICAN RAND Total								
		667,237.500	Local	667,237.50		667,237.50	0.00	0.49
			Base	50,567.46		49,733.53	-833.93	0.03
							Exchange Rate:	1,118.300000
SOUTH KOREAN WON								
KRW	SOUTH KOREAN WON							
		1,840.000	Local	1,840.00	1.000000	1,840.00	0.00	100.00
			Base	2.61	0.000894	1.65	-0.96	0.00
SOUTH KOREAN WON Total								
		1,840.000	Local	1,840.00		1,840.00	0.00	100.00
			Base	2.61		1.65	-0.96	0.00
CASH Total								
		807,520.530	Base	81,888.24		81,017.97	-870.27	0.04
CASH EQUIVALENT								
							Exchange Rate:	1.000000
US DOLLAR								
7839989D1	SSC GOVERNMENT MM GVMXX				0.6123605	31 Dec 2030		
		5,730,582.030	Local	5,730,582.03	100.000000	5,730,582.03	0.00	5.05
			Base	5,730,582.03	100.000000	5,730,582.03	0.00	2.96
912828H60	US TREASURY NOTE BILL 01/17 VAR				0.0990005	31 Jan 2017		
		0.000	Local	0.34	0.000000	0.00	-0.34	0.00
			Base	0.34	0.000000	0.00	-0.34	0.00
US DOLLAR Total								
		5,730,582.030	Local	5,730,582.37		5,730,582.03	-0.34	5.05
			Base	5,730,582.37		5,730,582.03	-0.34	2.96
CASH EQUIVALENT Total								
		5,730,582.030	Base	5,730,582.37		5,730,582.03	-0.34	2.96

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Books Open

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.308901

982ZRBII4	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 07/22 6				6.0	21 Jul 2022		
	2,925,000.000	Local	110.840377	3,242,081.02	116.992700	3,422,036.48	179,955.46	18.65
		Base	94.703786	2,770,085.75	89.382390	2,614,434.92	-155,650.83	1.35
ACI01V7Y4	NEW S WALES TREASURY CRP LOCAL GOVT G 08/24 5				5.0	20 Aug 2024		
	5,465,000.000	Local	107.510193	5,875,432.07	115.421300	6,307,774.05	432,341.98	34.37
		Base	88.305155	4,825,876.70	88.181841	4,819,137.62	-6,739.08	2.49
ACI085SK1	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/25 4				4.75	21 Jul 2025		
	4,000,000.000	Local	111.063495	4,442,539.80	113.002500	4,520,100.00	77,560.20	24.63
		Base	80.728581	3,229,143.24	86.333879	3,453,355.14	224,211.90	1.78
ACI0HPS19	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/26 3				3.25	21 Jul 2026		
	4,060,000.000	Local	99.520148	4,040,517.99	101.039200	4,102,191.52	61,673.53	22.35
		Base	71.764572	2,913,641.64	77.193921	3,134,073.18	220,431.54	1.62

AUSTRALIAN DOLLAR Total

	16,450,000.000	Local		17,600,570.88		18,352,102.05	751,531.17	100.00
		Base		13,738,747.33		14,021,000.86	282,253.53	7.24

BRAZILIAN REAL

Exchange Rate: 3.130600

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
	1,575,000.000	Local	92.807446	1,461,717.27	100.525338	1,583,274.07	121,556.80	12.04
		Base	40.649837	640,234.94	32.110566	505,741.41	-134,493.53	0.26
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
	11,540,000.000	Local	90.287198	10,419,142.60	100.197773	11,562,823.00	1,143,680.40	87.96
		Base	39.221035	4,526,107.47	32.005933	3,693,484.64	-832,622.83	1.91

BRAZILIAN REAL Total

	13,115,000.000	Local		11,880,859.87		13,146,097.07	1,265,237.20	100.00
		Base		5,166,342.41		4,199,226.05	-967,116.36	2.17

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MALAYSIAN RINGGIT							Exchange Rate:	4.425500
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.48	15 Mar 2023		
	8,015,000.000	Local	97.323869	7,800,508.11	97.276300	7,796,695.45	-3,812.66	22.54
		Base	26.460052	2,120,773.20	21.980861	1,761,766.00	-359,007.20	0.91
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048				4.048	30 Sep 2021		
	6,840,000.000	Local	101.209320	6,922,717.51	100.866900	6,899,295.96	-23,421.55	19.94
		Base	27.933480	1,910,650.06	22.792204	1,558,986.77	-351,663.29	0.81
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659				3.659	15 Oct 2020		
	16,905,000.000	Local	99.856910	16,880,810.60	99.732800	16,859,829.84	-20,980.76	48.74
		Base	24.574955	4,154,396.12	22.535939	3,809,700.56	-344,695.56	1.97
ACI0MTMW3	MALAYSIA GOVERNMENT SR UNSECURED 11/21 3.62				3.62	30 Nov 2021		
	2,930,000.000	Local	100.725524	2,951,257.85	98.914400	2,898,191.92	-53,065.93	8.38
		Base	24.881430	729,025.91	22.351011	654,884.63	-74,141.28	0.34
MALAYSIAN RINGGIT Total								
	34,690,000.000	Local		34,555,294.07		34,454,013.17	-101,280.90	99.60
		Base		8,914,845.29		7,785,337.96	-1,129,507.33	4.02
MEXICAN PESO							Exchange Rate:	18.722250
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.5	31 May 2029		
	101,500,000.000	Local	114.643573	116,363,226.22	110.461000	112,117,915.00	-4,245,311.22	22.94
		Base	8.174174	8,296,786.84	5.899985	5,988,485.09	-2,308,301.75	3.09
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
	180,900,000.000	Local	110.939422	200,689,414.58	103.451000	187,142,859.00	-13,546,555.58	38.28
		Base	7.441127	13,460,999.20	5.525565	9,995,746.18	-3,465,253.02	5.16
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75				7.75	23 Nov 2034		
	38,700,000.000	Local	100.708651	38,974,248.07	103.502000	40,055,274.00	1,081,025.93	8.19
		Base	4.951320	1,916,160.73	5.528289	2,139,447.66	223,286.93	1.11
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038		
	125,600,000.000	Local	118.890492	149,326,458.01	111.313000	139,809,128.00	-9,517,330.01	28.60
		Base	7.608300	9,556,025.07	5.945493	7,467,538.78	-2,088,486.29	3.86

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
P9767G6N6	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.5	31 May 2029		
		8,800,000.000	Local 110.395226	9,714,779.88	110.461000	9,720,568.00	5,788.12	1.99
			Base 5.885627	517,935.19	5.899985	519,198.71	1,263.52	0.27
MEXICAN PESO Total		455,500,000.000	Local	515,068,126.76		488,845,744.00	-26,222,382.76	100.00
			Base	33,747,907.03		26,110,416.42	-7,637,490.61	13.49
NEW ZEALAND DOLLAR							Exchange Rate:	1.426534
B45C76I11	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/23 5.5				5.5	15 Apr 2023		
		2,370,000.000	Local 109.495149	2,595,035.04	114.884700	2,722,767.39	127,732.35	100.00
			Base 81.842597	1,939,669.56	80.534148	1,908,659.30	-31,010.26	0.99
NEW ZEALAND DOLLAR Total		2,370,000.000	Local	2,595,035.04		2,722,767.39	127,732.35	100.00
			Base	1,939,669.56		1,908,659.30	-31,010.26	0.99
POLISH ZLOTY							Exchange Rate:	3.965700
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.0	25 Oct 2023		
		2,000,000.000	Local 100.570413	2,011,408.26	105.420000	2,108,400.00	96,991.74	12.54
			Base 31.418292	628,365.83	26.582949	531,658.98	-96,706.85	0.27
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
		14,740,000.000	Local 101.914349	15,022,175.06	99.740000	14,701,676.00	-320,499.06	87.46
			Base 26.593877	3,919,937.52	25.150667	3,707,208.31	-212,729.21	1.91
POLISH ZLOTY Total		16,740,000.000	Local	17,033,583.32		16,810,076.00	-223,507.32	100.00
			Base	4,548,303.35		4,238,867.29	-309,436.06	2.19
POUND STERLING							Exchange Rate:	0.798148
ACI04WZ85	UK TSY 1.25 2018 BONDS REGS 07/18 1.25				1.25	22 Jul 2018		
		9,185,000.000	Local 101.165848	9,292,083.18	101.473000	9,320,295.05	28,211.87	100.00
			Base 143.326013	13,164,494.31	127.135569	11,677,402.00	-1,487,092.31	6.03

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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POUND STERLING Total

	9,185,000.000	Local		9,292,083.18		9,320,295.05	28,211.87	100.00
		Base		13,164,494.31		11,677,402.00	-1,487,092.31	6.03

SOUTH AFRICAN RAND

Exchange Rate: 13.416250

989RJQI1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041		
	79,730,000.000	Local	77.241313	61,584,498.52	70.600000	56,289,380.00	-5,295,118.52	41.70
		Base	7.165409	5,712,980.23	5.262275	4,195,612.04	-1,517,368.19	2.17

ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
	62,260,000.000	Local	97.281888	60,567,703.41	90.450000	56,314,170.00	-4,253,533.41	41.72
		Base	7.309058	4,550,619.66	6.741824	4,197,459.80	-353,159.86	2.17

B1W31DII8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/21 6.75				6.75	31 Mar 2021		
	19,770,000.000	Local	96.478958	19,073,889.93	96.150000	19,008,855.00	-65,034.93	14.08
		Base	10.164185	2,009,459.36	7.166682	1,416,853.07	-592,606.29	0.73

S69124NA9	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/21 6.75				6.75	31 Mar 2021		
	2,820,000.000	Local	97.213877	2,741,431.33	96.150000	2,711,430.00	-30,001.33	2.01
		Base	7.818513	220,482.07	7.166682	202,100.44	-18,381.63	0.10

SOUTH AFRICAN RAND Total

	164,580,000.000	Local		143,967,523.19		134,323,835.00	-9,643,688.19	99.51
		Base		12,493,541.32		10,012,025.35	-2,481,515.97	5.17

US DOLLAR

Exchange Rate: 1.000000

00254ELV2	SWEDISH EXPORT CREDIT SR UNSECURED 06/17 VAR				1.29956	12 Jun 2017		
	1,030,000.000	Local	100.007046	1,030,072.57	100.046200	1,030,475.86	403.29	0.91
		Base	100.007046	1,030,072.57	100.046200	1,030,475.86	403.29	0.53

00254EMF6	SWEDISH EXPORT CREDIT SR UNSECURED 09/17 VAR				1.24128	28 Sep 2017		
	895,000.000	Local	100.000000	895,000.00	100.056900	895,509.26	509.26	0.79
		Base	100.000000	895,000.00	100.056900	895,509.26	509.26	0.46

037833BW9	APPLE INC SR UNSECURED 02/36 4.5				4.5	23 Feb 2036		
	1,225,000.000	Local	99.688323	1,221,181.96	108.039300	1,323,481.43	102,299.47	1.17

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: March 31, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.688323	1,221,181.96	108.039300	1,323,481.43	102,299.47	0.68
037833BX7	APPLE INC SR UNSECURED 02/46 4.65				4.65	23 Feb 2046		
	3,155,000.000	Local	103.598374	3,268,528.71	107.300200	3,385,321.31	116,792.60	2.98
		Base	103.598374	3,268,528.71	107.300200	3,385,321.31	116,792.60	1.75
172967JQ5	CITIGROUP INC SR UNSECURED 04/18 VAR				1.72733	27 Apr 2018		
	4,850,000.000	Local	99.902058	4,845,249.81	100.428100	4,870,762.85	25,513.04	4.29
		Base	99.902058	4,845,249.81	100.428100	4,870,762.85	25,513.04	2.52
219868BV7	CORP ANDINA DE FOMENTO SR UNSECURED 01/18 VAR				1.589	29 Jan 2018		
	1,460,000.000	Local	100.000000	1,460,000.00	100.198700	1,462,901.02	2,901.02	1.29
		Base	100.000000	1,460,000.00	100.198700	1,462,901.02	2,901.02	0.76
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2				2.0	10 May 2019		
	1,420,000.000	Local	99.993638	1,419,909.66	99.749724	1,416,446.08	-3,463.58	1.25
		Base	99.993638	1,419,909.66	99.749724	1,416,446.08	-3,463.58	0.73
24702RAF8	DELL INC SR UNSECURED 04/38 6.5				6.5	15 Apr 2038		
	230,000.000	Local	116.178574	267,210.72	97.500000	224,250.00	-42,960.72	0.20
		Base	116.178574	267,210.72	97.500000	224,250.00	-42,960.72	0.12
25215BAR4	DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 06/18 VAR				1.3	05 Jun 2018		
	8,115,000.000	Local	99.902530	8,107,090.29	99.762800	8,095,751.22	-11,339.07	7.13
		Base	99.902530	8,107,090.29	99.762800	8,095,751.22	-11,339.07	4.18
29878TCM4	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 10/18 VAR				1.07928	09 Oct 2018		
	1,925,000.000	Local	100.000000	1,925,000.00	100.077000	1,926,482.25	1,482.25	1.70
		Base	100.000000	1,925,000.00	100.077000	1,926,482.25	1,482.25	1.00
30215EAS6	EXPORT IMPORT BK KOREA SR UNSECURED 144A 05/17 VAR				1.63372	12 May 2017		
	2,310,000.000	Local	100.004357	2,310,100.64	100.004700	2,310,108.57	7.93	2.03
		Base	100.004357	2,310,100.64	100.004700	2,310,108.57	7.93	1.19
30215EAU1	EXPORT IMPORT BK KOREA SR UNSECURED 144A 08/17 VAR				1.66122	14 Aug 2017		
	2,185,000.000	Local	100.021186	2,185,462.91	99.942800	2,183,750.18	-1,712.73	1.92
		Base	100.021186	2,185,462.91	99.942800	2,183,750.18	-1,712.73	1.13
345397XJ7	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR				2.03122	15 Jun 2018		
	4,350,000.000	Local	99.690557	4,336,539.24	100.513600	4,372,341.60	35,802.36	3.85

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.690557	4,336,539.24	100.513600	4,372,341.60	35,802.36	2.26
38141EB73	GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR				2.139	15 Nov 2018		
	3,490,000.000	Local	100.534779	3,508,663.79	101.059000	3,526,959.10	18,295.31	3.11
		Base	100.534779	3,508,663.79	101.059000	3,526,959.10	18,295.31	1.82
48125LRH7	JP MORGAN CHASE BANK NA SR UNSECURED 09/18 VAR				1.60178	21 Sep 2018		
	1,070,000.000	Local	100.000000	1,070,000.00	100.308100	1,073,296.67	3,296.67	0.95
		Base	100.000000	1,070,000.00	100.308100	1,073,296.67	3,296.67	0.55
50048MAZ3	KOMMUNALBANKEN AS SR UNSECURED 144A 02/18 VAR				1.23233	20 Feb 2018		
	3,830,000.000	Local	100.053245	3,832,039.29	100.139000	3,835,323.70	3,284.41	3.38
		Base	100.053245	3,832,039.29	100.139000	3,835,323.70	3,284.41	1.98
55608PAL8	MACQUARIE BANK LTD SR UNSECURED 144A 10/17 VAR				1.66178	27 Oct 2017		
	885,000.000	Local	100.000000	885,000.00	100.296700	887,625.80	2,625.80	0.78
		Base	100.000000	885,000.00	100.296700	887,625.80	2,625.80	0.46
626207YF5	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637				6.637	01 Apr 2057		
	160,000.000	Local	95.646206	153,033.93	112.256000	179,609.60	26,575.67	0.16
		Base	95.646206	153,033.93	112.256000	179,609.60	26,575.67	0.09
626207YM0	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655				6.655	01 Apr 2057		
	505,000.000	Local	104.978947	530,143.68	112.374000	567,488.70	37,345.02	0.50
		Base	104.978947	530,143.68	112.374000	567,488.70	37,345.02	0.29
62944BBC7	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 07/17 VAR				1.09317	14 Jul 2017		
	3,668,000.000	Local	100.000383	3,668,014.05	100.000700	3,668,025.68	11.63	3.23
		Base	100.000383	3,668,014.05	100.000700	3,668,025.68	11.63	1.89
63983TAN5	NEDER WATERSCHAPSBANK SR UNSECURED 144A 02/18 VAR				1.26622	14 Feb 2018		
	3,460,000.000	Local	100.107251	3,463,710.88	100.169000	3,465,847.40	2,136.52	3.05
		Base	100.107251	3,463,710.88	100.169000	3,465,847.40	2,136.52	1.79
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.55	12 Aug 2043		
	550,000.000	Local	98.530889	541,919.89	103.818700	571,002.85	29,082.96	0.50
		Base	98.530889	541,919.89	103.818700	571,002.85	29,082.96	0.29
912810RP5	US TREASURY N/B 11/45 3				3.0	15 Nov 2045		
	5,195,000.000	Local	104.694885	5,438,899.26	99.382800	5,162,936.46	-275,962.80	4.55

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	104.694885	5,438,899.26	99.382800	5,162,936.46	-275,962.80	2.67
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046		
	19,660,000.000	Local	97.491918	19,166,911.17	97.027300	19,075,567.18	-91,343.99	16.80
		Base	97.491918	19,166,911.17	97.027300	19,075,567.18	-91,343.99	9.85
912828S84	US TREASURY FRN 07/18 VAR				0.9555409	31 Jul 2018		
	4,645,000.000	Local	100.004355	4,645,202.28	100.168600	4,652,831.47	7,629.19	4.10
		Base	100.004355	4,645,202.28	100.168600	4,652,831.47	7,629.19	2.40
912828T75	US TREASURY FRN 10/18 VAR				0.9515409	31 Oct 2018		
	9,915,000.000	Local	100.034637	9,918,434.25	100.144000	9,929,277.60	10,843.35	8.74
		Base	100.034637	9,918,434.25	100.144000	9,929,277.60	10,843.35	5.13
912828V64	US TREASURY FRN 01/19 VAR				0.9215409	31 Jan 2019		
	13,255,000.000	Local	100.051516	13,261,828.39	100.073500	13,264,742.43	2,914.04	11.68
		Base	100.051516	13,261,828.39	100.073500	13,264,742.43	2,914.04	6.85
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				2.05678	26 Jul 2021		
	2,700,000.000	Local	100.530373	2,714,320.07	101.200300	2,732,408.10	18,088.03	2.41
		Base	100.530373	2,714,320.07	101.200300	2,732,408.10	18,088.03	1.41
ACI020N88	SWEDISH EXPORT CREDIT SR UNSECURED REGS 11/17 VAR				1.26178	09 Nov 2017		
	1,745,000.000	Local	100.175543	1,748,063.22	100.136400	1,747,380.18	-683.04	1.54
		Base	100.175543	1,748,063.22	100.136400	1,747,380.18	-683.04	0.90
US DOLLAR Total								
	107,883,000.000	Local		107,817,530.66		107,837,904.55	20,373.89	94.95
		Base		107,817,530.66		107,837,904.55	20,373.89	55.70
FIXED INCOME Total								
	820,513,000.000	Base		201,531,381.26		187,790,839.78	-13,740,541.48	97.00

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
		827,051,102.560	Base	207,343,851.87		193,602,439.78	-13,741,412.09	100.00



As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.5493615	31 Dec 2030		
	808,542.020	Local	100.000000	808,542.02	100.000000	808,542.02	0.00	1.47
		Base	100.000000	808,542.02	100.000000	808,542.02	0.00	1.47

US DOLLAR Total	808,542.020	Local		808,542.02		808,542.02	0.00	1.47
		Base		808,542.02		808,542.02	0.00	1.47

CASH EQUIVALENT Total	808,542.020	Base		808,542.02		808,542.02	0.00	1.47
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01							
	101,067.000	Local	12.464207	1,259,719.99	11.180000	1,129,929.06	-129,790.93	2.05
		Base	12.464207	1,259,719.99	11.180000	1,129,929.06	-129,790.93	2.05

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001							
	10,969.000	Local	132.540069	1,453,832.02	121.240000	1,329,881.56	-123,950.46	2.41
		Base	132.540069	1,453,832.02	121.240000	1,329,881.56	-123,950.46	2.41

02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
	2,841.000	Local	741.766649	2,107,359.05	829.560000	2,356,779.96	249,420.91	4.27
		Base	741.766649	2,107,359.05	829.560000	2,356,779.96	249,420.91	4.27

023135106	AMAZON.COM INC COMMON STOCK USD.01							
	1,745.000	Local	428.511175	747,752.00	886.540000	1,547,012.30	799,260.30	2.80
		Base	428.511175	747,752.00	886.540000	1,547,012.30	799,260.30	2.80

02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
	44,700.000	Local	18.222909	814,564.05	22.960000	1,026,312.00	211,747.95	1.86
		Base	18.222909	814,564.05	22.960000	1,026,312.00	211,747.95	1.86

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		10,458.000	Local	87.862647	918,867.56	129.680000	1,356,193.44	437,325.88	2.46
				Base	87.862647	918,867.56	129.680000	1,356,193.44	437,325.88	2.46
037411105	APACHE CORP COMMON STOCK USD.625		20,468.000	Local	67.312374	1,377,749.68	51.390000	1,051,850.52	-325,899.16	1.91
				Base	67.312374	1,377,749.68	51.390000	1,051,850.52	-325,899.16	1.91
09062X103	BIOGEN INC COMMON STOCK USD.0005		3,530.000	Local	260.948178	921,147.07	273.420000	965,172.60	44,025.53	1.75
				Base	260.948178	921,147.07	273.420000	965,172.60	44,025.53	1.75
097023105	BOEING CO/THE COMMON STOCK USD5.0		5,900.000	Local	130.008869	767,052.33	176.860000	1,043,474.00	276,421.67	1.89
				Base	130.008869	767,052.33	176.860000	1,043,474.00	276,421.67	1.89
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		16,360.000	Local	54.809419	896,682.10	54.380000	889,656.80	-7,025.30	1.61
				Base	54.809419	896,682.10	54.380000	889,656.80	-7,025.30	1.61
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001		10,728.000	Local	48.835199	523,904.01	69.360000	744,094.08	220,190.07	1.35
				Base	48.835199	523,904.01	69.360000	744,094.08	220,190.07	1.35
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		11,460.000	Local	66.462695	761,662.49	77.290000	885,743.40	124,080.91	1.61
				Base	66.462695	761,662.49	77.290000	885,743.40	124,080.91	1.61
127097103	CABOT OIL + GAS CORP COMMON STOCK USD.1		25,640.000	Local	22.498973	576,873.67	23.910000	613,052.40	36,178.73	1.11
				Base	22.498973	576,873.67	23.910000	613,052.40	36,178.73	1.11
131347304	CALPINE CORP COMMON STOCK USD.001		100,882.000	Local	16.251484	1,639,482.18	11.050000	1,114,746.10	-524,736.08	2.02
				Base	16.251484	1,639,482.18	11.050000	1,114,746.10	-524,736.08	2.02
151020104	CELGENE CORP COMMON STOCK USD.01		11,676.000	Local	106.892164	1,248,072.91	124.430000	1,452,844.68	204,771.77	2.63
				Base	106.892164	1,248,072.91	124.430000	1,452,844.68	204,771.77	2.63

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
		44,101.000	Local 26.210641	1,155,915.47	33.800000	1,490,613.80	334,698.33	2.70
			Base 26.210641	1,155,915.47	33.800000	1,490,613.80	334,698.33	2.70
172967424	CITIGROUP INC COMMON STOCK USD.01							
		32,126.000	Local 44.773828	1,438,404.00	59.820000	1,921,777.32	483,373.32	3.48
			Base 44.773828	1,438,404.00	59.820000	1,921,777.32	483,373.32	3.48
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
		10,800.000	Local 56.343445	608,509.21	73.190000	790,452.00	181,942.79	1.43
			Base 56.343445	608,509.21	73.190000	790,452.00	181,942.79	1.43
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01							
		44,500.000	Local 26.542015	1,181,119.67	16.780000	746,710.00	-434,409.67	1.35
			Base 26.542015	1,181,119.67	16.780000	746,710.00	-434,409.67	1.35
222070203	COTY INC CL A COMMON STOCK USD.01							
		32,510.000	Local 18.963373	616,499.27	18.130000	589,406.30	-27,092.97	1.07
			Base 18.963373	616,499.27	18.130000	589,406.30	-27,092.97	1.07
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		18,299.000	Local 43.269819	791,794.41	41.720000	763,434.28	-28,360.13	1.38
			Base 43.269819	791,794.41	41.720000	763,434.28	-28,360.13	1.38
30161N101	EXELON CORP COMMON STOCK							
		37,910.000	Local 32.465926	1,230,783.25	35.980000	1,364,001.80	133,218.55	2.47
			Base 32.465926	1,230,783.25	35.980000	1,364,001.80	133,218.55	2.47
410345102	HANESBRANDS INC COMMON STOCK USD.01							
		24,857.000	Local 21.034377	522,851.51	20.760000	516,031.32	-6,820.19	0.94
			Base 21.034377	522,851.51	20.760000	516,031.32	-6,820.19	0.94
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01							
		17,760.000	Local 42.166295	748,873.40	48.070000	853,723.20	104,849.80	1.55
			Base 42.166295	748,873.40	48.070000	853,723.20	104,849.80	1.55
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01							
		14,219.000	Local 57.974770	824,343.25	59.870000	851,291.53	26,948.28	1.54
			Base 57.974770	824,343.25	59.870000	851,291.53	26,948.28	1.54

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CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
548661107	LOWE S COS INC COMMON STOCK USD.5								
		17,460.000	Local 61.089019	1,066,614.27	82.210000	1,435,386.60	368,772.33		2.60
			Base 61.089019	1,066,614.27	82.210000	1,435,386.60	368,772.33		2.60
59156R108	METLIFE INC COMMON STOCK USD.01								
		28,178.000	Local 43.838036	1,235,268.18	52.820000	1,488,361.96	253,093.78		2.70
			Base 43.838036	1,235,268.18	52.820000	1,488,361.96	253,093.78		2.70
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		30,450.000	Local 40.014060	1,218,428.14	65.860000	2,005,437.00	787,008.86		3.64
			Base 40.014060	1,218,428.14	65.860000	2,005,437.00	787,008.86		3.64
68389X105	ORACLE CORP COMMON STOCK USD.01								
		44,129.000	Local 39.250540	1,732,087.08	44.610000	1,968,594.69	236,507.61		3.57
			Base 39.250540	1,732,087.08	44.610000	1,968,594.69	236,507.61		3.57
693718108	PACCAR INC COMMON STOCK USD1.0								
		10,960.000	Local 49.774304	545,526.37	67.200000	736,512.00	190,985.63		1.34
			Base 49.774304	545,526.37	67.200000	736,512.00	190,985.63		1.34
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		41,815.000	Local 19.342514	808,807.23	23.550000	984,743.25	175,936.02		1.78
			Base 19.342514	808,807.23	23.550000	984,743.25	175,936.02		1.78
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		15,680.000	Local 55.163520	864,963.99	57.340000	899,091.20	34,127.21		1.63
			Base 55.163520	864,963.99	57.340000	899,091.20	34,127.21		1.63
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		10,650.000	Local 123.774376	1,318,197.10	81.620000	869,253.00	-448,944.10		1.58
			Base 123.774376	1,318,197.10	81.620000	869,253.00	-448,944.10		1.58
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
		52,250.000	Local 29.851594	1,559,745.77	29.790000	1,556,527.50	-3,218.27		2.82
			Base 29.851594	1,559,745.77	29.790000	1,556,527.50	-3,218.27		2.82
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		10,452.000	Local 67.679453	707,385.64	70.050000	732,162.60	24,776.96		1.33
			Base 67.679453	707,385.64	70.050000	732,162.60	24,776.96		1.33

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
858912108	STERICYCLE INC COMMON STOCK USD.01		14,410.000	Local	80.748116	1,163,580.35	82.890000	1,194,444.90	30,864.55	2.17
				Base	80.748116	1,163,580.35	82.890000	1,194,444.90	30,864.55	2.17
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001		53,290.000	Local	28.538341	1,520,808.17	34.300000	1,827,847.00	307,038.83	3.31
				Base	28.538341	1,520,808.17	34.300000	1,827,847.00	307,038.83	3.31
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		20,690.000	Local	37.703254	780,080.33	70.640000	1,461,541.60	681,461.27	2.65
				Base	37.703254	780,080.33	70.640000	1,461,541.60	681,461.27	2.65
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		6,439.000	Local	75.974766	489,201.52	164.010000	1,056,060.39	566,858.87	1.91
				Base	75.974766	489,201.52	164.010000	1,056,060.39	566,858.87	1.91
949746101	WELLS FARGO + CO COMMON STOCK USD1.666		36,910.000	Local	41.203985	1,520,839.07	55.660000	2,054,410.60	533,571.53	3.72
				Base	41.203985	1,520,839.07	55.660000	2,054,410.60	533,571.53	3.72
984332106	YAHOO INC COMMON STOCK USD.001		12,810.000	Local	39.920990	511,387.88	46.410000	594,512.10	83,124.22	1.08
				Base	39.920990	511,387.88	46.410000	594,512.10	83,124.22	1.08
G0084W101	ADIANT PLC COMMON STOCK USD.001		13,986.000	Local	52.637960	736,194.51	72.670000	1,016,362.62	280,168.11	1.84
				Base	52.637960	736,194.51	72.670000	1,016,362.62	280,168.11	1.84
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033		7,730.000	Local	234.615538	1,813,578.11	238.920000	1,846,851.60	33,273.49	3.35
				Base	234.615538	1,813,578.11	238.920000	1,846,851.60	33,273.49	3.35
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		25,930.000	Local	43.985520	1,140,544.54	42.120000	1,092,171.60	-48,372.94	1.98
				Base	43.985520	1,140,544.54	42.120000	1,092,171.60	-48,372.94	1.98
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		12,851.000	Local	39.781058	511,226.37	50.730000	651,931.23	140,704.86	1.18
				Base	39.781058	511,226.37	50.730000	651,931.23	140,704.86	1.18

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CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		6,307.000	Local	68.842263	434,188.15	69.270000	436,885.89	2,697.74	0.79
			Base	68.842263	434,188.15	69.270000	436,885.89	2,697.74	0.79
N59465109	MYLAN NV COMMON STOCK EUR.01								
		27,120.000	Local	40.332896	1,093,828.13	38.990000	1,057,408.80	-36,419.33	1.92
			Base	40.332896	1,093,828.13	38.990000	1,057,408.80	-36,419.33	1.92
US DOLLAR Total									
		1,156,003.000	Local		47,906,295.45		54,360,682.58	6,454,387.13	98.53
			Base		47,906,295.45		54,360,682.58	6,454,387.13	98.53
EQUITY Total									
		1,156,003.000	Base		47,906,295.45		54,360,682.58	6,454,387.13	98.53

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		1,964,545.020	Base	48,714,837.47		55,169,224.60	6,454,387.13	100.00



As of: March 31, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.6123605	31 Dec 2030		
	6,512,416.490	Local	100.000000	6,512,416.49	100.000000	6,512,416.49	0.00	5.22
		Base	100.000000	6,512,416.49	100.000000	6,512,416.49	0.00	5.22

US DOLLAR Total	6,512,416.490	Local		6,512,416.49		6,512,416.49	0.00	5.22
		Base		6,512,416.49		6,512,416.49	0.00	5.22

CASH EQUIVALENT Total

	6,512,416.490	Base		6,512,416.49		6,512,416.49	0.00	5.22
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EQUITY

US DOLLAR Exchange Rate: 1.000000

173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
	7,800.000	Local	26.230827	204,600.45	26.650000	207,870.00	3,269.55	0.17
		Base	26.230827	204,600.45	26.650000	207,870.00	3,269.55	0.17

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
	3,200.000	Local	24.990000	79,968.00	22.843800	73,100.16	-6,867.84	0.06
		Base	24.990000	79,968.00	22.843800	73,100.16	-6,867.84	0.06

US DOLLAR Total	11,000.000	Local		284,568.45		280,970.16	-3,598.29	0.23
		Base		284,568.45		280,970.16	-3,598.29	0.23

EQUITY Total

	11,000.000	Base		284,568.45		280,970.16	-3,598.29	0.23
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2017

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
00077TAA2	ROYAL BK SCOTLAND NV/NY SUBORDINATED 05/23 7.75				7.75	15 May 2023		
		140,000.000	Local 110.318386	154,445.74	116.703500	163,384.90	8,939.16	0.13
			Base 110.318386	154,445.74	116.703500	163,384.90	8,939.16	0.13
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
		200,000.000	Local 99.768675	199,537.35	102.810400	205,620.80	6,083.45	0.16
			Base 99.768675	199,537.35	102.810400	205,620.80	6,083.45	0.16
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		
		110,000.000	Local 101.569409	111,726.35	105.659100	116,225.01	4,498.66	0.09
			Base 101.569409	111,726.35	105.659100	116,225.01	4,498.66	0.09
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
		40,000.000	Local 91.798900	36,719.56	88.018100	35,207.24	-1,512.32	0.03
			Base 91.798900	36,719.56	88.018100	35,207.24	-1,512.32	0.03
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8				4.8	15 Jun 2044		
		330,000.000	Local 98.830867	326,141.86	93.741100	309,345.63	-16,796.23	0.25
			Base 98.830867	326,141.86	93.741100	309,345.63	-16,796.23	0.25
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.5	15 May 2035		
		290,000.000	Local 100.783207	292,271.30	94.402700	273,767.83	-18,503.47	0.22
			Base 100.783207	292,271.30	94.402700	273,767.83	-18,503.47	0.22
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15				5.15	15 Mar 2042		
		20,000.000	Local 97.549150	19,509.83	99.215800	19,843.16	333.33	0.02
			Base 97.549150	19,509.83	99.215800	19,843.16	333.33	0.02
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5				4.5	09 Mar 2048		
		1,130,000.000	Local 100.762556	1,138,616.88	88.924000	1,004,841.20	-133,775.68	0.81
			Base 100.762556	1,138,616.88	88.924000	1,004,841.20	-133,775.68	0.81
00206RDS8	AT+T INC SR UNSECURED 03/47 5.45				5.45	01 Mar 2047		
		190,000.000	Local 99.440084	188,936.16	102.225300	194,228.07	5,291.91	0.16
			Base 99.440084	188,936.16	102.225300	194,228.07	5,291.91	0.16
00206RDT6	AT+T INC SR UNSECURED 03/57 5.7				5.7	01 Mar 2057		
		0.000	Local 0.000000	-0.01	0.000000	0.00	0.01	0.00
			Base 0.000000	-0.01	0.000000	0.00	0.01	0.00

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2017

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	160,000.000	Local		99.367031	158,987.25	103.095600	164,952.96	5,965.71	0.13
		Base		99.367031	158,987.25	103.095600	164,952.96	5,965.71	0.13
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	210,000.000	Local		99.225190	208,372.90	103.587000	217,532.70	9,159.80	0.17
		Base		99.225190	208,372.90	103.587000	217,532.70	9,159.80	0.17
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.7	14 May 2045		
	270,000.000	Local		101.605026	274,333.57	99.735000	269,284.50	-5,049.07	0.22
		Base		101.605026	274,333.57	99.735000	269,284.50	-5,049.07	0.22
00440EAW7	CHUBB INA HOLDINGS INC COMPANY GUAR 11/45 4.35					4.35	03 Nov 2045		
	280,000.000	Local		101.083218	283,033.01	105.563500	295,577.80	12,544.79	0.24
		Base		101.083218	283,033.01	105.563500	295,577.80	12,544.79	0.24
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	80,000.000	Local		95.870200	76,696.16	100.271800	80,217.44	3,521.28	0.06
		Base		95.870200	76,696.16	100.271800	80,217.44	3,521.28	0.06
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	490,000.000	Local		101.498594	497,343.11	100.428100	492,097.69	-5,245.42	0.39
		Base		101.498594	497,343.11	100.428100	492,097.69	-5,245.42	0.39
01026CAD3	ALABAMA ECON SETTLEMENT AUTH B ABMGEN 09/32 FIXED 4.263					4.263	15 Sep 2032		
	120,000.000	Local		100.000000	120,000.00	102.263000	122,715.60	2,715.60	0.10
		Base		100.000000	120,000.00	102.263000	122,715.60	2,715.60	0.10
013817AQ4	ARCONIC INC SR UNSECURED 02/22 5.87					5.87	23 Feb 2022		
	160,000.000	Local		101.497156	162,395.45	107.930000	172,688.00	10,292.55	0.14
		Base		101.497156	162,395.45	107.930000	172,688.00	10,292.55	0.14
013817AW1	ARCONIC INC SR UNSECURED 10/24 5.125					5.125	01 Oct 2024		
	450,000.000	Local		103.004022	463,518.10	103.300000	464,850.00	1,331.90	0.37
		Base		103.004022	463,518.10	103.300000	464,850.00	1,331.90	0.37
013822AA9	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/24 6.75					6.75	30 Sep 2024		
	200,000.000	Local		100.000000	200,000.00	107.250000	214,500.00	14,500.00	0.17
		Base		100.000000	200,000.00	107.250000	214,500.00	14,500.00	0.17

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7					7.0	30 Sep 2026		
	200,000.000	Local		101.663290	203,326.58	109.000000	218,000.00	14,673.42	0.17
		Base		101.663290	203,326.58	109.000000	218,000.00	14,673.42	0.17
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.5	15 May 2067		
	110,000.000	Local		90.291336	99,320.47	114.000000	125,400.00	26,079.53	0.10
		Base		90.291336	99,320.47	114.000000	125,400.00	26,079.53	0.10
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	100,000.000	Local		103.222520	103,222.52	97.491600	97,491.60	-5,730.92	0.08
		Base		103.222520	103,222.52	97.491600	97,491.60	-5,730.92	0.08
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875	16 Sep 2046		
	360,000.000	Local		99.106906	356,784.86	92.699300	333,717.48	-23,067.38	0.27
		Base		99.106906	356,784.86	92.699300	333,717.48	-23,067.38	0.27
023551AF1	HESS CORP SR UNSECURED 10/29 7.875					7.875	01 Oct 2029		
	140,000.000	Local		116.527664	163,138.73	122.313700	171,239.18	8,100.45	0.14
		Base		116.527664	163,138.73	122.313700	171,239.18	8,100.45	0.14
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	30,000.000	Local		115.425233	34,627.57	117.819300	35,345.79	718.22	0.03
		Base		115.425233	34,627.57	117.819300	35,345.79	718.22	0.03
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		
	130,000.000	Local		91.614762	119,099.19	114.958873	149,446.53	30,347.34	0.12
		Base		91.614762	119,099.19	114.958873	149,446.53	30,347.34	0.12
02376TAC2	AMER AIRLN 13 2 B PTT PASS THRU CE 144A 01/22 5.6					5.6	15 Jan 2022		
	186,240.250	Local		100.000000	186,240.25	103.375000	192,525.86	6,285.61	0.15
		Base		100.000000	186,240.25	103.375000	192,525.86	6,285.61	0.15
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 VAR					6.25	15 Mar 2087		
	125,000.000	Local		82.626856	103,283.57	102.000000	127,500.00	24,216.43	0.10
		Base		82.626856	103,283.57	102.000000	127,500.00	24,216.43	0.10
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		
	60,000.000	Local		101.061450	60,636.87	95.427700	57,256.62	-3,380.25	0.05
		Base		101.061450	60,636.87	95.427700	57,256.62	-3,380.25	0.05

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031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		
	160,000.000	Local		97.833800	156,534.08	97.064100	155,302.56	-1,231.52	0.12
		Base		97.833800	156,534.08	97.064100	155,302.56	-1,231.52	0.12
031162CF5	AMGEN INC SR UNSECURED 06/51 4.663					4.663	15 Jun 2051		
	197,000.000	Local		99.933320	196,868.64	100.062200	197,122.53	253.89	0.16
		Base		99.933320	196,868.64	100.062200	197,122.53	253.89	0.16
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2					6.2	15 Mar 2040		
	60,000.000	Local		108.928733	65,357.24	112.922900	67,753.74	2,396.50	0.05
		Base		108.928733	65,357.24	112.922900	67,753.74	2,396.50	0.05
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45					6.45	15 Sep 2036		
	50,000.000	Local		105.578920	52,789.46	118.029000	59,014.50	6,225.04	0.05
		Base		105.578920	52,789.46	118.029000	59,014.50	6,225.04	0.05
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95					7.95	15 Jun 2039		
	470,000.000	Local		132.730938	623,835.41	128.457700	603,751.19	-20,084.22	0.48
		Base		132.730938	623,835.41	128.457700	603,751.19	-20,084.22	0.48
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	160,000.000	Local		91.906806	147,050.89	94.329400	150,927.04	3,876.15	0.12
		Base		91.906806	147,050.89	94.329400	150,927.04	3,876.15	0.12
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	780,000.000	Local		110.011400	858,088.92	120.972900	943,588.62	85,499.70	0.76
		Base		110.011400	858,088.92	120.972900	943,588.62	85,499.70	0.76
032654AN5	ANALOG DEVICES INC SR UNSECURED 12/26 3.5					3.5	05 Dec 2026		
	290,000.000	Local		99.383421	288,211.92	99.037500	287,208.75	-1,003.17	0.23
		Base		99.383421	288,211.92	99.037500	287,208.75	-1,003.17	0.23
03523TAP3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/40 6.375					6.375	15 Jan 2040		
	150,000.000	Local		107.447040	161,170.56	131.379700	197,069.55	35,898.99	0.16
		Base		107.447040	161,170.56	131.379700	197,069.55	35,898.99	0.16
035242AM8	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7					4.7	01 Feb 2036		
	360,000.000	Local		99.196653	357,107.95	105.795900	380,865.24	23,757.29	0.31
		Base		99.196653	357,107.95	105.795900	380,865.24	23,757.29	0.31

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	1,660,000.000	Local	103.144271	1,712,194.90	108.072400	1,794,001.84	81,806.94	1.44	
		Base	103.144271	1,712,194.90	108.072400	1,794,001.84	81,806.94	1.44	
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	50,000.000	Local	117.423780	58,711.89	113.128800	56,564.40	-2,147.49	0.05	
		Base	117.423780	58,711.89	113.128800	56,564.40	-2,147.49	0.05	
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	200,000.000	Local	98.277500	196,555.00	102.894100	205,788.20	9,233.20	0.16	
		Base	98.277500	196,555.00	102.894100	205,788.20	9,233.20	0.16	
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	140,000.000	Local	97.350057	136,290.08	104.513600	146,319.04	10,028.96	0.12	
		Base	97.350057	136,290.08	104.513600	146,319.04	10,028.96	0.12	
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	230,000.000	Local	104.178509	239,610.57	99.823000	229,592.90	-10,017.67	0.18	
		Base	104.178509	239,610.57	99.823000	229,592.90	-10,017.67	0.18	
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	160,000.000	Local	99.046913	158,475.06	93.799900	150,079.84	-8,395.22	0.12	
		Base	99.046913	158,475.06	93.799900	150,079.84	-8,395.22	0.12	
037833BA7	APPLE INC SR UNSECURED 02/45 3.45					3.45	09 Feb 2045		
	170,000.000	Local	89.510924	152,168.57	89.134300	151,528.31	-640.26	0.12	
		Base	89.510924	152,168.57	89.134300	151,528.31	-640.26	0.12	
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	560,000.000	Local	100.256664	561,437.32	95.393600	534,204.16	-27,233.16	0.43	
		Base	100.256664	561,437.32	95.393600	534,204.16	-27,233.16	0.43	
040114GS3	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/26 7.5					7.5	22 Apr 2026		
	260,000.000	Local	103.596742	269,351.53	106.300000	276,380.00	7,028.47	0.22	
		Base	103.596742	269,351.53	106.300000	276,380.00	7,028.47	0.22	
040114HJ2	REPUBLIC OF ARGENTINA SR UNSECURED 144A 01/27 6.875					6.875	26 Jan 2027		
	40,000.000	Local	99.123625	39,649.45	101.400000	40,560.00	910.55	0.03	
		Base	99.123625	39,649.45	101.400000	40,560.00	910.55	0.03	

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STATE STREET

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04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		
	3,000.000	Local		107.649000	3,229.47	102.748400	3,082.45	-147.02	0.00
		Base		107.649000	3,229.47	102.748400	3,082.45	-147.02	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	330,000.000	Local		107.277152	354,014.60	111.984400	369,548.52	15,533.92	0.30
		Base		107.277152	354,014.60	111.984400	369,548.52	15,533.92	0.30
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	400,000.000	Local		100.724208	402,896.83	113.100000	452,400.00	49,503.17	0.36
		Base		100.724208	402,896.83	113.100000	452,400.00	49,503.17	0.36
05565AAQ6	BNP PARIBAS JR SUBORDINA 144A 12/49 VAR					7.625	29 Dec 2049		
	200,000.000	Local		100.000000	200,000.00	106.250000	212,500.00	12,500.00	0.17
		Base		100.000000	200,000.00	106.250000	212,500.00	12,500.00	0.17
05565QDH8	BP CAPITAL MARKETS PLC COMPANY GUAR 11/28 3.723					3.723	28 Nov 2028		
	340,000.000	Local		100.000000	340,000.00	101.195800	344,065.72	4,065.72	0.28
		Base		100.000000	340,000.00	101.195800	344,065.72	4,065.72	0.28
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	200,000.000	Local		99.848845	199,697.69	102.705500	205,411.00	5,713.31	0.16
		Base		99.848845	199,697.69	102.705500	205,411.00	5,713.31	0.16
05581KAC5	BNP PARIBAS SUBORDINATED 144A 03/27 4.625					4.625	13 Mar 2027		
	610,000.000	Local		99.553259	607,274.88	99.974100	609,842.01	2,567.13	0.49
		Base		99.553259	607,274.88	99.974100	609,842.01	2,567.13	0.49
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	500,000.000	Local		103.015582	515,077.91	108.980300	544,901.50	29,823.59	0.44
		Base		103.015582	515,077.91	108.980300	544,901.50	29,823.59	0.44
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	510,000.000	Local		101.143476	515,831.73	101.831700	519,341.67	3,509.94	0.42
		Base		101.143476	515,831.73	101.831700	519,341.67	3,509.94	0.42
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		
	60,000.000	Local		101.195933	60,717.56	101.542100	60,925.26	207.70	0.05
		Base		101.195933	60,717.56	101.542100	60,925.26	207.70	0.05

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06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.0	22 Jan 2025		
	150,000.000	Local		98.959913	148,439.87	99.894700	149,842.05	1,402.18	0.12
		Base		98.959913	148,439.87	99.894700	149,842.05	1,402.18	0.12
06051GGG8	BANK OF AMERICA CORP SR UNSECURED 01/48 VAR					4.443	20 Jan 2048		
	310,000.000	Local		100.000000	310,000.00	100.646400	312,003.84	2,003.84	0.25
		Base		100.000000	310,000.00	100.646400	312,003.84	2,003.84	0.25
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	110,000.000	Local		95.990182	105,589.20	108.728000	119,600.80	14,011.60	0.10
		Base		95.990182	105,589.20	108.728000	119,600.80	14,011.60	0.10
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	220,000.000	Local		98.997518	217,794.54	113.139100	248,906.02	31,111.48	0.20
		Base		98.997518	217,794.54	113.139100	248,906.02	31,111.48	0.20
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	600,000.000	Local		106.056922	636,341.53	115.888100	695,328.60	58,987.07	0.56
		Base		106.056922	636,341.53	115.888100	695,328.60	58,987.07	0.56
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	130,000.000	Local		100.072946	130,094.83	114.671600	149,073.08	18,978.25	0.12
		Base		100.072946	130,094.83	114.671600	149,073.08	18,978.25	0.12
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259					5.259	15 Nov 2046		
	120,000.000	Local		104.968350	125,962.02	109.197900	131,037.48	5,075.46	0.10
		Base		104.968350	125,962.02	109.197900	131,037.48	5,075.46	0.10
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	140,000.000	Local		106.924300	149,694.02	104.385200	146,139.28	-3,554.74	0.12
		Base		106.924300	149,694.02	104.385200	146,139.28	-3,554.74	0.12
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875	15 May 2044		
	40,000.000	Local		109.472575	43,789.03	106.624500	42,649.80	-1,139.23	0.03
		Base		109.472575	43,789.03	106.624500	42,649.80	-1,139.23	0.03
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.0	15 Jun 2044		
	170,000.000	Local		98.634500	167,678.65	103.419600	175,813.32	8,134.67	0.14
		Base		98.634500	167,678.65	103.419600	175,813.32	8,134.67	0.14

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097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125	15 Feb 2033		
	70,000.000	Local		103.581671	72,507.17	127.811200	89,467.84	16,960.67	0.07
		Base		103.581671	72,507.17	127.811200	89,467.84	16,960.67	0.07
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875	15 Feb 2040		
	50,000.000	Local		123.060700	61,530.35	128.025600	64,012.80	2,482.45	0.05
		Base		123.060700	61,530.35	128.025600	64,012.80	2,482.45	0.05
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125					9.125	15 Dec 2030		
	430,000.000	Local		145.719809	626,595.18	149.590700	643,240.01	16,644.83	0.52
		Base		145.719809	626,595.18	149.590700	643,240.01	16,644.83	0.52
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.95	15 Sep 2041		
	300,000.000	Local		103.496143	310,488.43	111.401900	334,205.70	23,717.27	0.27
		Base		103.496143	310,488.43	111.401900	334,205.70	23,717.27	0.27
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.55	01 Sep 2044		
	30,000.000	Local		99.492567	29,847.77	105.458900	31,637.67	1,789.90	0.03
		Base		99.492567	29,847.77	105.458900	31,637.67	1,789.90	0.03
1248EPBT9	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 05/27 5.125					5.125	01 May 2027		
	350,000.000	Local		99.001054	346,503.69	100.500000	351,750.00	5,246.31	0.28
		Base		99.001054	346,503.69	100.500000	351,750.00	5,246.31	0.28
126408GU1	CSX CORP SR UNSECURED 04/41 5.5					5.5	15 Apr 2041		
	50,000.000	Local		111.080440	55,540.22	114.514500	57,257.25	1,717.03	0.05
		Base		111.080440	55,540.22	114.514500	57,257.25	1,717.03	0.05
126408HC0	CSX CORP SR UNSECURED 05/50 3.95					3.95	01 May 2050		
	70,000.000	Local		99.122129	69,385.49	91.324700	63,927.29	-5,458.20	0.05
		Base		99.122129	69,385.49	91.324700	63,927.29	-5,458.20	0.05
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.3	05 Dec 2043		
	210,000.000	Local		104.077829	218,563.44	111.789800	234,758.58	16,195.14	0.19
		Base		104.077829	218,563.44	111.789800	234,758.58	16,195.14	0.19
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	210,000.000	Local		99.795690	209,570.95	110.329700	231,692.37	22,121.42	0.19
		Base		99.795690	209,570.95	110.329700	231,692.37	22,121.42	0.19

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13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.7	01 Nov 2111		
	150,000.000	Local	99.086020	148,629.03	95.186500	142,779.75	-5,849.28	0.11	
		Base	99.086020	148,629.03	95.186500	142,779.75	-5,849.28	0.11	
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.55	01 Apr 2039		
	230,000.000	Local	133.753974	307,634.14	146.659000	337,315.70	29,681.56	0.27	
		Base	133.753974	307,634.14	146.659000	337,315.70	29,681.56	0.27	
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.3	01 Oct 2039		
	220,000.000	Local	108.823600	239,411.92	141.306000	310,873.20	71,461.28	0.25	
		Base	108.823600	239,411.92	141.306000	310,873.20	71,461.28	0.25	
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625	30 Mar 2043		
	180,000.000	Local	108.551000	195,391.80	102.891000	185,203.80	-10,188.00	0.15	
		Base	108.551000	195,391.80	102.891000	185,203.80	-10,188.00	0.15	
149123CE9	CATERPILLAR INC SR UNSECURED 05/64 4.75					4.75	15 May 2064		
	190,000.000	Local	102.590279	194,921.53	106.238600	201,853.34	6,931.81	0.16	
		Base	102.590279	194,921.53	106.238600	201,853.34	6,931.81	0.16	
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	160,000.000	Local	99.838175	159,741.08	85.257200	136,411.52	-23,329.56	0.11	
		Base	99.838175	159,741.08	85.257200	136,411.52	-23,329.56	0.11	
14916RAF1	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2					4.2	01 Aug 2023		
	80,000.000	Local	99.818125	79,854.50	102.913600	82,330.88	2,476.38	0.07	
		Base	99.818125	79,854.50	102.913600	82,330.88	2,476.38	0.07	
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	90,000.000	Local	98.778656	88,900.79	99.179100	89,261.19	360.40	0.07	
		Base	98.778656	88,900.79	99.179100	89,261.19	360.40	0.07	
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	170,000.000	Local	102.530071	174,301.12	104.671500	177,941.55	3,640.43	0.14	
		Base	102.530071	174,301.12	104.671500	177,941.55	3,640.43	0.14	
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45					4.45	15 Sep 2042		
	70,000.000	Local	99.790871	69,853.61	88.556200	61,989.34	-7,864.27	0.05	
		Base	99.790871	69,853.61	88.556200	61,989.34	-7,864.27	0.05	

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15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.5	01 Apr 2044		
	260,000.000	Local	104.040927	270,506.41	109.555200	284,843.52	14,337.11	0.23	
		Base	104.040927	270,506.41	109.555200	284,843.52	14,337.11	0.23	
161175BD5	CHARTER COMM OPT LLC/CAP SR SECURED 144A 05/47 5.375					5.375	01 May 2047		
	160,000.000	Local	99.968000	159,948.80	100.456200	160,729.92	781.12	0.13	
		Base	99.968000	159,948.80	100.456200	160,729.92	781.12	0.13	
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	280,000.000	Local	100.516525	281,446.27	98.803400	276,649.52	-4,796.75	0.22	
		Base	100.516525	281,446.27	98.803400	276,649.52	-4,796.75	0.22	
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314	01 Jan 2044		
	220,000.000	Local	102.003123	224,406.87	89.543000	196,994.60	-27,412.27	0.16	
		Base	102.003123	224,406.87	89.543000	196,994.60	-27,412.27	0.16	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.7	01 Apr 2027		
	160,000.000	Local	99.617750	159,388.40	102.182000	163,491.20	4,102.80	0.13	
		Base	99.617750	159,388.40	102.182000	163,491.20	4,102.80	0.13	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	10,000.000	Local	115.635600	11,563.56	121.822500	12,182.25	618.69	0.01	
		Base	115.635600	11,563.56	121.822500	12,182.25	618.69	0.01	
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125	25 Aug 2036		
	212,000.000	Local	93.049014	197,263.91	116.626600	247,248.39	49,984.48	0.20	
		Base	93.049014	197,263.91	116.626600	247,248.39	49,984.48	0.20	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	150,000.000	Local	143.636253	215,454.38	146.766700	220,150.05	4,695.67	0.18	
		Base	143.636253	215,454.38	146.766700	220,150.05	4,695.67	0.18	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	630,000.000	Local	103.926848	654,739.14	109.326100	688,754.43	34,015.29	0.55	
		Base	103.926848	654,739.14	109.326100	688,754.43	34,015.29	0.55	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	450,000.000	Local	99.943233	449,744.55	101.204300	455,419.35	5,674.80	0.36	
		Base	99.943233	449,744.55	101.204300	455,419.35	5,674.80	0.36	

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172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6					4.6	09 Mar 2026		
	70,000.000	Local		99.819100	69,873.37	102.692200	71,884.54	2,011.17	0.06
		Base		99.819100	69,873.37	102.692200	71,884.54	2,011.17	0.06
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125					4.125	25 Jul 2028		
	280,000.000	Local		100.709061	281,985.37	98.334900	275,337.72	-6,647.65	0.22
		Base		100.709061	281,985.37	98.334900	275,337.72	-6,647.65	0.22
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625	01 Dec 2036		
	450,000.000	Local		119.253282	536,639.77	118.215100	531,967.95	-4,671.82	0.43
		Base		119.253282	536,639.77	118.215100	531,967.95	-4,671.82	0.43
17858PAA9	CITY OF HOPE/THE SR SECURED 11/43 5.623					5.623	15 Nov 2043		
	130,000.000	Local		100.000000	130,000.00	118.544000	154,107.20	24,107.20	0.12
		Base		100.000000	130,000.00	118.544000	154,107.20	24,107.20	0.12
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858	01 Jan 2114		
	30,000.000	Local		100.000000	30,000.00	96.817500	29,045.25	-954.75	0.02
		Base		100.000000	30,000.00	96.817500	29,045.25	-954.75	0.02
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125	18 Jan 2041		
	340,000.000	Local		122.662885	417,053.81	114.000000	387,600.00	-29,453.81	0.31
		Base		122.662885	417,053.81	114.000000	387,600.00	-29,453.81	0.31
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A					4.54667	08 Apr 2031		
	310,000.000	Local		100.000000	310,000.00	99.999710	309,999.10	-0.90	0.25
	Original Face:	Base		100.000000	310,000.00	99.999710	309,999.10	-0.90	0.25
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	110,000.000	Local		134.582900	148,041.19	132.905000	146,195.50	-1,845.69	0.12
		Base		134.582900	148,041.19	132.905000	146,195.50	-1,845.69	0.12
20030NAM3	COMCAST CORP COMPANY GUAR 03/37 6.45					6.45	15 Mar 2037		
	260,000.000	Local		125.625173	326,625.45	127.364200	331,146.92	4,521.47	0.27
		Base		125.625173	326,625.45	127.364200	331,146.92	4,521.47	0.27
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95					6.95	15 Aug 2037		
	40,000.000	Local		134.657275	53,862.91	134.159400	53,663.76	-199.15	0.04
		Base		134.657275	53,862.91	134.159400	53,663.76	-199.15	0.04

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20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.4	15 May 2038		
	530,000.000	Local		111.058321	588,609.10	127.548200	676,005.46	87,396.36	0.54
		Base		111.058321	588,609.10	127.548200	676,005.46	87,396.36	0.54
20030NBB6	COMCAST CORP COMPANY GUAR 03/40 6.4					6.4	01 Mar 2040		
	60,000.000	Local		114.372200	68,623.32	128.274200	76,964.52	8,341.20	0.06
		Base		114.372200	68,623.32	128.274200	76,964.52	8,341.20	0.06
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.65	15 Jul 2042		
	50,000.000	Local		101.510100	50,755.05	104.357200	52,178.60	1,423.55	0.04
		Base		101.510100	50,755.05	104.357200	52,178.60	1,423.55	0.04
207597EG6	CONNECTICUT LIGHT + PWR 1ST REF MORT 04/44 4.3					4.3	15 Apr 2044		
	40,000.000	Local		100.000000	40,000.00	102.144300	40,857.72	857.72	0.03
		Base		100.000000	40,000.00	102.144300	40,857.72	857.72	0.03
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	320,000.000	Local		113.647916	363,673.33	129.214300	413,485.76	49,812.43	0.33
		Base		113.647916	363,673.33	129.214300	413,485.76	49,812.43	0.33
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039		
	40,000.000	Local		122.217900	48,887.16	127.363700	50,945.48	2,058.32	0.04
		Base		122.217900	48,887.16	127.363700	50,945.48	2,058.32	0.04
21036PAQ1	CONSTELLATION BRANDS INC COMPANY GUAR 12/26 3.7					3.7	06 Dec 2026		
	90,000.000	Local		99.911444	89,920.30	99.898600	89,908.74	-11.56	0.07
		Base		99.911444	89,920.30	99.898600	89,908.74	-11.56	0.07
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.9	01 Jun 2044		
	50,000.000	Local		101.923160	50,961.58	86.000000	43,000.00	-7,961.58	0.03
		Base		101.923160	50,961.58	86.000000	43,000.00	-7,961.58	0.03
21684AAD8	COOPERATIEVE RABOBANK UA BANK GUARANT 08/45 5.25					5.25	04 Aug 2045		
	430,000.000	Local		106.223158	456,759.58	107.896900	463,956.67	7,197.09	0.37
		Base		106.223158	456,759.58	107.896900	463,956.67	7,197.09	0.37
221602AC9	REPUBLIC OF COSTA RICA SR UNSECURED 144A 04/44 7					7.0	04 Apr 2044		
	200,000.000	Local		100.247705	200,495.41	100.750000	201,500.00	1,004.59	0.16
		Base		100.247705	200,495.41	100.750000	201,500.00	1,004.59	0.16

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225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	480,000.000	Local	100.914369	484,388.97	101.753400	488,416.32	4,027.35	0.39	
		Base	100.914369	484,388.97	101.753400	488,416.32	4,027.35	0.39	
225433AR2	CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55					4.55	17 Apr 2026		
	250,000.000	Local	99.977852	249,944.63	103.355400	258,388.50	8,443.87	0.21	
		Base	99.977852	249,944.63	103.355400	258,388.50	8,443.87	0.21	
23636TAE0	DANONE SA SR UNSECURED 144A 11/26 2.947					2.947	02 Nov 2026		
	360,000.000	Local	100.000000	360,000.00	95.595800	344,144.88	-15,855.12	0.28	
		Base	100.000000	360,000.00	95.595800	344,144.88	-15,855.12	0.28	
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local	99.996350	79,997.08	113.359800	90,687.84	10,690.76	0.07	
		Base	99.996350	79,997.08	113.359800	90,687.84	10,690.76	0.07	
249218BC1	DENVER CO PUBLIC SCHS COPS DENEDU 12/37 FIXED 4.242					4.242	15 Dec 2037		
	60,000.000	Local	100.000000	60,000.00	102.786000	61,671.60	1,671.60	0.05	
		Base	100.000000	60,000.00	102.786000	61,671.60	1,671.60	0.05	
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.75	15 Jun 2030		
	100,000.000	Local	140.075320	140,075.32	145.765000	145,765.00	5,689.68	0.12	
		Base	140.075320	140,075.32	145.765000	145,765.00	5,689.68	0.12	
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	140,000.000	Local	119.323236	167,052.53	129.712100	181,596.94	14,544.41	0.15	
		Base	119.323236	167,052.53	129.712100	181,596.94	14,544.41	0.15	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	300,000.000	Local	101.772447	305,317.34	105.754600	317,263.80	11,946.46	0.25	
		Base	101.772447	305,317.34	105.754600	317,263.80	11,946.46	0.25	
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.75	15 May 2042		
	90,000.000	Local	80.169567	72,152.61	96.317500	86,685.75	14,533.14	0.07	
		Base	80.169567	72,152.61	96.317500	86,685.75	14,533.14	0.07	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	470,000.000	Local	93.340991	438,702.66	100.333400	471,566.98	32,864.32	0.38	
		Base	93.340991	438,702.66	100.333400	471,566.98	32,864.32	0.38	

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25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	300,000.000	Local	101.178490	303,535.47	114.701100	344,103.30	40,567.83	0.28	
		Base	101.178490	303,535.47	114.701100	344,103.30	40,567.83	0.28	
25272KAR4	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/46 8.35					8.35	15 Jul 2046		
	190,000.000	Local	104.729411	198,985.88	129.149600	245,384.24	46,398.36	0.20	
		Base	104.729411	198,985.88	129.149600	245,384.24	46,398.36	0.20	
25674DAF0	DOLLAR TREE INC TERM LOAN B 2						06 Jul 2022		
	230,000.000	Local	100.000000	230,000.00	101.125000	232,587.50	2,587.50	0.19	
		Base	100.000000	230,000.00	101.125000	232,587.50	2,587.50	0.19	
25746UAV1	DOMINION RESOURCES INC SR UNSECURED 06/35 5.95					5.95	15 Jun 2035		
	130,000.000	Local	114.699854	149,109.81	116.949900	152,034.87	2,925.06	0.12	
		Base	114.699854	149,109.81	116.949900	152,034.87	2,925.06	0.12	
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		
	150,000.000	Local	99.822100	149,733.15	101.448900	152,173.35	2,440.20	0.12	
		Base	99.822100	149,733.15	101.448900	152,173.35	2,440.20	0.12	
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65					2.65	01 Sep 2026		
	330,000.000	Local	99.578558	328,609.24	93.171600	307,466.28	-21,142.96	0.25	
		Base	99.578558	328,609.24	93.171600	307,466.28	-21,142.96	0.25	
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	470,000.000	Local	99.318847	466,798.58	89.776700	421,950.49	-44,848.09	0.34	
		Base	99.318847	466,798.58	89.776700	421,950.49	-44,848.09	0.34	
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.1	01 Jun 2037		
	340,000.000	Local	123.304576	419,235.56	124.025500	421,686.70	2,451.14	0.34	
		Base	123.304576	419,235.56	124.025500	421,686.70	2,451.14	0.34	
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.0	30 Sep 2042		
	10,000.000	Local	99.238300	9,923.83	99.556700	9,955.67	31.84	0.01	
		Base	99.238300	9,923.83	99.556700	9,955.67	31.84	0.01	
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375					4.375	30 Mar 2044		
	190,000.000	Local	100.334005	190,634.61	104.858300	199,230.77	8,596.16	0.16	
		Base	100.334005	190,634.61	104.858300	199,230.77	8,596.16	0.16	

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26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2					7.2	15 Nov 2027		
	80,000.000	Local		82.651213	66,120.97	97.000000	77,600.00	11,479.03	0.06
		Base		82.651213	66,120.97	97.000000	77,600.00	11,479.03	0.06
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	450,000.000	Local		98.531993	443,393.97	98.559300	443,516.85	122.88	0.36
		Base		98.531993	443,393.97	98.559300	443,516.85	122.88	0.36
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5					5.5	08 Dec 2041		
	50,000.000	Local		108.473680	54,236.84	118.197900	59,098.95	4,862.11	0.05
		Base		108.473680	54,236.84	118.197900	59,098.95	4,862.11	0.05
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	348,000.000	Local		95.584276	332,633.28	91.000000	316,680.00	-15,953.28	0.25
		Base		95.584276	332,633.28	91.000000	316,680.00	-15,953.28	0.25
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	870,000.000	Local		99.836260	868,575.46	102.280000	889,836.00	21,260.54	0.71
		Base		99.836260	868,575.46	102.280000	889,836.00	21,260.54	0.71
29358QAD1	ENSCO PLC SR UNSECURED 10/44 5.75					5.75	01 Oct 2044		
	310,000.000	Local		96.024655	297,676.43	75.500000	234,050.00	-63,626.43	0.19
		Base		96.024655	297,676.43	75.500000	234,050.00	-63,626.43	0.19
29358QAG4	ENSCO PLC SR UNSECURED 01/24 8					8.0	31 Jan 2024		
	195,000.000	Local		105.350077	205,432.65	101.250000	197,437.50	-7,995.15	0.16
		Base		105.350077	205,432.65	101.250000	197,437.50	-7,995.15	0.16
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	290,000.000	Local		101.392841	294,039.24	116.184000	336,933.60	42,894.36	0.27
		Base		101.392841	294,039.24	116.184000	336,933.60	42,894.36	0.27
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local		99.341700	39,736.68	114.316500	45,726.60	5,989.92	0.04
		Base		99.341700	39,736.68	114.316500	45,726.60	5,989.92	0.04
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.25	03 Nov 2026		
	200,000.000	Local		98.822025	197,644.05	100.004000	200,008.00	2,363.95	0.16
		Base		98.822025	197,644.05	100.004000	200,008.00	2,363.95	0.16

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30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	15 Jun 2035		
	440,000.000	Local		94.706545	416,708.80	114.203900	502,497.16	85,788.36	0.40
		Base		94.706545	416,708.80	114.203900	502,497.16	85,788.36	0.40
30162AAC2	HARRIS CORPORATION SR UNSECURED 10/21 5.55					5.55	01 Oct 2021		
	50,000.000	Local		100.259920	50,129.96	111.044600	55,522.30	5,392.34	0.04
		Base		100.259920	50,129.96	111.044600	55,522.30	5,392.34	0.04
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	290,000.000	Local		101.974683	295,726.58	102.804100	298,131.89	2,405.31	0.24
		Base		101.974683	295,726.58	102.804100	298,131.89	2,405.31	0.24
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25					5.25	12 May 2024		
	20,000.000	Local		100.782400	20,156.48	103.270000	20,654.00	497.52	0.02
		Base		100.782400	20,156.48	103.270000	20,654.00	497.52	0.02
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	630,000.000	Local		115.609989	728,342.93	130.334500	821,107.35	92,764.42	0.66
		Base		115.609989	728,342.93	130.334500	821,107.35	92,764.42	0.66
338906AD2	FLEXI VAN LEASNG COMPANY GUAR 144A 08/18 7.875					7.875	15 Aug 2018		
	20,000.000	Local		98.707150	19,741.43	90.500000	18,100.00	-1,641.43	0.01
		Base		98.707150	19,741.43	90.500000	18,100.00	-1,641.43	0.01
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.45	16 Jul 2031		
	350,000.000	Local		125.893443	440,627.05	126.131800	441,461.30	834.25	0.35
		Base		125.893443	440,627.05	126.131800	441,461.30	834.25	0.35
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	140,000.000	Local		97.390107	136,346.15	93.947700	131,526.78	-4,819.37	0.11
		Base		97.390107	136,346.15	93.947700	131,526.78	-4,819.37	0.11
35671DBD6	FREEPORT MCMORAN INC COMPANY GUAR 03/18 2.375					2.375	15 Mar 2018		
	120,000.000	Local		91.025725	109,230.87	99.250000	119,100.00	9,869.13	0.10
		Base		91.025725	109,230.87	99.250000	119,100.00	9,869.13	0.10
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418	15 Nov 2035		
	357,000.000	Local		101.663877	362,940.04	105.595400	376,975.58	14,035.54	0.30
		Base		101.663877	362,940.04	105.595400	376,975.58	14,035.54	0.30

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361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375	15 Apr 2026		
	120,000.000	Local		100.849167	121,019.00	103.250000	123,900.00	2,881.00	0.10
		Base		100.849167	121,019.00	103.250000	123,900.00	2,881.00	0.10
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	40,000.000	Local		100.066975	40,026.79	107.579900	43,031.96	3,005.17	0.03
		Base		100.066975	40,026.79	107.579900	43,031.96	3,005.17	0.03
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.15	07 Aug 2037		
	317,000.000	Local		114.046461	361,527.28	129.652000	410,996.84	49,469.56	0.33
		Base		114.046461	361,527.28	129.652000	410,996.84	49,469.56	0.33
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	220,000.000	Local		124.001636	272,803.60	126.214800	277,672.56	4,868.96	0.22
		Base		124.001636	272,803.60	126.214800	277,672.56	4,868.96	0.22
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	821,000.000	Local		139.596129	1,146,084.22	142.001700	1,165,833.96	19,749.74	0.93
		Base		139.596129	1,146,084.22	142.001700	1,165,833.96	19,749.74	0.93
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	370,000.000	Local		108.589819	401,782.33	110.133900	407,495.43	5,713.10	0.33
		Base		108.589819	401,782.33	110.133900	407,495.43	5,713.10	0.33
37045VAJ9	GENERAL MOTORS CO SR UNSECURED 04/45 5.2					5.2	01 Apr 2045		
	160,000.000	Local		100.159938	160,255.90	98.021300	156,834.08	-3,421.82	0.13
		Base		100.159938	160,255.90	98.021300	156,834.08	-3,421.82	0.13
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.6	01 Apr 2036		
	120,000.000	Local		99.922208	119,906.65	114.971800	137,966.16	18,059.51	0.11
		Base		99.922208	119,906.65	114.971800	137,966.16	18,059.51	0.11
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.75	01 Apr 2046		
	240,000.000	Local		117.665792	282,397.90	117.228900	281,349.36	-1,048.54	0.23
		Base		117.665792	282,397.90	117.228900	281,349.36	-1,048.54	0.23
37045XALO	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 4.25					4.25	15 May 2023		
	70,000.000	Local		100.000000	70,000.00	103.191100	72,233.77	2,233.77	0.06
		Base		100.000000	70,000.00	103.191100	72,233.77	2,233.77	0.06

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WESTERN ASSET MANAGEMENT COMPANY
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37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	10,000.000	Local		96.987000	9,698.70	100.765000	10,076.50	377.80	0.01
		Base		96.987000	9,698.70	100.765000	10,076.50	377.80	0.01
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		
	50,000.000	Local		99.781120	49,890.56	114.858600	57,429.30	7,538.74	0.05
		Base		99.781120	49,890.56	114.858600	57,429.30	7,538.74	0.05
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.8	01 Apr 2044		
	100,000.000	Local		99.812770	99,812.77	103.293700	103,293.70	3,480.93	0.08
		Base		99.812770	99,812.77	103.293700	103,293.70	3,480.93	0.08
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	150,000.000	Local		99.433387	149,150.08	98.652400	147,978.60	-1,171.48	0.12
		Base		99.433387	149,150.08	98.652400	147,978.60	-1,171.48	0.12
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	350,000.000	Local		99.963906	349,873.67	101.999200	356,997.20	7,123.53	0.29
		Base		99.963906	349,873.67	101.999200	356,997.20	7,123.53	0.29
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.0	01 Sep 2036		
	210,000.000	Local		101.035410	212,174.36	95.042000	199,588.20	-12,586.16	0.16
		Base		101.035410	212,174.36	95.042000	199,588.20	-12,586.16	0.16
377372AE7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/38 6.375					6.375	15 May 2038		
	60,000.000	Local		99.706983	59,824.19	130.951100	78,570.66	18,746.47	0.06
		Base		99.706983	59,824.19	130.951100	78,570.66	18,746.47	0.06
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625					4.625	29 Apr 2024		
	30,000.000	Local		99.673600	29,902.08	103.854000	31,156.20	1,254.12	0.02
		Base		99.673600	29,902.08	103.854000	31,156.20	1,254.12	0.02
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.8	08 Jul 2044		
	350,000.000	Local		99.528717	348,350.51	105.598900	369,596.15	21,245.64	0.30
		Base		99.528717	348,350.51	105.598900	369,596.15	21,245.64	0.30
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	750,000.000	Local		99.814297	748,607.23	123.393800	925,453.50	176,846.27	0.74
		Base		99.814297	748,607.23	123.393800	925,453.50	176,846.27	0.74

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38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local	99.368749	367,664.37	125.583200	464,657.84	96,993.47	0.37	
		Base	99.368749	367,664.37	125.583200	464,657.84	96,993.47	0.37	
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	240,000.000	Local	100.956592	242,295.82	101.930900	244,634.16	2,338.34	0.20	
		Base	100.956592	242,295.82	101.930900	244,634.16	2,338.34	0.20	
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.75	21 Oct 2045		
	380,000.000	Local	106.675571	405,367.17	105.354500	400,347.10	-5,020.07	0.32	
		Base	106.675571	405,367.17	105.354500	400,347.10	-5,020.07	0.32	
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	260,000.000	Local	99.749319	259,348.23	97.761700	254,180.42	-5,167.81	0.20	
		Base	99.749319	259,348.23	97.761700	254,180.42	-5,167.81	0.20	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	530,000.000	Local	98.265643	520,807.91	105.073500	556,889.55	36,081.64	0.45	
		Base	98.265643	520,807.91	105.073500	556,889.55	36,081.64	0.45	
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184					5.184	01 Oct 2042		
	60,000.000	Local	100.000000	60,000.00	117.933000	70,759.80	10,759.80	0.06	
		Base	100.000000	60,000.00	117.933000	70,759.80	10,759.80	0.06	
391164AJ9	GREAT PLAINS ENERGY INC SR UNSECURED 04/27 3.9					3.9	01 Apr 2027		
	230,000.000	Local	99.620148	229,126.34	100.973500	232,239.05	3,112.71	0.19	
		Base	99.620148	229,126.34	100.973500	232,239.05	3,112.71	0.19	
391164AK6	GREAT PLAINS ENERGY INC SR UNSECURED 04/47 4.85					4.85	01 Apr 2047		
	130,000.000	Local	99.870131	129,831.17	102.516900	133,271.97	3,440.80	0.11	
		Base	99.870131	129,831.17	102.516900	133,271.97	3,440.80	0.11	
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.5	15 Sep 2037		
	200,000.000	Local	126.411225	252,822.45	123.158100	246,316.20	-6,506.25	0.20	
		Base	126.411225	252,822.45	123.158100	246,316.20	-6,506.25	0.20	
404280BK4	HSBC HOLDINGS PLC SR UNSECURED 03/28 VAR					4.041	13 Mar 2028		
	1,320,000.000	Local	100.000000	1,320,000.00	101.082200	1,334,285.04	14,285.04	1.07	
		Base	100.000000	1,320,000.00	101.082200	1,334,285.04	14,285.04	1.07	

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406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.75	01 Aug 2043			
		230,000.000	Local	99.801570	229,543.61	101.373100	233,158.13	3,614.52	0.19
			Base	99.801570	229,543.61	101.373100	233,158.13	3,614.52	0.19
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85				4.85	15 Nov 2035			
		260,000.000	Local	101.426431	263,708.72	105.588300	274,529.58	10,820.86	0.22
			Base	101.426431	263,708.72	105.588300	274,529.58	10,820.86	0.22
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5				5.0	15 Nov 2045			
		240,000.000	Local	101.692200	244,061.28	105.359400	252,862.56	8,801.28	0.20
			Base	101.692200	244,061.28	105.359400	252,862.56	8,801.28	0.20
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854	27 Apr 2035			
		300,000.000	Local	102.082157	306,246.47	106.823900	320,471.70	14,225.23	0.26
			Base	102.082157	306,246.47	106.823900	320,471.70	14,225.23	0.26
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054				5.054	27 Apr 2045			
		190,000.000	Local	99.895932	189,802.27	109.414400	207,887.36	18,085.09	0.17
			Base	99.895932	189,802.27	109.414400	207,887.36	18,085.09	0.17
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125	01 Aug 2039			
		90,000.000	Local	124.491722	112,042.55	126.782900	114,104.61	2,062.06	0.09
			Base	124.491722	112,042.55	126.782900	114,104.61	2,062.06	0.09
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6				5.6	15 Feb 2041			
		30,000.000	Local	96.076467	28,822.94	100.154300	30,046.29	1,223.35	0.02
			Base	96.076467	28,822.94	100.154300	30,046.29	1,223.35	0.02
42809HAG2	HESS CORP SR UNSECURED 04/27 4.3				4.3	01 Apr 2027			
		300,000.000	Local	99.835050	299,505.15	98.221100	294,663.30	-4,841.85	0.24
			Base	99.835050	299,505.15	98.221100	294,663.30	-4,841.85	0.24
431116AC6	HIGHMARK INC SR UNSECURED 144A 05/41 6.125				6.125	15 May 2041			
		50,000.000	Local	99.367600	49,683.80	93.447100	46,723.55	-2,960.25	0.04
			Base	99.367600	49,683.80	93.447100	46,723.55	-2,960.25	0.04
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.4	15 Mar 2045			
		320,000.000	Local	101.575088	325,040.28	106.038800	339,324.16	14,283.88	0.27
			Base	101.575088	325,040.28	106.038800	339,324.16	14,283.88	0.27

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444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	150,000.000	Local		101.255887	151,883.83	101.277700	151,916.55	32.72	0.12
		Base		101.255887	151,883.83	101.277700	151,916.55	32.72	0.12
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	190,000.000	Local		99.533853	189,114.32	104.890600	199,292.14	10,177.82	0.16
		Base		99.533853	189,114.32	104.890600	199,292.14	10,177.82	0.16
444859BG6	HUMANA INC SR UNSECURED 03/47 4.8					4.8	15 Mar 2047		
	290,000.000	Local		100.435293	291,262.35	104.539200	303,163.68	11,901.33	0.24
		Base		100.435293	291,262.35	104.539200	303,163.68	11,901.33	0.24
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					4.66	21 Dec 2065		
	240,000.000	Local		78.364496	188,074.79	94.500000	226,800.00	38,725.21	0.18
		Base		78.364496	188,074.79	94.500000	226,800.00	38,725.21	0.18
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					4.91	21 Dec 2065		
	110,000.000	Local		97.713727	107,485.10	94.000000	103,400.00	-4,085.10	0.08
		Base		97.713727	107,485.10	94.000000	103,400.00	-4,085.10	0.08
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.1	01 Jun 2033		
	270,000.000	Local		89.462944	241,549.95	91.242000	246,353.40	4,803.45	0.20
		Base		89.462944	241,549.95	91.242000	246,353.40	4,803.45	0.20
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.63	01 Feb 2035		
	20,000.000	Local		104.374800	20,874.96	102.720000	20,544.00	-330.96	0.02
		Base		104.374800	20,874.96	102.720000	20,544.00	-330.96	0.02
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.35	01 Jul 2035		
	50,000.000	Local		118.400380	59,200.19	106.706000	53,353.00	-5,847.19	0.04
		Base		118.400380	59,200.19	106.706000	53,353.00	-5,847.19	0.04
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.65	01 Dec 2038		
	210,000.000	Local		103.669133	217,705.18	92.408000	194,056.80	-23,648.38	0.16
		Base		103.669133	217,705.18	92.408000	194,056.80	-23,648.38	0.16
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7					5.7	15 Jul 2043		
	70,000.000	Local		110.841114	77,588.78	110.814100	77,569.87	-18.91	0.06
		Base		110.841114	77,588.78	110.814100	77,569.87	-18.91	0.06

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458140AT7	INTEL CORP SR UNSECURED 07/45 4.9				4.9	29 Jul 2045		
		20,000.000	Local 99.924000	19,984.80	112.128900	22,425.78	2,440.98	0.02
			Base 99.924000	19,984.80	112.128900	22,425.78	2,440.98	0.02
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625	15 Jan 2022		
		250,000.000	Local 119.445540	298,613.85	122.361400	305,903.50	7,289.65	0.25
			Base 119.445540	298,613.85	122.361400	305,903.50	7,289.65	0.25
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017	26 Jun 2024		
		200,000.000	Local 100.000000	200,000.00	94.073100	188,146.20	-11,853.80	0.15
			Base 100.000000	200,000.00	94.073100	188,146.20	-11,853.80	0.15
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71				5.71	15 Jan 2026		
		490,000.000	Local 95.884796	469,835.50	96.909500	474,856.55	5,021.05	0.38
			Base 95.884796	469,835.50	96.909500	474,856.55	5,021.05	0.38
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045		
		520,000.000	Local 101.024933	525,329.65	105.356200	547,852.24	22,522.59	0.44
			Base 101.024933	525,329.65	105.356200	547,852.24	22,522.59	0.44
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027		
		210,000.000	Local 99.831881	209,646.95	97.017200	203,736.12	-5,910.83	0.16
			Base 99.831881	209,646.95	97.017200	203,736.12	-5,910.83	0.16
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM				5.372	15 May 2047		
		69,584.590	Local 105.030726	73,085.20	99.918150	69,527.64	-3,557.56	0.06
Original Face:		113,000.000	Base 105.030726	73,085.20	99.918150	69,527.64	-3,557.56	0.06
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.118074	15 Aug 2048		
		100,000.000	Local 81.245470	81,245.47	73.729050	73,729.05	-7,516.42	0.06
Original Face:		100,000.000	Base 81.245470	81,245.47	73.729050	73,729.05	-7,516.42	0.06
46647PAA4	JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR				4.26	22 Feb 2048		
		280,000.000	Local 100.000000	280,000.00	99.710200	279,188.56	-811.44	0.22
			Base 100.000000	280,000.00	99.710200	279,188.56	-811.44	0.22
47770VAZ3	JOBSOHIO BEVERAGE SYS STWD LIQ JOBDEV 01/35 FIXED 4.532				4.532	01 Jan 2035		
		30,000.000	Local 100.000000	30,000.00	107.695000	32,308.50	2,308.50	0.03
			Base 100.000000	30,000.00	107.695000	32,308.50	2,308.50	0.03

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478115AB4	JOHNS HOPKINS UNIVERSITY SR UNSECURED 07/53 4.083					4.083	01 Jul 2053		
	40,000.000	Local		100.000000	40,000.00	102.451900	40,980.76	980.76	0.03
		Base		100.000000	40,000.00	102.451900	40,980.76	980.76	0.03
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.95	15 Aug 2037		
	20,000.000	Local		105.040000	21,008.00	130.083000	26,016.60	5,008.60	0.02
		Base		105.040000	21,008.00	130.083000	26,016.60	5,008.60	0.02
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.5	01 Sep 2040		
	20,000.000	Local		105.549600	21,109.92	110.651300	22,130.26	1,020.34	0.02
		Base		105.549600	21,109.92	110.651300	22,130.26	1,020.34	0.02
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	330,000.000	Local		101.316445	334,344.27	97.805700	322,758.81	-11,585.46	0.26
		Base		101.316445	334,344.27	97.805700	322,758.81	-11,585.46	0.26
478375AL2	JOHNSON CONTROLS INTL PL SR UNSECURED 07/44 VAR					4.625	02 Jul 2044		
	200,000.000	Local		98.963185	197,926.37	102.599400	205,198.80	7,272.43	0.16
		Base		98.963185	197,926.37	102.599400	205,198.80	7,272.43	0.16
478375AN8	JOHNSON CONTROLS INTL PL SR UNSECURED 07/64 VAR					4.95	02 Jul 2064		
	90,000.000	Local		95.233489	85,710.14	101.919300	91,727.37	6,017.23	0.07
		Base		95.233489	85,710.14	101.919300	91,727.37	6,017.23	0.07
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	30,000.000	Local		99.841100	29,952.33	116.551600	34,965.48	5,013.15	0.03
		Base		99.841100	29,952.33	116.551600	34,965.48	5,013.15	0.03
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	330,000.000	Local		99.274836	327,606.96	99.665500	328,896.15	1,289.19	0.26
		Base		99.274836	327,606.96	99.665500	328,896.15	1,289.19	0.26
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	60,000.000	Local		125.662700	75,397.62	128.166400	76,899.84	1,502.22	0.06
		Base		125.662700	75,397.62	128.166400	76,899.84	1,502.22	0.06
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	470,000.000	Local		107.404998	504,803.49	118.058000	554,872.60	50,069.11	0.44
		Base		107.404998	504,803.49	118.058000	554,872.60	50,069.11	0.44

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494550AQ9	KINDER MORGAN ENER PART COMPANY GUAR 08/33 7.3				7.3	15 Aug 2033			
		100,000.000	Local	120.402230	120,402.23	116.595900	116,595.90	-3,806.33	0.09
			Base	120.402230	120,402.23	116.595900	116,595.90	-3,806.33	0.09
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5				5.0	04 Jun 2042			
		120,000.000	Local	99.852067	119,822.48	101.801300	122,161.56	2,339.08	0.10
			Base	99.852067	119,822.48	101.801300	122,161.56	2,339.08	0.10
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375				4.375	01 Jun 2046			
		280,000.000	Local	101.012618	282,835.33	93.840300	262,752.84	-20,082.49	0.21
			Base	101.012618	282,835.33	93.840300	262,752.84	-20,082.49	0.21
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2				5.2	15 Jul 2045			
		200,000.000	Local	100.619705	201,239.41	104.375200	208,750.40	7,510.99	0.17
			Base	100.619705	201,239.41	104.375200	208,750.40	7,510.99	0.17
502413BE6	L3 TECHNOLOGIES INC COMPANY GUAR 12/26 3.85				3.85	15 Dec 2026			
		300,000.000	Local	99.811607	299,434.82	101.391100	304,173.30	4,738.48	0.24
			Base	99.811607	299,434.82	101.391100	304,173.30	4,738.48	0.24
50247VAB5	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25				5.25	15 Jul 2043			
		80,000.000	Local	97.102838	77,682.27	108.121600	86,497.28	8,815.01	0.07
			Base	97.102838	77,682.27	108.121600	86,497.28	8,815.01	0.07
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07				4.07	15 Dec 2042			
		20,000.000	Local	97.912050	19,582.41	98.166300	19,633.26	50.85	0.02
			Base	97.912050	19,582.41	98.166300	19,633.26	50.85	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.5	15 May 2036			
		90,000.000	Local	98.201656	88,381.49	106.203200	95,582.88	7,201.39	0.08
			Base	98.201656	88,381.49	106.203200	95,582.88	7,201.39	0.08
539830BL2	LOCKHEED MARTIN CORP SR UNSECURED 05/46 4.7				4.7	15 May 2046			
		230,000.000	Local	101.932409	234,444.54	108.315400	249,125.42	14,680.88	0.20
			Base	101.932409	234,444.54	108.315400	249,125.42	14,680.88	0.20
544495VY7	LOS ANGELES CA DEPT WTR PWR LOSUTL 07/45 FIXED 6.574				6.574	01 Jul 2045			
		20,000.000	Local	100.000000	20,000.00	138.950000	27,790.00	7,790.00	0.02
			Base	100.000000	20,000.00	138.950000	27,790.00	7,790.00	0.02

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548661CR6	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8					5.8	15 Apr 2040		
	320,000.000	Local	107.910678	345,314.17	121.848000	389,913.60	44,599.43	0.31	
		Base	107.910678	345,314.17	121.848000	389,913.60	44,599.43	0.31	
548661CX3	LOWE S COMPANIES INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local	99.600800	9,960.08	106.705500	10,670.55	710.47	0.01	
		Base	99.600800	9,960.08	106.705500	10,670.55	710.47	0.01	
549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125					6.125	09 Nov 2020		
	200,000.000	Local	103.739705	207,479.41	109.540000	219,080.00	11,600.59	0.18	
		Base	103.739705	207,479.41	109.540000	219,080.00	11,600.59	0.18	
549876AH3	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 04/23 4.563					4.563	24 Apr 2023		
	230,000.000	Local	100.000000	230,000.00	102.613000	236,009.90	6,009.90	0.19	
		Base	100.000000	230,000.00	102.613000	236,009.90	6,009.90	0.19	
549876AL4	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/26 4.75					4.75	02 Nov 2026		
	250,000.000	Local	100.000000	250,000.00	101.470000	253,675.00	3,675.00	0.20	
		Base	100.000000	250,000.00	101.470000	253,675.00	3,675.00	0.20	
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.25	15 Sep 2046		
	230,000.000	Local	99.323883	228,444.93	93.668000	215,436.40	-13,008.53	0.17	
		Base	99.323883	228,444.93	93.668000	215,436.40	-13,008.53	0.17	
575718AA9	MASS INSTITUTE OF TECH UNSECURED 07/11 5.6					5.6	01 Jul 2111		
	20,000.000	Local	120.632550	24,126.51	123.493700	24,698.74	572.23	0.02	
		Base	120.632550	24,126.51	123.493700	24,698.74	572.23	0.02	
575718AB7	MASS INSTITUTE OF TECH UNSECURED 07/14 4.678					4.678	01 Jul 2114		
	130,000.000	Local	100.000000	130,000.00	103.289100	134,275.83	4,275.83	0.11	
		Base	100.000000	130,000.00	103.289100	134,275.83	4,275.83	0.11	
575767AL2	MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/77 4.9					4.9	01 Apr 2077		
	220,000.000	Local	99.681441	219,299.17	100.447100	220,983.62	1,684.45	0.18	
		Base	99.681441	219,299.17	100.447100	220,983.62	1,684.45	0.18	
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047		
	40,000.000	Local	100.000000	40,000.00	97.531000	39,012.40	-987.60	0.03	
		Base	100.000000	40,000.00	97.531000	39,012.40	-987.60	0.03	

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58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.7	09 Dec 2035		
	160,000.000	Local		104.123963	166,598.34	104.785100	167,656.16	1,057.82	0.13
		Base		104.123963	166,598.34	104.785100	167,656.16	1,057.82	0.13
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	150,000.000	Local		100.000000	150,000.00	106.360300	159,540.45	9,540.45	0.13
		Base		100.000000	150,000.00	106.360300	159,540.45	9,540.45	0.13
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.805350	39,922.14	116.385100	46,554.04	6,631.90	0.04
		Base		99.805350	39,922.14	116.385100	46,554.04	6,631.90	0.04
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local		99.843786	69,890.65	104.706200	73,294.34	3,403.69	0.06
		Base		99.843786	69,890.65	104.706200	73,294.34	3,403.69	0.06
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	130,000.000	Local		103.225031	134,192.54	107.371000	139,582.30	5,389.76	0.11
		Base		103.225031	134,192.54	107.371000	139,582.30	5,389.76	0.11
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	275,000.000	Local		86.322476	237,386.81	109.750000	301,812.50	64,425.69	0.24
		Base		86.322476	237,386.81	109.750000	301,812.50	64,425.69	0.24
59284MAB0	MEXICO CITY ARPT TRUST SR SECURED 144A 10/46 5.5					5.5	31 Oct 2046		
	200,000.000	Local		98.640250	197,280.50	98.470000	196,940.00	-340.50	0.16
		Base		98.640250	197,280.50	98.470000	196,940.00	-340.50	0.16
594918BD5	MICROSOFT CORP SR UNSECURED 02/45 3.75					3.75	12 Feb 2045		
	400,000.000	Local		93.617053	374,468.21	94.863600	379,454.40	4,986.19	0.30
		Base		93.617053	374,468.21	94.863600	379,454.40	4,986.19	0.30
594918BL7	MICROSOFT CORP SR UNSECURED 11/45 4.45					4.45	03 Nov 2045		
	150,000.000	Local		99.663040	149,494.56	105.540100	158,310.15	8,815.59	0.13
		Base		99.663040	149,494.56	105.540100	158,310.15	8,815.59	0.13
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	1,200,000.000	Local		99.882899	1,198,594.79	93.871000	1,126,452.00	-72,142.79	0.90
		Base		99.882899	1,198,594.79	93.871000	1,126,452.00	-72,142.79	0.90

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594918BU7	MICROSOFT CORP SR UNSECURED 08/56 3.95				3.95	08 Aug 2056			
		140,000.000	Local	93.027871	130,239.02	93.456600	130,839.24	600.22	0.10
			Base	93.027871	130,239.02	93.456600	130,839.24	600.22	0.10
594918BZ6	MICROSOFT CORP SR UNSECURED 02/37 4.1				4.1	06 Feb 2037			
		390,000.000	Local	99.784095	389,157.97	103.205100	402,499.89	13,341.92	0.32
			Base	99.784095	389,157.97	103.205100	402,499.89	13,341.92	0.32
594918CA0	MICROSOFT CORP SR UNSECURED 02/47 4.25				4.25	06 Feb 2047			
		900,000.000	Local	99.731696	897,585.26	102.505000	922,545.00	24,959.74	0.74
			Base	99.731696	897,585.26	102.505000	922,545.00	24,959.74	0.74
594918CB8	MICROSOFT CORP SR UNSECURED 02/57 4.5				4.5	06 Feb 2057			
		40,000.000	Local	102.004550	40,801.82	102.948500	41,179.40	377.58	0.03
			Base	102.004550	40,801.82	102.948500	41,179.40	377.58	0.03
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125				6.125	01 Apr 2036			
		670,000.000	Local	107.102513	717,586.84	124.842800	836,446.76	118,859.92	0.67
			Base	107.102513	717,586.84	124.842800	836,446.76	118,859.92	0.67
608328BF6	MOHEGAN TRIBAL GAMING AU COMPANY GUAR 144A 10/24 7.875				7.875	15 Oct 2024			
		180,000.000	Local	101.880472	183,384.85	101.375000	182,475.00	-909.85	0.15
			Base	101.880472	183,384.85	101.375000	182,475.00	-909.85	0.15
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4				5.4	15 Dec 2043			
		230,000.000	Local	99.824843	229,597.14	117.672200	270,646.06	41,048.92	0.22
			Base	99.824843	229,597.14	117.672200	270,646.06	41,048.92	0.22
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25				7.25	01 Apr 2032			
		200,000.000	Local	107.340505	214,681.01	135.728800	271,457.60	56,776.59	0.22
			Base	107.340505	214,681.01	135.728800	271,457.60	56,776.59	0.22
61746BEG7	MORGAN STANLEY SR UNSECURED 01/47 4.375				4.375	22 Jan 2047			
		170,000.000	Local	99.123412	168,509.80	100.072400	170,123.08	1,613.28	0.14
			Base	99.123412	168,509.80	100.072400	170,123.08	1,613.28	0.14
62886HAN1	NCL CORP LTD SR UNSECURED 144A 12/21 4.75				4.75	15 Dec 2021			
		180,000.000	Local	100.000000	180,000.00	101.500000	182,700.00	2,700.00	0.15
			Base	100.000000	180,000.00	101.500000	182,700.00	2,700.00	0.15

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63859WAE9	NATIONWIDE BLDG SOCIETY SUBORDINATED 144A 09/26 4					4.0	14 Sep 2026		
	300,000.000	Local		99.719420	299,158.26	96.812100	290,436.30	-8,721.96	0.23
		Base		99.719420	299,158.26	96.812100	290,436.30	-8,721.96	0.23
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375	15 Aug 2039		
	20,000.000	Local		151.156800	30,231.36	160.249000	32,049.80	1,818.44	0.03
		Base		151.156800	30,231.36	160.249000	32,049.80	1,818.44	0.03
64128XAE0	NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875					4.875	15 Apr 2045		
	130,000.000	Local		85.627977	111,316.37	89.447500	116,281.75	4,965.38	0.09
		Base		85.627977	111,316.37	89.447500	116,281.75	4,965.38	0.09
651229AY2	NEWELL BRANDS INC SR UNSECURED 04/46 5.5					5.5	01 Apr 2046		
	230,000.000	Local		106.019648	243,845.19	113.491400	261,030.22	17,185.03	0.21
		Base		106.019648	243,845.19	113.491400	261,030.22	17,185.03	0.21
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	110,000.000	Local		101.530945	111,684.04	111.076400	122,184.04	10,500.00	0.10
		Base		101.530945	111,684.04	111.076400	122,184.04	10,500.00	0.10
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.25	15 Nov 2043		
	180,000.000	Local		99.647394	179,365.31	103.989000	187,180.20	7,814.89	0.15
		Base		99.647394	179,365.31	103.989000	187,180.20	7,814.89	0.15
655044AJ4	NOBLE ENERGY INC SR UNSECURED 11/44 5.05					5.05	15 Nov 2044		
	50,000.000	Local		102.244660	51,122.33	102.258400	51,129.20	6.87	0.04
		Base		102.244660	51,122.33	102.258400	51,129.20	6.87	0.04
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95					6.95	15 Mar 2028		
	40,000.000	Local		130.097675	52,039.07	121.558600	48,623.44	-3,415.63	0.04
		Base		130.097675	52,039.07	121.558600	48,623.44	-3,415.63	0.04
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.0	15 Jan 2044		
	510,000.000	Local		99.032876	505,067.67	94.629300	482,609.43	-22,458.24	0.39
		Base		99.032876	505,067.67	94.629300	482,609.43	-22,458.24	0.39
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643	01 Dec 2044		
	20,000.000	Local		100.000000	20,000.00	113.475200	22,695.04	2,695.04	0.02
		Base		100.000000	20,000.00	113.475200	22,695.04	2,695.04	0.02

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	250,000.000	Local		99.318672	248,296.68	104.535900	261,339.75	13,043.07	0.21
		Base		99.318672	248,296.68	104.535900	261,339.75	13,043.07	0.21
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	250,000.000	Local		100.877516	252,193.79	101.413700	253,534.25	1,340.46	0.20
		Base		100.877516	252,193.79	101.413700	253,534.25	1,340.46	0.20
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	270,000.000	Local		99.827111	269,533.20	96.508700	260,573.49	-8,959.71	0.21
		Base		99.827111	269,533.20	96.508700	260,573.49	-8,959.71	0.21
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.25	15 Oct 2038		
	80,000.000	Local		149.326338	119,461.07	145.966000	116,772.80	-2,688.27	0.09
		Base		149.326338	119,461.07	145.966000	116,772.80	-2,688.27	0.09
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.8	01 Jun 2111		
	70,000.000	Local		98.994057	69,295.84	97.724000	68,406.80	-889.04	0.05
		Base		98.994057	69,295.84	97.724000	68,406.80	-889.04	0.05
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	210,000.000	Local		126.749552	266,174.06	125.191500	262,902.15	-3,271.91	0.21
		Base		126.749552	266,174.06	125.191500	262,902.15	-3,271.91	0.21
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	220,000.000	Local		94.946373	208,882.02	123.471200	271,636.64	62,754.62	0.22
		Base		94.946373	208,882.02	123.471200	271,636.64	62,754.62	0.22
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5					4.5	15 Dec 2041		
	170,000.000	Local		99.669600	169,438.32	104.254300	177,232.31	7,793.99	0.14
		Base		99.669600	169,438.32	104.254300	177,232.31	7,793.99	0.14
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6					4.6	15 Jun 2043		
	180,000.000	Local		109.369872	196,865.77	106.858500	192,345.30	-4,520.47	0.15
		Base		109.369872	196,865.77	106.858500	192,345.30	-4,520.47	0.15
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75					4.75	15 Feb 2044		
	70,000.000	Local		99.588143	69,711.70	109.843300	76,890.31	7,178.61	0.06
		Base		99.588143	69,711.70	109.843300	76,890.31	7,178.61	0.06

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694308HL4	PACIFIC GAS + ELECTRIC SR UNSECURED 03/45 4.3				4.3	15 Mar 2045			
		230,000.000	Local	97.873187	225,108.33	102.955400	236,797.42	11,689.09	0.19
			Base	97.873187	225,108.33	102.955400	236,797.42	11,689.09	0.19
694308HR1	PACIFIC GAS + ELECTRIC SR UNSECURED 12/46 4				4.0	01 Dec 2046			
		70,000.000	Local	98.174686	68,722.28	98.224000	68,756.80	34.52	0.06
			Base	98.174686	68,722.28	98.224000	68,756.80	34.52	0.06
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3				4.3	29 Apr 2053			
		630,000.000	Local	90.963002	573,066.91	94.750000	596,925.00	23,858.09	0.48
		Original Face: 630,000.000	Base	90.963002	573,066.91	94.750000	596,925.00	23,858.09	0.48
70014LAA8	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 08/22 5.25				5.25	15 Aug 2022			
		120,000.000	Local	100.682850	120,819.42	104.000000	124,800.00	3,980.58	0.10
			Base	100.682850	120,819.42	104.000000	124,800.00	3,980.58	0.10
70014LAB6	PARK AEROSPACE HOLDINGS COMPANY GUAR 144A 02/24 5.5				5.5	15 Feb 2024			
		250,000.000	Local	100.305092	250,762.73	104.000000	260,000.00	9,237.27	0.21
			Base	100.305092	250,762.73	104.000000	260,000.00	9,237.27	0.21
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.15	15 Apr 2025			
		130,000.000	Local	99.806885	129,748.95	100.532600	130,692.38	943.43	0.10
			Base	99.806885	129,748.95	100.532600	130,692.38	943.43	0.10
713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875				4.875	01 Nov 2040			
		140,000.000	Local	99.819171	139,746.84	112.587100	157,621.94	17,875.10	0.13
			Base	99.819171	139,746.84	112.587100	157,621.94	17,875.10	0.13
713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6				3.6	13 Aug 2042			
		30,000.000	Local	98.433267	29,529.98	93.385700	28,015.71	-1,514.27	0.02
			Base	98.433267	29,529.98	93.385700	28,015.71	-1,514.27	0.02
713448CQ9	PEPSICO INC SR UNSECURED 10/44 4.25				4.25	22 Oct 2044			
		240,000.000	Local	102.127921	245,107.01	102.995800	247,189.92	2,082.91	0.20
			Base	102.127921	245,107.01	102.995800	247,189.92	2,082.91	0.20
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875				6.875	20 Jan 2040			
		95,000.000	Local	98.638179	93,706.27	95.200000	90,440.00	-3,266.27	0.07
			Base	98.638179	93,706.27	95.200000	90,440.00	-3,266.27	0.07

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71647NAS8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/27 7.375					7.375	17 Jan 2027		
	270,000.000	Local		100.000000	270,000.00	105.720000	285,444.00	15,444.00	0.23
		Base		100.000000	270,000.00	105.720000	285,444.00	15,444.00	0.23
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5					6.5	02 Jun 2041		
	590,000.000	Local		113.819507	671,535.09	99.600000	587,640.00	-83,895.09	0.47
		Base		113.819507	671,535.09	99.600000	587,640.00	-83,895.09	0.47
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	280,000.000	Local		84.191632	235,736.57	88.255000	247,114.00	11,377.43	0.20
		Base		84.191632	235,736.57	88.255000	247,114.00	11,377.43	0.20
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local		97.479853	292,439.56	97.522000	292,566.00	126.44	0.23
		Base		97.479853	292,439.56	97.522000	292,566.00	126.44	0.23
71654QCB6	PETROLEOS MEXICANOS COMPANY GUAR 08/26 6.875					6.875	04 Aug 2026		
	220,000.000	Local		99.829623	219,625.17	111.000000	244,200.00	24,574.83	0.20
		Base		99.829623	219,625.17	111.000000	244,200.00	24,574.83	0.20
71656LBQ3	PETROLEOS MEXICANOS COMPANY GUAR 144A 03/27 6.5					6.5	13 Mar 2027		
	210,000.000	Local		99.113362	208,138.06	107.575000	225,907.50	17,769.44	0.18
		Base		99.113362	208,138.06	107.575000	225,907.50	17,769.44	0.18
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044		
	160,000.000	Local		99.721144	159,553.83	104.581700	167,330.72	7,776.89	0.13
		Base		99.721144	159,553.83	104.581700	167,330.72	7,776.89	0.13
717081ED1	PFIZER INC SR UNSECURED 12/46 4.125					4.125	15 Dec 2046		
	430,000.000	Local		99.827086	429,256.47	99.936200	429,725.66	469.19	0.34
		Base		99.827086	429,256.47	99.936200	429,725.66	469.19	0.34
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	240,000.000	Local		99.163933	237,993.44	93.327100	223,985.04	-14,008.40	0.18
		Base		99.163933	237,993.44	93.327100	223,985.04	-14,008.40	0.18
73358WJA3	PORT AUTH OF NEW YORK NEW JE PORTRN 10/62 FIXED 4.458					4.458	01 Oct 2062		
	370,000.000	Local		100.000000	370,000.00	105.379000	389,902.30	19,902.30	0.31
		Base		100.000000	370,000.00	105.379000	389,902.30	19,902.30	0.31

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74153QAJ1	PRIDE INTERNATIONAL LLC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	50,000.000	Local		114.907980	57,453.99	92.500000	46,250.00	-11,203.99	0.04
		Base		114.907980	57,453.99	92.500000	46,250.00	-11,203.99	0.04
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	15,000.000	Local		97.005267	14,550.79	130.611500	19,591.73	5,040.94	0.02
		Base		97.005267	14,550.79	130.611500	19,591.73	5,040.94	0.02
74408DAC8	PROVINCIA DE CORDOBA SR UNSECURED 144A 06/21 7.125					7.125	10 Jun 2021		
	210,000.000	Local		100.000000	210,000.00	103.639000	217,641.90	7,641.90	0.17
		Base		100.000000	210,000.00	103.639000	217,641.90	7,641.90	0.17
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.7	14 Dec 2036		
	50,000.000	Local		109.896660	54,948.33	117.470300	58,735.15	3,786.82	0.05
		Base		109.896660	54,948.33	117.470300	58,735.15	3,786.82	0.05
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875	15 May 2025		
	30,000.000	Local		100.000000	30,000.00	95.750000	28,725.00	-1,275.00	0.02
		Base		100.000000	30,000.00	95.750000	28,725.00	-1,275.00	0.02
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.95	15 Jul 2046		
	60,000.000	Local		99.937633	59,962.58	99.569100	59,741.46	-221.12	0.05
		Base		99.937633	59,962.58	99.569100	59,741.46	-221.12	0.05
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	80,000.000	Local		99.667650	79,734.12	96.125000	76,900.00	-2,834.12	0.06
	Original Face: 80,000.000	Base		99.667650	79,734.12	96.125000	76,900.00	-2,834.12	0.06
761713AT3	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25					7.25	15 Jun 2037		
	90,000.000	Local		98.576167	88,718.55	132.673100	119,405.79	30,687.24	0.10
		Base		98.576167	88,718.55	132.673100	119,405.79	30,687.24	0.10
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	310,000.000	Local		108.541574	336,478.88	117.440500	364,065.55	27,586.67	0.29
		Base		108.541574	336,478.88	117.440500	364,065.55	27,586.67	0.29
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125	01 May 2040		
	50,000.000	Local		126.814180	63,407.09	137.224500	68,612.25	5,205.16	0.05
		Base		126.814180	63,407.09	137.224500	68,612.25	5,205.16	0.05

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774341AK7	ROCKWELL COLLINS INC SR UNSECURED 03/27 3.5					3.5	15 Mar 2027		
	160,000.000	Local		99.835000	159,736.00	100.028900	160,046.24	310.24	0.13
		Base		99.835000	159,736.00	100.028900	160,046.24	310.24	0.13
774341AL5	ROCKWELL COLLINS INC SR UNSECURED 04/47 4.35					4.35	15 Apr 2047		
	250,000.000	Local		99.567000	248,917.50	99.866800	249,667.00	749.50	0.20
		Base		99.567000	248,917.50	99.866800	249,667.00	749.50	0.20
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1					6.1	10 Jun 2023		
	10,000.000	Local		100.971700	10,097.17	106.269100	10,626.91	529.74	0.01
		Base		100.971700	10,097.17	106.269100	10,626.91	529.74	0.01
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					8.625	29 Dec 2049		
	450,000.000	Local		100.000000	450,000.00	104.250000	469,125.00	19,125.00	0.38
		Base		100.000000	450,000.00	104.250000	469,125.00	19,125.00	0.38
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138	01 May 2049		
	180,000.000	Local		128.483861	231,270.95	130.574000	235,033.20	3,762.25	0.19
		Base		128.483861	231,270.95	130.574000	235,033.20	3,762.25	0.19
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.3	01 Apr 2042		
	260,000.000	Local		99.638308	259,059.60	103.565600	269,270.56	10,210.96	0.22
		Base		99.638308	259,059.60	103.565600	269,270.56	10,210.96	0.22
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625					5.625	15 Sep 2045		
	430,000.000	Local		100.831253	433,574.39	101.868600	438,034.98	4,460.59	0.35
		Base		100.831253	433,574.39	101.868600	438,034.98	4,460.59	0.35
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5					4.5	17 Jul 2025		
	280,000.000	Local		100.848136	282,374.78	101.849300	285,178.04	2,803.26	0.23
		Base		100.848136	282,374.78	101.849300	285,178.04	2,803.26	0.23
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4					4.0	21 Dec 2025		
	270,000.000	Local		99.941978	269,843.34	104.217700	281,387.79	11,544.45	0.23
		Base		99.941978	269,843.34	104.217700	281,387.79	11,544.45	0.23
81413PAG0	SECURITY CAPITAL GROUP SR UNSECURED 06/28 7.7					7.7	15 Jun 2028		
	140,000.000	Local		128.044893	179,262.85	137.194300	192,072.02	12,809.17	0.15
		Base		128.044893	179,262.85	137.194300	192,072.02	12,809.17	0.15

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822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	70,000.000	Local		99.490443	69,643.31	128.854700	90,198.29	20,554.98	0.07
		Base		99.490443	69,643.31	128.854700	90,198.29	20,554.98	0.07
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	30,000.000	Local		107.777867	32,333.36	103.818700	31,145.61	-1,187.75	0.02
		Base		107.777867	32,333.36	103.818700	31,145.61	-1,187.75	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	520,000.000	Local		100.614725	523,196.57	101.410300	527,333.56	4,136.99	0.42
		Base		100.614725	523,196.57	101.410300	527,333.56	4,136.99	0.42
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	610,000.000	Local		99.212305	605,195.06	95.721800	583,902.98	-21,292.08	0.47
		Base		99.212305	605,195.06	95.721800	583,902.98	-21,292.08	0.47
822582BY7	SHELL INTERNATIONAL FIN COMPANY GUAR 09/46 3.75					3.75	12 Sep 2046		
	10,000.000	Local		92.229500	9,222.95	91.960500	9,196.05	-26.90	0.01
		Base		92.229500	9,222.95	91.960500	9,196.05	-26.90	0.01
832248AZ1	SMITHFIELD FOODS INC COMPANY GUAR 144A 02/27 4.25					4.25	01 Feb 2027		
	30,000.000	Local		99.961633	29,988.49	101.176000	30,352.80	364.31	0.02
		Base		99.961633	29,988.49	101.176000	30,352.80	364.31	0.02
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.5	01 Sep 2040		
	170,000.000	Local		107.293365	182,398.72	107.089000	182,051.30	-347.42	0.15
		Base		107.293365	182,398.72	107.089000	182,051.30	-347.42	0.15
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.05	15 Mar 2042		
	170,000.000	Local		98.870141	168,079.24	101.291600	172,195.72	4,116.48	0.14
		Base		98.870141	168,079.24	101.291600	172,195.72	4,116.48	0.14
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	280,000.000	Local		109.042443	305,318.84	110.369800	309,035.44	3,716.60	0.25
		Base		109.042443	305,318.84	110.369800	309,035.44	3,716.60	0.25
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	150,000.000	Local		100.867700	151,301.55	112.775057	169,162.59	17,861.04	0.14
		Base		100.867700	151,301.55	112.775057	169,162.59	17,861.04	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	240,000.000	Local		97.829275	234,790.26	98.025249	235,260.60	470.34	0.19
		Base		97.829275	234,790.26	98.025249	235,260.60	470.34	0.19
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
	400,000.000	Local		105.986548	423,946.19	133.376800	533,507.20	109,561.01	0.43
		Base		105.986548	423,946.19	133.376800	533,507.20	109,561.01	0.43
85208NAA8	SPRINT SPECTRUM / SPEC I ASSET BACKED 144A 03/23 3.36					3.36	20 Mar 2023		
	410,000.000	Local		99.998366	409,993.30	99.750000	408,975.00	-1,018.30	0.33
		Base		99.998366	409,993.30	99.750000	408,975.00	-1,018.30	0.33
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	290,000.000	Local		102.605728	297,556.61	103.113000	299,027.70	1,471.09	0.24
		Base		102.605728	297,556.61	103.113000	299,027.70	1,471.09	0.24
853254BH2	STANDARD CHARTERED PLC JR SUBORDINA 144A 12/49 VAR					7.75	29 Dec 2049		
	220,000.000	Local		100.000000	220,000.00	103.000000	226,600.00	6,600.00	0.18
		Base		100.000000	220,000.00	103.000000	226,600.00	6,600.00	0.18
86657MBK1	SUMTER LANDING FL CDD RECREATI SLNDEV 10/47 FIXED 4.172					4.172	01 Oct 2047		
	140,000.000	Local		100.000000	140,000.00	97.092000	135,928.80	-4,071.20	0.11
		Base		100.000000	140,000.00	97.092000	135,928.80	-4,071.20	0.11
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.35	15 May 2045		
	80,000.000	Local		103.570588	82,856.47	97.554900	78,043.92	-4,812.55	0.06
		Base		103.570588	82,856.47	97.554900	78,043.92	-4,812.55	0.06
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.0	01 Jul 2042		
	180,000.000	Local		97.951733	176,313.12	96.519500	173,735.10	-2,578.02	0.14
		Base		97.951733	176,313.12	96.519500	173,735.10	-2,578.02	0.14
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	440,000.000	Local		102.744816	452,077.19	108.143800	475,832.72	23,755.53	0.38
		Base		102.744816	452,077.19	108.143800	475,832.72	23,755.53	0.38
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.25	15 Jul 2041		
	90,000.000	Local		108.625256	97,762.73	103.750000	93,375.00	-4,387.73	0.07
		Base		108.625256	97,762.73	103.750000	93,375.00	-4,387.73	0.07

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87938WAU7	TELEFONICA EMISIONES SAU COMPANY GUAR 03/47 5.213					5.213	08 Mar 2047		
	760,000.000	Local	100.000000	760,000.00	101.226400	769,320.64	9,320.64	0.62	
		Base	100.000000	760,000.00	101.226400	769,320.64	9,320.64	0.62	
887317AZ8	TIME WARNER INC COMPANY GUAR 01/26 3.875					3.875	15 Jan 2026		
	320,000.000	Local	98.955447	316,657.43	100.226000	320,723.20	4,065.77	0.26	
		Base	98.955447	316,657.43	100.226000	320,723.20	4,065.77	0.26	
887317BB0	TIME WARNER INC COMPANY GUAR 02/27 3.8					3.8	15 Feb 2027		
	340,000.000	Local	99.022147	336,675.30	98.909500	336,292.30	-383.00	0.27	
		Base	99.022147	336,675.30	98.909500	336,292.30	-383.00	0.27	
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	670,000.000	Local	134.008373	897,856.10	133.432100	893,995.07	-3,861.03	0.72	
		Base	134.008373	897,856.10	133.432100	893,995.07	-3,861.03	0.72	
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.55	01 May 2037		
	60,000.000	Local	111.784250	67,070.55	114.669300	68,801.58	1,731.03	0.06	
		Base	111.784250	67,070.55	114.669300	68,801.58	1,731.03	0.06	
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	700,000.000	Local	107.079166	749,554.16	123.916700	867,416.90	117,862.74	0.69	
		Base	107.079166	749,554.16	123.916700	867,416.90	117,862.74	0.69	
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.75	15 Jun 2039		
	170,000.000	Local	111.814418	190,084.51	115.509900	196,366.83	6,282.32	0.16	
		Base	111.814418	190,084.51	115.509900	196,366.83	6,282.32	0.16	
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	80,000.000	Local	109.001213	87,200.97	106.156000	84,924.80	-2,276.17	0.07	
		Base	109.001213	87,200.97	106.156000	84,924.80	-2,276.17	0.07	
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.5	15 Sep 2042		
	60,000.000	Local	89.670267	53,802.16	90.628400	54,377.04	574.88	0.04	
		Base	89.670267	53,802.16	90.628400	54,377.04	574.88	0.04	
88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625					5.625	15 Jan 2024		
	20,000.000	Local	101.197400	20,239.48	105.500000	21,100.00	860.52	0.02	
		Base	101.197400	20,239.48	105.500000	21,100.00	860.52	0.02	

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893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		
	140,000.000	Local		99.362993	139,108.19	105.135000	147,189.00	8,080.81	0.12
		Base		99.362993	139,108.19	105.135000	147,189.00	8,080.81	0.12
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	350,000.000	Local		99.915977	349,705.92	94.533300	330,866.55	-18,839.37	0.27
		Base		99.915977	349,705.92	94.533300	330,866.55	-18,839.37	0.27
893574AH6	TRANSCONT GAS PIPE LINE SR UNSECURED 02/26 7.85					7.85	01 Feb 2026		
	610,000.000	Local		115.717187	705,874.84	128.404300	783,266.23	77,391.39	0.63
		Base		115.717187	705,874.84	128.404300	783,266.23	77,391.39	0.63
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.75	15 Apr 2026		
	60,000.000	Local		132.839533	79,703.72	132.495700	79,497.42	-206.30	0.06
		Base		132.839533	79,703.72	132.495700	79,497.42	-206.30	0.06
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9					6.9	15 Aug 2039		
	460,000.000	Local		121.156837	557,321.45	127.661400	587,242.44	29,920.99	0.47
		Base		121.156837	557,321.45	127.661400	587,242.44	29,920.99	0.47
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	120,000.000	Local		103.558867	124,270.64	104.816600	125,779.92	1,509.28	0.10
		Base		103.558867	124,270.64	104.816600	125,779.92	1,509.28	0.10
90352JAC7	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 03/28 4.253					4.253	23 Mar 2028		
	270,000.000	Local		100.000000	270,000.00	101.432900	273,868.83	3,868.83	0.22
		Base		100.000000	270,000.00	101.432900	273,868.83	3,868.83	0.22
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375	15 Nov 2065		
	270,000.000	Local		98.032548	264,687.88	100.552600	271,492.02	6,804.14	0.22
		Base		98.032548	264,687.88	100.552600	271,492.02	6,804.14	0.22
90931QAA5	UNITED AIR 2013 1 B PTT PASS THRU CE 02/23 5.375					5.375	15 Feb 2023		
	92,563.840	Local		100.000000	92,563.84	104.250000	96,497.80	3,933.96	0.08
		Base		100.000000	92,563.84	104.250000	96,497.80	3,933.96	0.08
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625	03 Mar 2024		
	85,762.670	Local		100.000000	85,762.67	102.250000	87,692.33	1,929.66	0.07
		Base		100.000000	85,762.67	102.250000	87,692.33	1,929.66	0.07

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91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.05	11 Jan 2040		
	22,000.000	Local	114.073636	25,096.20	114.250000	25,135.00	38.80	0.02	
		Base	114.073636	25,096.20	114.250000	25,135.00	38.80	0.02	
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	556,000.000	Local	99.621827	553,897.36	97.250000	540,710.00	-13,187.36	0.43	
		Base	99.621827	553,897.36	97.250000	540,710.00	-13,187.36	0.43	
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	170,000.000	Local	99.487365	169,128.52	108.000000	183,600.00	14,471.48	0.15	
		Base	99.487365	169,128.52	108.000000	183,600.00	14,471.48	0.15	
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.35	15 Jan 2047		
	300,000.000	Local	101.878893	305,636.68	92.000000	276,000.00	-29,636.68	0.22	
		Base	101.878893	305,636.68	92.000000	276,000.00	-29,636.68	0.22	
912810RE0	US TREASURY N/B 02/44 3.625					3.625	15 Feb 2044		
	320,000.000	Local	109.798181	351,354.18	111.421900	356,550.08	5,195.90	0.29	
		Base	109.798181	351,354.18	111.421900	356,550.08	5,195.90	0.29	
912810RT7	US TREASURY N/B 08/46 2.25					2.25	15 Aug 2046		
	0.000	Local	0.000000	29.29	0.000000	0.00	-29.29	0.00	
		Base	0.000000	29.29	0.000000	0.00	-29.29	0.00	
912810RU4	US TREASURY N/B 11/46 2.875					2.875	15 Nov 2046		
	890,000.000	Local	96.377092	857,756.12	97.027300	863,542.97	5,786.85	0.69	
		Base	96.377092	857,756.12	97.027300	863,542.97	5,786.85	0.69	
912828L99	US TREASURY N/B 10/20 1.375					1.375	31 Oct 2020		
	130,000.000	Local	98.900300	128,570.39	98.906200	128,578.06	7.67	0.10	
		Base	98.900300	128,570.39	98.906200	128,578.06	7.67	0.10	
912828U24	US TREASURY N/B 11/26 2					2.0	15 Nov 2026		
	480,000.000	Local	95.865538	460,154.58	96.601600	463,687.68	3,533.10	0.37	
		Base	95.865538	460,154.58	96.601600	463,687.68	3,533.10	0.37	
912828U65	US TREASURY N/B 11/21 1.75					1.75	30 Nov 2021		
	30,000.000	Local	98.717600	29,615.28	99.347700	29,804.31	189.03	0.02	
		Base	98.717600	29,615.28	99.347700	29,804.31	189.03	0.02	

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912828V72	US TREASURY N/B 01/22 1.875					1.875	31 Jan 2022		
	90,000.000	Local		100.019022	90,017.12	99.781200	89,803.08	-214.04	0.07
		Base		100.019022	90,017.12	99.781200	89,803.08	-214.04	0.07
912828V98	US TREASURY N/B 02/27 2.25					2.25	15 Feb 2027		
	0.000	Local		0.000000	4.05	0.000000	0.00	-4.05	0.00
		Base		0.000000	4.05	0.000000	0.00	-4.05	0.00
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	330,000.000	Local		103.012436	339,941.04	105.836400	349,260.12	9,319.08	0.28
		Base		103.012436	339,941.04	105.836400	349,260.12	9,319.08	0.28
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.5	15 Jun 2037		
	130,000.000	Local		93.359308	121,367.10	130.986600	170,282.58	48,915.48	0.14
		Base		93.359308	121,367.10	130.986600	170,282.58	48,915.48	0.14
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	40,000.000	Local		105.334875	42,133.95	135.923100	54,369.24	12,235.29	0.04
		Base		105.334875	42,133.95	135.923100	54,369.24	12,235.29	0.04
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local		98.803688	79,042.95	106.151500	84,921.20	5,878.25	0.07
		Base		98.803688	79,042.95	106.151500	84,921.20	5,878.25	0.07
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625	15 Jul 2035		
	150,000.000	Local		105.568460	158,352.69	109.023200	163,534.80	5,182.11	0.13
		Base		105.568460	158,352.69	109.023200	163,534.80	5,182.11	0.13
91412GC86	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/15 FIXED 4.767					4.767	15 May 2115		
	130,000.000	Local		100.000000	130,000.00	95.889000	124,655.70	-5,344.30	0.10
		Base		100.000000	130,000.00	95.889000	124,655.70	-5,344.30	0.10
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local		102.112286	285,914.40	98.298000	275,234.40	-10,680.00	0.22
		Base		102.112286	285,914.40	98.298000	275,234.40	-10,680.00	0.22
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local		99.770263	79,816.21	101.585000	81,268.00	1,451.79	0.07
		Base		99.770263	79,816.21	101.585000	81,268.00	1,451.79	0.07

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91412GXY6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/45 FIXED 4.131					4.131	15 May 2045		
	70,000.000	Local		100.000000	70,000.00	99.113000	69,379.10	-620.90	0.06
		Base		100.000000	70,000.00	99.113000	69,379.10	-620.90	0.06
91412NAJ9	UNIVERSITY OF CHICAGO UNSECURED 10/45 4.151					4.151	01 Oct 2045		
	100,000.000	Local		100.000000	100,000.00	100.268100	100,268.10	268.10	0.08
		Base		100.000000	100,000.00	100.268100	100,268.10	268.10	0.08
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	540,000.000	Local		94.369767	509,596.74	107.510000	580,554.00	70,957.26	0.47
		Base		94.369767	509,596.74	107.510000	580,554.00	70,957.26	0.47
92343VBZ6	VERIZON COMMUNICATIONS SR UNSECURED 03/34 5.05					5.05	15 Mar 2034		
	500,000.000	Local		104.371356	521,856.78	101.689100	508,445.50	-13,411.28	0.41
		Base		104.371356	521,856.78	101.689100	508,445.50	-13,411.28	0.41
92343VCM4	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012					5.012	21 Aug 2054		
	126,000.000	Local		84.452889	106,410.64	94.867800	119,533.43	13,122.79	0.10
		Base		84.452889	106,410.64	94.867800	119,533.43	13,122.79	0.10
92343VCQ5	VERIZON COMMUNICATIONS SR UNSECURED 11/34 4.4					4.4	01 Nov 2034		
	130,000.000	Local		95.306000	123,897.80	94.629200	123,017.96	-879.84	0.10
		Base		95.306000	123,897.80	94.629200	123,017.96	-879.84	0.10
92343VCX0	VERIZON COMMUNICATIONS SR UNSECURED 09/48 4.522					4.522	15 Sep 2048		
	770,000.000	Local		91.311183	703,096.11	90.596900	697,596.13	-5,499.98	0.56
		Base		91.311183	703,096.11	90.596900	697,596.13	-5,499.98	0.56
92343VDP6	VERIZON COMMUNICATIONS SR UNSECURED 144A 04/49 5.012					5.012	15 Apr 2049		
	160,000.000	Local		93.316900	149,307.04	97.114500	155,383.20	6,076.16	0.12
		Base		93.316900	149,307.04	97.114500	155,383.20	6,076.16	0.12
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	1,010,000.000	Local		99.634730	1,006,310.77	103.387000	1,044,208.70	37,897.93	0.84
		Base		99.634730	1,006,310.77	103.387000	1,044,208.70	37,897.93	0.84
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	1,470,000.000	Local		100.836552	1,482,297.32	104.814500	1,540,773.15	58,475.83	1.23
		Base		100.836552	1,482,297.32	104.814500	1,540,773.15	58,475.83	1.23

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
92553PAP7	VIACOM INC SR UNSECURED 03/43 4.375				4.375	15 Mar 2043			
		170,000.000	Local	88.438624	150,345.66	86.677200	147,351.24	-2,994.42	0.12
			Base	88.438624	150,345.66	86.677200	147,351.24	-2,994.42	0.12
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875				8.875	15 Nov 2038			
		236,000.000	Local	122.251182	288,512.79	161.870400	382,014.14	93,501.35	0.31
			Base	122.251182	288,512.79	161.870400	382,014.14	93,501.35	0.31
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.3	14 Dec 2045			
		310,000.000	Local	103.116358	319,660.71	104.943900	325,326.09	5,665.38	0.26
			Base	103.116358	319,660.71	104.943900	325,326.09	5,665.38	0.26
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.75	17 Sep 2044			
		450,000.000	Local	98.733031	444,298.64	97.655500	439,449.75	-4,848.89	0.35
			Base	98.733031	444,298.64	97.655500	439,449.75	-4,848.89	0.35
931142DG5	WAL MART STORES INC SR UNSECURED 04/43 4				4.0	11 Apr 2043			
		370,000.000	Local	101.393246	375,155.01	99.998000	369,992.60	-5,162.41	0.30
			Base	101.393246	375,155.01	99.998000	369,992.60	-5,162.41	0.30
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75				4.75	02 Oct 2043			
		30,000.000	Local	99.329167	29,798.75	111.199200	33,359.76	3,561.01	0.03
			Base	99.329167	29,798.75	111.199200	33,359.76	3,561.01	0.03
931142DQ3	WAL MART STORES INC SR UNSECURED 04/44 4.3				4.3	22 Apr 2044			
		60,000.000	Local	100.090183	60,054.11	105.584400	63,350.64	3,296.53	0.05
			Base	100.090183	60,054.11	105.584400	63,350.64	3,296.53	0.05
931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8				4.8	18 Nov 2044			
		150,000.000	Local	106.492013	159,738.02	102.004300	153,006.45	-6,731.57	0.12
			Base	106.492013	159,738.02	102.004300	153,006.45	-6,731.57	0.12
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75				7.75	15 May 2032			
		130,000.000	Local	138.916869	180,591.93	138.644100	180,237.33	-354.60	0.14
			Base	138.916869	180,591.93	138.644100	180,237.33	-354.60	0.14
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375				6.375	15 Jun 2037			
		180,000.000	Local	93.883761	168,990.77	122.891600	221,204.88	52,214.11	0.18
			Base	93.883761	168,990.77	122.891600	221,204.88	52,214.11	0.18

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606				5.606	15 Jan 2044		
		408,000.000	Local 104.104659	424,747.01	114.558400	467,398.27	42,651.26	0.37
			Base 104.104659	424,747.01	114.558400	467,398.27	42,651.26	0.37
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3				3.0	23 Oct 2026		
		270,000.000	Local 99.873115	269,657.41	95.745300	258,512.31	-11,145.10	0.21
			Base 99.873115	269,657.41	95.745300	258,512.31	-11,145.10	0.21
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375	02 Nov 2043		
		210,000.000	Local 99.713667	209,398.70	111.361200	233,858.52	24,459.82	0.19
			Base 99.713667	209,398.70	111.361200	233,858.52	24,459.82	0.19
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.1	03 Jun 2026		
		190,000.000	Local 100.102642	190,195.02	102.098900	193,987.91	3,792.89	0.16
			Base 100.102642	190,195.02	102.098900	193,987.91	3,792.89	0.16
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.65	04 Nov 2044		
		300,000.000	Local 97.423960	292,271.88	100.365600	301,096.80	8,824.92	0.24
			Base 97.423960	292,271.88	100.365600	301,096.80	8,824.92	0.24
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
		340,000.000	Local 102.490088	348,466.30	103.914400	353,308.96	4,842.66	0.28
			Base 102.490088	348,466.30	103.914400	353,308.96	4,842.66	0.28
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9				4.9	17 Nov 2045		
		220,000.000	Local 99.253945	218,358.68	104.262700	229,377.94	11,019.26	0.18
			Base 99.253945	218,358.68	104.262700	229,377.94	11,019.26	0.18
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4				4.4	14 Jun 2046		
		860,000.000	Local 102.858928	884,586.78	96.847600	832,889.36	-51,697.42	0.67
			Base 102.858928	884,586.78	96.847600	832,889.36	-51,697.42	0.67
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75				4.75	07 Dec 2046		
		360,000.000	Local 99.810931	359,319.35	102.161900	367,782.84	8,463.49	0.29
			Base 99.810931	359,319.35	102.161900	367,782.84	8,463.49	0.29
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D				4.470453	15 Sep 2048		
		100,000.000	Local 85.783260	85,783.26	79.118200	79,118.20	-6,665.06	0.06
Original Face:		100,000.000	Base 85.783260	85,783.26	79.118200	79,118.20	-6,665.06	0.06

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
958254AD6	WESTERN GAS PARTNERS LP SR UNSECURED 04/44 5.45					5.45	01 Apr 2044		
	120,000.000	Local		102.914583	123,497.50	102.726000	123,271.20	-226.30	0.10
		Base		102.914583	123,497.50	102.726000	123,271.20	-226.30	0.10
958254AF1	WESTERN GAS PARTNERS LP SR UNSECURED 07/26 4.65					4.65	01 Jul 2026		
	290,000.000	Local		104.726972	303,708.22	102.991400	298,675.06	-5,033.16	0.24
		Base		104.726972	303,708.22	102.991400	298,675.06	-5,033.16	0.24
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local		117.731586	82,412.11	117.500000	82,250.00	-162.11	0.07
		Base		117.731586	82,412.11	117.500000	82,250.00	-162.11	0.07
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	102,000.000	Local		103.556510	105,627.64	115.250000	117,555.00	11,927.36	0.09
		Base		103.556510	105,627.64	115.250000	117,555.00	11,927.36	0.09
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032		
	190,000.000	Local		117.779732	223,781.49	126.250000	239,875.00	16,093.51	0.19
		Base		117.779732	223,781.49	126.250000	239,875.00	16,093.51	0.19
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	140,000.000	Local		101.256214	141,758.70	100.750000	141,050.00	-708.70	0.11
		Base		101.256214	141,758.70	100.750000	141,050.00	-708.70	0.11
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	70,000.000	Local		95.873471	67,111.43	123.473400	86,431.38	19,319.95	0.07
		Base		95.873471	67,111.43	123.473400	86,431.38	19,319.95	0.07
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local		116.455800	93,164.64	117.574300	94,059.44	894.80	0.08
		Base		116.455800	93,164.64	117.574300	94,059.44	894.80	0.08
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		
	420,000.000	Local		99.454090	417,707.18	108.740000	456,708.00	39,000.82	0.37
		Base		99.454090	417,707.18	108.740000	456,708.00	39,000.82	0.37
98417EAR1	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/42 5.55					5.55	25 Oct 2042		
	110,000.000	Local		99.006355	108,906.99	104.190900	114,609.99	5,703.00	0.09
		Base		99.006355	108,906.99	104.190900	114,609.99	5,703.00	0.09

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5				8.5	23 Mar 2021		
		250,000.000	Local 100.165336	250,413.34	109.569000	273,922.50	23,509.16	0.22
			Base 100.165336	250,413.34	109.569000	273,922.50	23,509.16	0.22
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.95	15 Jul 2024		
		290,000.000	Local 101.178317	293,417.12	100.500000	291,450.00	-1,967.12	0.23
			Base 101.178317	293,417.12	100.500000	291,450.00	-1,967.12	0.23
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75				4.75	29 Apr 2025		
		510,000.000	Local 98.291543	501,286.87	103.500000	527,850.00	26,563.13	0.42
			Base 98.291543	501,286.87	103.500000	527,850.00	26,563.13	0.42
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7				4.7	01 Feb 2043		
		30,000.000	Local 99.295800	29,788.74	101.897200	30,569.16	780.42	0.02
			Base 99.295800	29,788.74	101.897200	30,569.16	780.42	0.02
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125				9.125	16 Mar 2024		
		760,000.000	Local 100.833770	766,336.65	110.875000	842,650.00	76,313.35	0.68
Original Face:		380,000.000	Base 100.833770	766,336.65	110.875000	842,650.00	76,313.35	0.68
ACI0RCZ84	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65				9.65	13 Dec 2026		
		230,000.000	Local 100.000000	230,000.00	103.500000	238,050.00	8,050.00	0.19
			Base 100.000000	230,000.00	103.500000	238,050.00	8,050.00	0.19
P8054QAP8	REPUBLIC OF ECUADOR SR UNSECURED 144A 12/26 9.65				9.65	13 Dec 2026		
		80,000.000	Local 103.316588	82,653.27	103.500000	82,800.00	146.73	0.07
			Base 103.316588	82,653.27	103.500000	82,800.00	146.73	0.07
US DOLLAR Total								
		101,864,151.350	Local	104,980,744.75		108,459,477.61	3,478,732.86	86.89
Original Face:		1,713,000.000	Base	104,980,744.75		108,459,477.61	3,478,732.86	86.89
FIXED INCOME Total								
		101,864,151.350	Base	104,980,744.75		108,459,477.61	3,478,732.86	86.89
Original Face:		1,713,000.000						

SWAPS FIXED INCOME

& Issue has redenominated but Local is not converted
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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR							Exchange Rate:	1.000000
99S0U1XI2	BWS022129 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2021		
		3,069,000.000	Local 96.324227	2,956,190.53	100.000000	3,069,000.00	112,809.47	2.46
			Base 96.324227	2,956,190.53	100.000000	3,069,000.00	112,809.47	2.46
99S0U1XJ0	BWS022129 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2021		
		-3,069,000.000	Local 100.000000	-3,069,000.00	107.862500	-3,310,300.13	-241,300.13	2.65
			Base 100.000000	-3,069,000.00	107.862500	-3,310,300.13	-241,300.13	2.65
99S0WCS35	BWS024745 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Jun 2022		
		1,536,000.000	Local 98.435331	1,511,966.68	100.000000	1,536,000.00	24,033.32	1.23
			Base 98.435331	1,511,966.68	100.000000	1,536,000.00	24,033.32	1.23
99S0WCS43	BWS024745 CDS USD P F 1.00000 2 CCPCDX				1.0	20 Jun 2022		
		-1,536,000.000	Local 100.000000	-1,536,000.00	101.654496	-1,561,413.06	-25,413.06	1.25
			Base 100.000000	-1,536,000.00	101.654496	-1,561,413.06	-25,413.06	1.25
US DOLLAR Total								
			Local	-136,842.79		-266,713.19	-129,870.40	7.59
			Base	-136,842.79		-266,713.19	-129,870.40	7.59
SWAPS FIXED INCOME Total								
		0.000	Base	-136,842.79		-266,713.19	-129,870.40	7.59

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total								
	108,387,567.840	Base		111,640,886.90		114,986,151.07	3,345,264.17	99.93
Original Face:	1,713,000.000							

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
AD10QV5Q4	US 2YR NOTE (CBT) JUN17 XCBT 20170630	30 Jun 2017							
3.000	600,000.000		Local 649,359.38	649,301.50	108.226563	57.88	-176.50	234.38	
			Base 649,359.38		108.226563	57.88	-176.50	234.38	0.00

Asset ID	Asset Description	Expiration Date	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
AD10QZDS2	US LONG BOND(CBT) JUN17 XCBT 20170621	21 Jun 2017							
192.000	19,200,000.000		Local 28,962,000.00	28,889,124.06	150.843750	72,875.94	12,875.94	60,000.00	
			Base 28,962,000.00		150.843750	72,875.94	12,875.94	60,000.00	0.05

US DOLLAR Total	Current Notional Value	Notional Cost/Proceeds	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
195.000	19,800,000.000	Local 29,611,359.38	29,538,425.56	72,933.82	12,699.44	60,234.38
		Base		72,933.82	12,699.44	60,234.38
						0.05

FUTURES LONG Total	Current Notional Value	Notional Cost/Proceeds	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
195.000	19,800,000.000	Base		72,933.82	12,699.44	60,234.38
						0.05

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
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FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI0QTN14	US 5YR NOTE (CBT) JUN17 XCBT 20170630						30 Jun 2017			
-13.000	-1,300,000.000	Local	-1,530,445.32	-1,531,043.87	117.726563	598.55		2,731.37	-2,132.82	
		Base	-1,530,445.32		117.726563	598.55		2,731.37	-2,132.82	0.00

ADI0QTN6	US 10YR NOTE (CBT) JUN17 XCBT 20170621						21 Jun 2017			
-109.000	-10,900,000.000	Local	-13,577,312.50	-13,521,451.74	124.562500	-55,860.76		-32,017.01	-23,843.75	
		Base	-13,577,312.50		124.562500	-55,860.76		-32,017.01	-23,843.75	0.02

ADI0RGTV9	US ULTRA BOND CBT JUN17 XCBT 20170621						21 Jun 2017			
-7.000	-700,000.000	Local	-1,124,375.00	-1,117,515.44	160.625000	-6,859.56		-4,672.06	-2,187.50	
		Base	-1,124,375.00		160.625000	-6,859.56		-4,672.06	-2,187.50	0.00

US DOLLAR Total										
-129.000	-12,900,000.000	Local	-16,232,132.82	-16,170,011.05		-62,121.77		-33,957.70	-28,164.07	
		Base				-62,121.77		-33,957.70	-28,164.07	0.02

FUTURES SHORT Total										
-129.000	-12,900,000.000	Base				-62,121.77		-33,957.70	-28,164.07	0.02

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
FUTURES Total									
66.000	6,900,000.000	Base			10,812.05		-21,258.26	32,070.31	0.07



As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH

ARGENTINE PESO

Exchange Rate: 15.387500

ARS	ARGENTINE PESO	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		280,681.540	Local	1.000000	280,681.54	1.000000	280,681.54	0.00	2.66
			Base	0.064620	18,137.74	0.064988	18,240.88	103.14	0.01

ARGENTINE PESO Total

		280,681.540	Local		280,681.54		280,681.54	0.00	2.66
			Base		18,137.74		18,240.88	103.14	0.01

AUSTRALIAN DOLLAR

Exchange Rate: 1.308901

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		251,082.440	Local	1.000000	251,082.44	1.000000	251,082.44	0.00	8.94
			Base	0.756114	189,846.87	0.764000	191,826.91	1,980.04	0.06

AUSTRALIAN DOLLAR Total

		251,082.440	Local		251,082.44		251,082.44	0.00	8.94
			Base		189,846.87		191,826.91	1,980.04	0.06

BRAZILIAN REAL

Exchange Rate: 3.130600

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		117,141.240	Local	1.000000	117,141.24	1.000000	117,141.24	0.00	0.44
			Base	0.314177	36,803.05	0.319428	37,418.14	615.09	0.01

BRAZILIAN REAL Total

		117,141.240	Local		117,141.24		117,141.24	0.00	0.44
			Base		36,803.05		37,418.14	615.09	0.01

CANADIAN DOLLAR

Exchange Rate: 1.329850

CAD	CANADIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		129,690.140	Local	1.000000	129,690.14	1.000000	129,690.14	0.00	0.24
			Base	0.763184	98,977.45	0.751965	97,522.38	-1,455.07	0.03

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
CANADIAN DOLLAR Total								
		129,690.140	Local	129,690.14		129,690.14	0.00	0.24
			Base	98,977.45		97,522.38	-1,455.07	0.03
EURO CURRENCY							Exchange Rate:	0.937383
INTERNATIONAL								
EUR	EURO CURRENCY							
		181,887.970	Local	181,887.97	1.000000	181,887.97	0.00	10.83
			Base	193,752.05	1.066800	194,038.05	286.00	0.06
INTERNATIONAL Total								
		181,887.970	Local	181,887.97		181,887.97	0.00	10.83
			Base	193,752.05		194,038.05	286.00	0.06
EURO CURRENCY Total								
		181,887.970	Local	181,887.97		181,887.97	0.00	10.83
			Base	193,752.05		194,038.05	286.00	0.06
INDONESIAN RUPIAH							Exchange Rate:	13,325.500000
IDR	INDONESIAN RUPIAH							
		326,920,068.000	Local	326,920,068.00	1.000000	326,920,068.00	0.00	3.04
			Base	24,452.06	0.000075	24,533.42	81.36	0.01
INDONESIAN RUPIAH Total								
		326,920,068.000	Local	326,920,068.00		326,920,068.00	0.00	3.04
			Base	24,452.06		24,533.42	81.36	0.01
JAPANESE YEN							Exchange Rate:	111.330000
JPY	JAPANESE YEN							
		2,124,806.000	Local	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	18,540.97	0.008982	19,085.66	544.69	0.01
JAPANESE YEN Total								
		2,124,806.000	Local	2,124,806.00		2,124,806.00	0.00	100.00

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		Base		18,540.97		19,085.66	544.69	0.01	
MEXICAN PESO							Exchange Rate:	18.722250	
MXN	MEXICAN PESO (NEW)								
		512,228.890	Local	1.000000	512,228.89	1.000000	512,228.89	0.00	3.72
			Base	0.046492	23,814.48	0.053412	27,359.37	3,544.89	0.01
MEXICAN PESO Total									
		512,228.890	Local		512,228.89		512,228.89	0.00	3.72
			Base		23,814.48		27,359.37	3,544.89	0.01
NEW ZEALAND DOLLAR							Exchange Rate:	1.426534	
NZD	NEW ZEALAND DOLLAR								
		231,893.760	Local	1.000000	231,893.76	1.000000	231,893.76	0.00	2.10
			Base	0.718559	166,629.43	0.701000	162,557.47	-4,071.96	0.05
NEW ZEALAND DOLLAR Total									
		231,893.760	Local		231,893.76		231,893.76	0.00	2.10
			Base		166,629.43		162,557.47	-4,071.96	0.05
POUND STERLING							Exchange Rate:	0.798148	
GBP	POUND STERLING								
		51,140.970	Local	1.000000	51,140.97	1.000000	51,140.97	0.00	0.14
			Base	1.252830	64,070.95	1.252900	64,074.55	3.60	0.02
POUND STERLING Total									
		51,140.970	Local		51,140.97		51,140.97	0.00	0.14
			Base		64,070.95		64,074.55	3.60	0.02
RUSSIAN RUBLE							Exchange Rate:	56.277500	
RUB	RUSSIAN RUBLE								
		2,000,386.500	Local	1.000000	2,000,386.50	1.000000	2,000,386.50	0.00	3.61
			Base	0.016624	33,253.87	0.017769	35,545.05	2,291.18	0.01

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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RUSSIAN RUBLE Total

	2,000,386.500	Local		2,000,386.50		2,000,386.50	0.00	3.61
		Base		33,253.87		35,545.05	2,291.18	0.01

SWEDISH KRONA

Exchange Rate: 8.960650

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	114,987.480	Local	1.000000	114,987.48	1.000000	114,987.48	0.00	0.06
		Base	0.112498	12,935.86	0.111599	12,832.49	-103.37	0.00

SWEDISH KRONA Total

	114,987.480	Local		114,987.48		114,987.48	0.00	0.06
		Base		12,935.86		12,832.49	-103.37	0.00

CASH Total

	332,915,994.930	Base		881,214.78		885,034.37	3,819.59	0.27
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,339,945.200	Local	100.000000	3,339,945.20	0.6123605	31 Dec 2030 3,339,945.20	0.00	1.69
		Base	100.000000	3,339,945.20	100.000000	3,339,945.20	0.00	1.02

US DOLLAR Total

	3,339,945.200	Local		3,339,945.20		3,339,945.20	0.00	1.69
		Base		3,339,945.20		3,339,945.20	0.00	1.02

CASH EQUIVALENT Total

	3,339,945.200	Base		3,339,945.20		3,339,945.20	0.00	1.02
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EQUITY

NEW ZEALAND DOLLAR Exchange Rate: 1.426534

& Issue has redenominated but Local is not converted
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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
931APJ905	CCPC MERRILL LYNCH COC NZD CCPC CASH COLLATERAL NZD							
		1,101.000	Local 1.000000	1,101.00	1.000000	1,101.00	0.00	0.01
			Base 0.741362	816.24	0.701000	771.80	-44.44	0.00
NEW ZEALAND DOLLAR Total								
		1,101.000	Local	1,101.00		1,101.00	0.00	0.01
			Base	816.24		771.80	-44.44	0.00
SWEDISH KRONA							Exchange Rate:	8.960650
930KHU908	CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK							
		501.000	Local 1.000000	501.00	1.000000	501.00	0.00	0.00
			Base 0.117345	58.79	0.111599	55.91	-2.88	0.00
SWEDISH KRONA Total								
		501.000	Local	501.00		501.00	0.00	0.00
			Base	58.79		55.91	-2.88	0.00
US DOLLAR							Exchange Rate:	1.000000
08579X101	BERRY PETROLEUM CORP COMMON STOCK							
		8,033.000	Local 13.000000	104,429.00	11.500000	92,379.50	-12,049.50	0.05
			Base 13.000000	104,429.00	11.500000	92,379.50	-12,049.50	0.03
73936Q769	POWERSHARES SENIOR LOAN PORTFO POWERSHARES SENIOR LOAN							
		35,500.000	Local 23.310000	827,505.00	23.260000	825,730.00	-1,775.00	0.42
			Base 23.310000	827,505.00	23.260000	825,730.00	-1,775.00	0.25
79970Y600	SANCHEZ ENERGY CORP PREFERRED STOCK 6.5							
		5,500.000	Local 44.278136	243,529.75	35.440000	194,920.00	-48,609.75	0.10
			Base 44.278136	243,529.75	35.440000	194,920.00	-48,609.75	0.06
G0177J116	ALLERGAN PLC PREFERRED STOCK 03/18 5.5							
		247.000	Local 820.200729	202,589.58	849.780000	209,895.66	7,306.08	0.11
			Base 820.200729	202,589.58	849.780000	209,895.66	7,306.08	0.06
US DOLLAR Total								
		49,280.000	Local	1,378,053.33		1,322,925.16	-55,128.17	0.67

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base		1,378,053.33		1,322,925.16	-55,128.17	0.41

EQUITY Total

	50,882.000	Base		1,378,928.36		1,323,752.87	-55,175.49	0.41
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FIXED INCOME

ARGENTINE PESO

Exchange Rate: 15.387500

ACI0PNR40	REPUBLIC OF ARGENTINA BONDS 03/18 22.75				22.75	05 Mar 2018		
	2,470,000.000	Local	101.645214	2,510,636.78	103.923000	2,566,898.10	56,261.32	24.33
		Base	6.761499	167,009.03	6.753729	166,817.10	-191.93	0.05

ACI0Q5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
	7,170,000.000	Local	109.196796	7,829,410.30	107.449440	7,704,124.85	-125,285.45	73.01
		Base	7.029092	503,985.92	6.982904	500,674.24	-3,311.68	0.15

ARGENTINE PESO Total

	9,640,000.000	Local		10,340,047.08		10,271,022.95	-69,024.13	97.34
		Base		670,994.95		667,491.34	-3,503.61	0.20

AUSTRALIAN DOLLAR

Exchange Rate: 1.308901

ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 2019		
	2,500,000.000	Local	101.897927	2,547,448.18	102.254900	2,556,372.50	8,924.32	91.06
		Base	79.567054	1,989,176.35	78.122715	1,953,067.88	-36,108.47	0.60

AUSTRALIAN DOLLAR Total

	2,500,000.000	Local		2,547,448.18		2,556,372.50	8,924.32	91.06
		Base		1,989,176.35		1,953,067.88	-36,108.47	0.60

BRAZILIAN REAL

Exchange Rate: 3.130600

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
	2,400,000.000	Local	92.657958	2,223,790.99	100.525338	2,412,608.11	188,817.12	9.14
		Base	27.290904	654,981.69	32.110566	770,653.58	115,671.89	0.24

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
BRAZILIAN REAL Total									
		2,400,000.000	Local	2,223,790.99		2,412,608.11	188,817.12	9.14	
			Base	654,981.69		770,653.58	115,671.89	0.24	
EURO CURRENCY							Exchange Rate:	0.937383	
IRELAND									
B4TV0DI15	IRISH TSY 5.4 2025 BONDS 03/25 5.4				5.4	13 Mar 2025			
		1,100,000.000	Local	126.546680	1,392,013.48	135.797800	1,493,775.80	101,762.32	88.91
			Base	142.775873	1,570,534.60	144.869066	1,593,559.73	23,025.13	0.49
IRELAND Total									
		1,100,000.000	Local	1,392,013.48		1,493,775.80	101,762.32	88.91	
			Base	1,570,534.60		1,593,559.73	23,025.13	0.49	
EURO CURRENCY Total									
		1,100,000.000	Local	1,392,013.48		1,493,775.80	101,762.32	88.91	
			Base	1,570,534.60		1,593,559.73	23,025.13	0.49	
INDONESIAN RUPIAH							Exchange Rate:	13,325.500000	
ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375	15 Mar 2034			
		342,000,000.000	Local	108.186506	369,997,849.89	105.700000	361,494,000.00	-8,503,849.89	3.36
			Base	0.008314	28,434.64	0.007932	27,127.99	-1,306.65	0.01
B4NPD2I14	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375	15 Sep 2026			
		9,285,000,000.000	Local	111.266551	10,331,099,227.93	108.500000	10,074,225,000.00	-256,874,227.93	93.60
			Base	0.008484	787,737.81	0.008142	756,011.03	-31,726.78	0.23
INDONESIAN RUPIAH Total									
		9,627,000,000.000	Local	10,701,097,077.82		10,435,719,000.00	-265,378,077.82	96.96	
			Base	816,172.45		783,139.02	-33,033.43	0.24	
MEXICAN PESO							Exchange Rate:	18.722250	
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038			
		11,920,000.000	Local	123.730757	14,748,706.18	111.313000	13,268,509.60	-1,480,196.58	96.28

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	6.555523	781,418.38	5.945493	708,702.73	-72,715.65	0.22
MEXICAN PESO Total								
	11,920,000.000	Local		14,748,706.18		13,268,509.60	-1,480,196.58	96.28
		Base		781,418.38		708,702.73	-72,715.65	0.22
NEW ZEALAND DOLLAR								
							Exchange Rate:	1.426534
ACI05QTZ4	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/20 3				3.0	15 Apr 2020		
	3,300,000.000	Local	99.267904	3,275,840.84	101.875300	3,361,884.90	86,044.06	30.49
		Base	74.692734	2,464,860.23	71.414561	2,356,680.53	-108,179.70	0.72
NEW ZEALAND DOLLAR Total								
	3,300,000.000	Local		3,275,840.84		3,361,884.90	86,044.06	30.49
		Base		2,464,860.23		2,356,680.53	-108,179.70	0.72
POUND STERLING								
							Exchange Rate:	0.798148
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020		
	150,000.000	Local	102.536953	153,805.43	103.527000	155,290.50	1,485.07	0.44
		Base	157.765707	236,648.56	129.709026	194,563.54	-42,085.02	0.06
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
	140,000.000	Local	106.935650	149,709.91	111.000000	155,400.00	5,690.09	0.44
		Base	164.859350	230,803.09	139.071952	194,700.73	-36,102.36	0.06
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
	150,000.000	Local	99.802360	149,703.54	101.500000	152,250.00	2,546.46	0.43
		Base	152.177800	228,266.70	127.169397	190,754.10	-37,512.60	0.06
ACI09J0V6	VIRGIN MEDIA FINANCE PLC COMPANY GUAR REGS 10/24 6.375				6.375	15 Oct 2024		
	150,000.000	Local	102.765460	154,148.19	106.750000	160,125.00	5,976.81	0.45
		Base	157.703213	236,554.82	133.747125	200,620.69	-35,934.13	0.06
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
	150,000.000	Local	99.793320	149,689.98	106.554000	159,831.00	10,141.02	0.45
		Base	153.056060	229,584.09	133.501556	200,252.33	-29,331.76	0.06

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACIOCTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375	29 Dec 2049		
		200,000.000	Local 101.627630	203,255.26	104.500000	209,000.00	5,744.74	0.59
			Base 155.022380	310,044.76	130.928099	261,856.20	-48,188.56	0.08
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR				7.5	08 Jul 2026		
		140,000.000	Local 107.729629	150,821.48	118.503200	165,904.48	15,083.00	0.47
			Base 165.829193	232,160.87	148.472714	207,861.80	-24,299.07	0.06
BG6LSMII5	TELEFONICA EUROPE BV COMPANY GUAR REGS 11/49 VAR				6.75	29 Nov 2049		
		100,000.000	Local 104.022390	104,022.39	107.518000	107,518.00	3,495.61	0.30
			Base 159.797830	159,797.83	134.709352	134,709.35	-25,088.48	0.04
POUND STERLING Total		1,180,000.000	Local	1,215,156.18		1,265,318.98	50,162.80	3.55
			Base	1,863,860.72		1,585,318.74	-278,541.98	0.49
RUSSIAN RUBLE							Exchange Rate:	56.277500
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028		
		56,910,000.000	Local 92.689180	52,749,412.12	93.924100	53,452,205.31	702,793.19	96.39
			Base 1.436911	817,746.05	1.668946	949,797.08	132,051.03	0.29
RUSSIAN RUBLE Total		56,910,000.000	Local	52,749,412.12		53,452,205.31	702,793.19	96.39
			Base	817,746.05		949,797.08	132,051.03	0.29
US DOLLAR							Exchange Rate:	1.000000
00130HBS3	AES CORP/VA SR UNSECURED 07/21 7.375				7.375	01 Jul 2021		
		250,000.000	Local 110.385196	275,962.99	113.000000	282,500.00	6,537.01	0.14
			Base 110.385196	275,962.99	113.000000	282,500.00	6,537.01	0.09
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6				3.6	14 May 2025		
		80,000.000	Local 99.853413	79,882.73	100.018900	80,015.12	132.39	0.04
			Base 99.853413	79,882.73	100.018900	80,015.12	132.39	0.02
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					01 Jul 2022		
		240,000.000	Local 87.135263	209,124.63	73.750000	177,000.00	-32,124.63	0.09

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		Base	87.135263	209,124.63	73.750000	177,000.00	-32,124.63	0.05
00485GAE8	ACOSTA HOLDCO INC 2015 TERM LOAN					26 Sep 2021		
		59,383.980 Local	98.675906	58,597.68	93.450000	55,494.33	-3,103.35	0.03
		Base	98.675906	58,597.68	93.450000	55,494.33	-3,103.35	0.02
00507UAR2	ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45				3.45	15 Mar 2022		
		50,000.000 Local	99.896260	49,948.13	102.107800	51,053.90	1,105.77	0.03
		Base	99.896260	49,948.13	102.107800	51,053.90	1,105.77	0.02
00507UUA5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
		80,000.000 Local	99.834963	79,867.97	100.428100	80,342.48	474.51	0.04
		Base	99.834963	79,867.97	100.428100	80,342.48	474.51	0.02
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.0	01 Oct 2021		
		150,000.000 Local	101.029073	151,543.61	107.043400	160,565.10	9,021.49	0.08
		Base	101.029073	151,543.61	107.043400	160,565.10	9,021.49	0.05
00772BAP6	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/22 4.625				4.625	01 Jul 2022		
		150,000.000 Local	94.054380	141,081.57	105.484700	158,227.05	17,145.48	0.08
		Base	94.054380	141,081.57	105.484700	158,227.05	17,145.48	0.05
00971TAG6	AKAMAI TECHNOLOGIES INC SR UNSECURED 02/19 0.00000					15 Feb 2019		
		40,000.000 Local	102.000000	40,800.00	98.937500	39,575.00	-1,225.00	0.02
		Base	102.000000	40,800.00	98.937500	39,575.00	-1,225.00	0.01
01310TAR0	ALBERTSONS LLC 2016 1 TERM B 6 LOAN					22 Jun 2023		
		259,350.000 Local	101.028363	262,017.06	100.578100	260,849.30	-1,167.76	0.13
		Base	101.028363	262,017.06	100.578100	260,849.30	-1,167.76	0.08
013817AW1	ARCONIC INC SR UNSECURED 10/24 5.125				5.125	01 Oct 2024		
		120,000.000 Local	99.847683	119,817.22	103.300000	123,960.00	4,142.78	0.06
		Base	99.847683	119,817.22	103.300000	123,960.00	4,142.78	0.04
01609WAP7	ALIBABA GROUP HOLDING SR UNSECURED 11/21 3.125				3.125	28 Nov 2021		
		250,000.000 Local	97.124616	242,811.54	100.996100	252,490.25	9,678.71	0.13
		Base	97.124616	242,811.54	100.996100	252,490.25	9,678.71	0.08
018772AS2	ALLIANCE ONE INTL INC SECURED 07/21 9.875				9.875	15 Jul 2021		
		140,000.000 Local	89.250014	124,950.02	86.500000	121,100.00	-3,850.02	0.06

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		Base	89.250014	124,950.02	86.500000	121,100.00	-3,850.02	0.04	
023770AB6	AMER AIRLN 15 1 B PTT PASS THRU CE 11/24 3.7				3.7	01 Nov 2024			
		162,922.140	Local	100.000000	162,922.14	97.750000	159,256.39	-3,665.75	0.08
Original Face:		190,000.000	Base	100.000000	162,922.14	97.750000	159,256.39	-3,665.75	0.05
02474RAC7	AMERICAN BLDRS + CONTRACTORS TERM LOAN B					31 Oct 2023			
		200,000.000	Local	100.532500	201,065.00	100.337500	200,675.00	-390.00	0.10
			Base	100.532500	201,065.00	100.337500	200,675.00	-390.00	0.06
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025			
		140,000.000	Local	99.704107	139,585.75	99.442300	139,219.22	-366.53	0.07
			Base	99.704107	139,585.75	99.442300	139,219.22	-366.53	0.04
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044			
		400,000.000	Local	103.677398	414,709.59	94.329400	377,317.60	-37,391.99	0.19
			Base	103.677398	414,709.59	94.329400	377,317.60	-37,391.99	0.12
03280FAH4	ANCESTRY COM OPERATIONS INC TERM LOAN B					19 Oct 2023			
		188,100.000	Local	101.029559	190,036.60	100.833300	189,667.44	-369.16	0.10
			Base	101.029559	190,036.60	100.833300	189,667.44	-369.16	0.06
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044			
		80,000.000	Local	87.299638	69,839.71	93.799900	75,039.92	5,200.21	0.04
			Base	87.299638	69,839.71	93.799900	75,039.92	5,200.21	0.02
03765VAH3	APOLLO SEC SVCS BORROWER LLC 2016 2 REFINANCING TERM B 1					02 May 2022			
		200,000.000	Local	100.898005	201,796.01	100.839300	201,678.60	-117.41	0.10
			Base	100.898005	201,796.01	100.839300	201,678.60	-117.41	0.06
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 VAR				8.0	15 Oct 2039			
		250,000.000	Local	109.500000	273,750.00	113.500000	283,750.00	10,000.00	0.14
			Base	109.500000	273,750.00	113.500000	283,750.00	10,000.00	0.09
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				1.84167	25 Jan 2034			
		293,836.280	Local	84.514768	248,335.05	89.873180	264,080.01	15,744.96	0.13
Original Face:		22,150,000.000	Base	84.514768	248,335.05	89.873180	264,080.01	15,744.96	0.08
05604XAM8	BWAY HLDG CO TERM LOAN B					14 Aug 2023			
		50,400.000	Local	100.978333	50,893.08	99.839300	50,319.01	-574.07	0.03

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		Base	100.978333	50,893.08	99.839300	50,319.01	-574.07	0.02
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR				6.5	29 Oct 2049		
	600,000.000	Local	104.494020	626,964.12	109.125000	654,750.00	27,785.88	0.33
		Base	104.494020	626,964.12	109.125000	654,750.00	27,785.88	0.20
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
	20,000.000	Local	109.582250	21,916.45	108.980300	21,796.06	-120.39	0.01
		Base	109.582250	21,916.45	108.980300	21,796.06	-120.39	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
	90,000.000	Local	101.317433	91,185.69	101.831700	91,648.53	462.84	0.05
		Base	101.317433	91,185.69	101.831700	91,648.53	462.84	0.03
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025		
	100,000.000	Local	99.304430	99,304.43	99.894700	99,894.70	590.27	0.05
		Base	99.304430	99,304.43	99.894700	99,894.70	590.27	0.03
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875	01 Aug 2025		
	70,000.000	Local	99.844657	69,891.26	101.772700	71,240.89	1,349.63	0.04
		Base	99.844657	69,891.26	101.772700	71,240.89	1,349.63	0.02
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1				4.1	01 May 2023		
	167,000.000	Local	90.589665	151,284.74	107.222600	179,061.74	27,777.00	0.09
		Base	90.589665	151,284.74	107.222600	179,061.74	27,777.00	0.05
07014QAK7	BASS PRO GROUP LLC TERM LOAN B					16 Dec 2023		
	200,000.000	Local	99.390140	198,780.28	96.250000	192,500.00	-6,280.28	0.10
		Base	99.390140	198,780.28	96.250000	192,500.00	-6,280.28	0.06
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				1.62167	25 Dec 2034		
	554,547.720	Local	94.864651	526,069.76	93.568610	518,882.59	-7,187.17	0.26
Original Face:	10,280,000.000	Base	94.864651	526,069.76	93.568610	518,882.59	-7,187.17	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044		
	79,000.000	Local	109.472595	86,483.35	106.624500	84,233.36	-2,249.99	0.04
		Base	109.472595	86,483.35	106.624500	84,233.36	-2,249.99	0.03
08579JAP7	BERRY PLASTICS GROUP INC TERM LOAN I					01 Oct 2022		
	200,000.000	Local	100.691150	201,382.30	100.703100	201,406.20	23.90	0.10

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		Base	100.691150	201,382.30	100.703100	201,406.20	23.90	0.06
08ESC99E6	GCB BERRY PETE CO 11/20 FIXED 6.75				6.75	01 Nov 2020		
	200,000.000	Local	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base	0.000000	0.00	0.000000	0.00	0.00	0.00
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875				8.875	15 Feb 2021		
	250,000.000	Local	82.685620	206,714.05	85.966995	214,917.49	8,203.44	0.11
		Base	82.685620	206,714.05	85.966995	214,917.49	8,203.44	0.07
105756BX7	FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6				6.0	07 Apr 2026		
	350,000.000	Local	101.962857	356,870.00	108.700000	380,450.00	23,580.00	0.19
		Base	101.962857	356,870.00	108.700000	380,450.00	23,580.00	0.12
11070TAB4	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2				2.0	23 Oct 2022		
	250,000.000	Local	99.250860	248,127.15	98.130500	245,326.25	-2,800.90	0.12
		Base	99.250860	248,127.15	98.130500	245,326.25	-2,800.90	0.08
12505BAC4	CBRE SERVICES INC COMPANY GUAR 03/25 5.25				5.25	15 Mar 2025		
	220,000.000	Local	107.374700	236,224.34	106.127600	233,480.72	-2,743.62	0.12
		Base	107.374700	236,224.34	106.127600	233,480.72	-2,743.62	0.07
12506KAB5	CBS RADIO INC TERM LOAN B					17 Oct 2023		
	72,452.830	Local	100.359793	72,713.51	100.825000	73,050.57	337.06	0.04
		Base	100.359793	72,713.51	100.825000	73,050.57	337.06	0.02
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C				4.031784	10 Nov 2049		
	430,000.000	Local	99.194412	426,535.97	99.295420	426,970.31	434.34	0.22
Original Face:	430,000.000	Base	99.194412	426,535.97	99.295420	426,970.31	434.34	0.13
12543DAY6	CHS/COMMUNITY HEALTH SYS SR SECURED 03/23 6.25				6.25	31 Mar 2023		
	100,000.000	Local	100.000000	100,000.00	101.750000	101,750.00	1,750.00	0.05
		Base	100.000000	100,000.00	101.750000	101,750.00	1,750.00	0.03
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C				4.394	15 Nov 2049		
	165,000.000	Local	92.964352	153,391.18	92.497410	152,620.73	-770.45	0.08
Original Face:	165,000.000	Base	92.964352	153,391.18	92.497410	152,620.73	-770.45	0.05
126458AB4	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/21 5.875				5.875	01 Jun 2021		
	300,000.000	Local	101.269283	303,807.85	102.500000	307,500.00	3,692.15	0.16

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		Base	101.269283	303,807.85	102.500000	307,500.00	3,692.15	0.09
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
	90,000.000	Local	102.142300	91,928.07	110.329700	99,296.73	7,368.66	0.05
		Base	102.142300	91,928.07	110.329700	99,296.73	7,368.66	0.03
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				1.03222	15 Apr 2037		
	252,050.110	Local	88.140608	222,158.50	87.931810	221,632.22	-526.28	0.11
Original Face:	2,630,000.000	Base	88.140608	222,158.50	87.931810	221,632.22	-526.28	0.07
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W				5.145177	25 Apr 2047		
	234,899.470	Local	100.575991	236,252.47	98.092620	230,419.04	-5,833.43	0.12
Original Face:	280,000.000	Base	100.575991	236,252.47	98.092620	230,419.04	-5,833.43	0.07
12670UAB3	CWGS GROUP LLC TERM LOAN					08 Nov 2023		
	100,000.000	Local	99.521240	99,521.24	100.375000	100,375.00	853.76	0.05
		Base	99.521240	99,521.24	100.375000	100,375.00	853.76	0.03
131477AN1	CALUMET SPECIALTY PROD COMPANY GUAR 04/21 6.5				6.5	15 Apr 2021		
	120,000.000	Local	86.580075	103,896.09	84.625000	101,550.00	-2,346.09	0.05
		Base	86.580075	103,896.09	84.625000	101,550.00	-2,346.09	0.03
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625	15 May 2044		
	500,000.000	Local	109.360674	546,803.37	99.179100	495,895.50	-50,907.87	0.25
		Base	109.360674	546,803.37	99.179100	495,895.50	-50,907.87	0.15
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75				4.75	15 May 2022		
	120,000.000	Local	101.488658	121,786.39	102.750000	123,300.00	1,513.61	0.06
		Base	101.488658	121,786.39	102.750000	123,300.00	1,513.61	0.04
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75				4.75	15 Jan 2025		
	340,000.000	Local	98.015518	333,252.76	100.563000	341,914.20	8,661.44	0.17
		Base	98.015518	333,252.76	100.563000	341,914.20	8,661.44	0.10
15911AAC7	CHANGE HEALTHCARE HLDGS INC TERM LOAN B					01 Mar 2024		
	150,000.000	Local	100.000000	150,000.00	100.166700	150,250.05	250.05	0.08
		Base	100.000000	150,000.00	100.166700	150,250.05	250.05	0.05
161175AY0	CHARTER COMM OPT LLC/CAP SR SECURED 07/25 4.908				4.908	23 Jul 2025		
	120,000.000	Local	105.660283	126,792.34	105.666800	126,800.16	7.82	0.06

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		Base	105.660283	126,792.34	105.666800	126,800.16	7.82	0.04
16117LBL2	CHARTER COMMUNICATIONS OPERAT I 1					15 Jan 2024		
	79,597.980	Local	100.739064	80,186.26	100.416700	79,929.66	-256.60	0.04
		Base	100.739064	80,186.26	100.416700	79,929.66	-256.60	0.02
165167CF2	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625				6.625	15 Aug 2020		
	40,000.000	Local	77.035200	30,814.08	99.875000	39,950.00	9,135.92	0.02
		Base	77.035200	30,814.08	99.875000	39,950.00	9,135.92	0.01
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
	200,000.000	Local	89.291890	178,583.78	97.000000	194,000.00	15,416.22	0.10
		Base	89.291890	178,583.78	97.000000	194,000.00	15,416.22	0.06
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039		
	101,000.000	Local	143.842901	145,281.33	146.766700	148,234.37	2,953.04	0.07
		Base	143.842901	145,281.33	146.766700	148,234.37	2,953.04	0.05
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049		
	600,000.000	Local	101.185488	607,112.93	104.250000	625,500.00	18,387.07	0.32
		Base	101.185488	607,112.93	104.250000	625,500.00	18,387.07	0.19
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.3	06 May 2044		
	347,000.000	Local	112.972790	392,015.58	107.087400	371,593.28	-20,422.30	0.19
		Base	112.972790	392,015.58	107.087400	371,593.28	-20,422.30	0.11
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
	160,000.000	Local	99.984650	159,975.44	104.126000	166,601.60	6,626.16	0.08
		Base	99.984650	159,975.44	104.126000	166,601.60	6,626.16	0.05
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4				4.4	10 Jun 2025		
	110,000.000	Local	99.741209	109,715.33	101.891700	112,080.87	2,365.54	0.06
		Base	99.741209	109,715.33	101.891700	112,080.87	2,365.54	0.03
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.65	30 Jul 2045		
	105,000.000	Local	99.891295	104,885.86	104.186800	109,396.14	4,510.28	0.06
		Base	99.891295	104,885.86	104.186800	109,396.14	4,510.28	0.03
20162VAG8	AMERICAN COMMERCIAL LINES LLC TERM LOAN					12 Nov 2020		
	39,480.520	Local	95.218452	37,592.74	91.750000	36,223.38	-1,369.36	0.02

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	95.218452	37,592.74	91.750000	36,223.38	-1,369.36	0.01
20341UAD1	COMMUNICATIONS SALES + LEASING TERM LOAN B					24 Oct 2022		
	199,500.000	Local	100.601288	200,699.57	99.700000	198,901.50	-1,798.07	0.10
		Base	100.601288	200,699.57	99.700000	198,901.50	-1,798.07	0.06
21684AAC0	COOPERATIEVE RABOBANK UA BANK GUARANT 08/25 4.375				4.375	04 Aug 2025		
	250,000.000	Local	99.868900	249,672.25	102.570300	256,425.75	6,753.50	0.13
		Base	99.868900	249,672.25	102.570300	256,425.75	6,753.50	0.08
22025YAM2	CORECIVIC INC COMPANY GUAR 04/20 4.125				4.125	01 Apr 2020		
	30,000.000	Local	95.002633	28,500.79	102.000000	30,600.00	2,099.21	0.02
		Base	95.002633	28,500.79	102.000000	30,600.00	2,099.21	0.01
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625				4.625	01 May 2023		
	60,000.000	Local	97.149317	58,289.59	99.875000	59,925.00	1,635.41	0.03
		Base	97.149317	58,289.59	99.875000	59,925.00	1,635.41	0.02
22025YAQ3	CORECIVIC INC COMPANY GUAR 10/22 5				5.0	15 Oct 2022		
	120,000.000	Local	95.190567	114,228.68	103.250000	123,900.00	9,671.32	0.06
		Base	95.190567	114,228.68	103.250000	123,900.00	9,671.32	0.04
23918KAR9	DAVITA INC COMPANY GUAR 05/25 5				5.0	01 May 2025		
	420,000.000	Local	98.329752	412,984.96	100.250000	421,050.00	8,065.04	0.21
		Base	98.329752	412,984.96	100.250000	421,050.00	8,065.04	0.13
23918YAC2	DAVITA HEALTHCARE PARTNERS INC TERM LOAN B					24 Jun 2021		
	79,590.800	Local	100.233394	79,776.56	101.017900	80,400.95	624.39	0.04
		Base	100.233394	79,776.56	101.017900	80,400.95	624.39	0.02
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041		
	10,000.000	Local	101.242200	10,124.22	105.754600	10,575.46	451.24	0.01
		Base	101.242200	10,124.22	105.754600	10,575.46	451.24	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		
	180,000.000	Local	99.065722	178,318.30	100.333400	180,600.12	2,281.82	0.09
		Base	99.065722	178,318.30	100.333400	180,600.12	2,281.82	0.06
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875				5.875	15 Jul 2022		
	200,000.000	Local	102.047920	204,095.84	105.062000	210,124.00	6,028.16	0.11

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		Base	102.047920	204,095.84	105.062000	210,124.00	6,028.16	0.06
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024		
	150,000.000	Local	100.208560	150,312.84	105.025000	157,537.50	7,224.66	0.08
		Base	100.208560	150,312.84	105.025000	157,537.50	7,224.66	0.05
256746AB4	DOLLAR TREE INC COMPANY GUAR 03/23 5.75				5.75	01 Mar 2023		
	250,000.000	Local	103.514068	258,785.17	106.500000	266,250.00	7,464.83	0.13
		Base	103.514068	258,785.17	106.500000	266,250.00	7,464.83	0.08
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375				6.375	15 Jun 2023		
	250,000.000	Local	79.658376	199,145.94	76.750000	191,875.00	-7,270.94	0.10
		Base	79.658376	199,145.94	76.750000	191,875.00	-7,270.94	0.06
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625				4.625	15 Feb 2021		
	250,000.000	Local	93.789248	234,473.12	103.322500	258,306.25	23,833.13	0.13
		Base	93.789248	234,473.12	103.322500	258,306.25	23,833.13	0.08
3128M96V9	FED HM LN PC POOL G07784 FG 07/44 FIXED 4				4.0	01 Jul 2044		
	0.010	Local	700.000000	0.07	105.724555	0.01	-0.06	0.00
		Base	700.000000	0.07	105.724555	0.01	-0.06	0.00
3128M96X5	FED HM LN PC POOL G07786 FG 08/44 FIXED 4				4.0	01 Aug 2044		
	0.010	Local	0.000000	0.00	105.960643	0.01	0.01	0.00
		Base	0.000000	0.00	105.960643	0.01	0.01	0.00
3136AARL1	FANNIE MAE FNR 2012 134 SK				5.16833	25 Dec 2042		
	703,827.850	Local	13.254888	93,291.59	20.353350	143,252.55	49,960.96	0.07
Original Face:	1,200,000.000	Base	13.254888	93,291.59	20.353350	143,252.55	49,960.96	0.04
3136AFRB2	FANNIE MAE FNR 2013 73 IB				3.5	25 Jul 2028		
	512,539.430	Local	8.742707	44,809.82	10.273860	52,657.58	7,847.76	0.03
Original Face:	1,100,000.000	Base	8.742707	44,809.82	10.273860	52,657.58	7,847.76	0.02
3137B1J94	FREDDIE MAC FHR 4194 BI				3.5	15 Apr 2043		
	358,039.190	Local	11.928647	42,709.23	14.717990	52,696.17	9,986.94	0.03
Original Face:	600,000.000	Base	11.928647	42,709.23	14.717990	52,696.17	9,986.94	0.02
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.908427	15 Apr 2041		
	120,244.230	Local	6.461923	7,770.09	5.606810	6,741.87	-1,028.22	0.00

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Original Face:	200,000.000	Base		6.461923	7,770.09	5.606810	6,741.87	-1,028.22	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					5.73167	25 Oct 2024		
	600,000.000	Local		102.416555	614,499.33	110.338670	662,032.02	47,532.69	0.33
Original Face:	600,000.000	Base		102.416555	614,499.33	110.338670	662,032.02	47,532.69	0.20
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2					3.58167	25 Dec 2027		
	641,006.560	Local		101.258695	649,074.88	102.428860	656,575.71	7,500.83	0.33
Original Face:	800,000.000	Base		101.258695	649,074.88	102.428860	656,575.71	7,500.83	0.20
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					8.53167	25 Dec 2027		
	329,624.960	Local		99.999845	329,624.45	112.716550	371,541.88	41,917.43	0.19
Original Face:	330,000.000	Base		99.999845	329,624.45	112.716550	371,541.88	41,917.43	0.11
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2					3.83167	25 Apr 2028		
	560,441.920	Local		102.617395	575,110.90	103.745340	581,432.38	6,321.48	0.29
Original Face:	570,000.000	Base		102.617395	575,110.90	103.745340	581,432.38	6,321.48	0.18
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					5.63167	25 Oct 2028		
	570,000.000	Local		103.129081	587,835.76	108.395830	617,856.23	30,020.47	0.31
Original Face:	570,000.000	Base		103.129081	587,835.76	108.395830	617,856.23	30,020.47	0.19
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	917,424.770	Local		107.112099	982,672.93	105.716949	969,873.48	-12,799.45	0.49
Original Face:	1,200,000.000	Base		107.112099	982,672.93	105.716949	969,873.48	-12,799.45	0.30
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	582,776.080	Local		104.620849	609,705.28	102.349013	596,465.57	-13,239.71	0.30
Original Face:	700,000.000	Base		104.620849	609,705.28	102.349013	596,465.57	-13,239.71	0.18
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	91,286.980	Local		103.331603	94,328.30	102.664900	93,719.69	-608.61	0.05
Original Face:	100,000.000	Base		103.331603	94,328.30	102.664900	93,719.69	-608.61	0.03
3138WVGJ0	FNMA POOL AS6562 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
	90,107.360	Local		102.742873	92,578.89	102.667963	92,511.39	-67.50	0.05
Original Face:	100,000.000	Base		102.742873	92,578.89	102.667963	92,511.39	-67.50	0.03
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.61436	25 Oct 2035		
	138,656.040	Local		3.756915	5,209.19	4.880790	6,767.51	1,558.32	0.00

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Original Face:	1,400,000.000	Base		3.756915	5,209.19	4.880790	6,767.51	1,558.32	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.7177	25 Apr 2036		
	101,491.650	Local		7.843305	7,960.30	6.959130	7,062.94	-897.36	0.00
Original Face:	2,700,000.000	Base		7.842527	7,959.51	6.959130	7,062.94	-896.57	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.35989	25 Jul 2036		
	117,449.980	Local		3.651537	4,288.73	8.326190	9,779.11	5,490.38	0.00
Original Face:	1,400,000.000	Base		3.651537	4,288.73	8.326190	9,779.11	5,490.38	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.33673	25 Dec 2036		
	134,146.340	Local		3.828379	5,135.63	7.964840	10,684.54	5,548.91	0.01
Original Face:	1,700,000.000	Base		3.828379	5,135.63	7.964840	10,684.54	5,548.91	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.82476	25 Dec 2036		
	131,424.480	Local		2.036508	2,676.47	5.352910	7,035.03	4,358.56	0.00
Original Face:	1,600,000.000	Base		2.036508	2,676.47	5.352910	7,035.03	4,358.56	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038		
	44,928.630	Local		0.784622	352.52	0.930530	418.07	65.55	0.00
Original Face:	425,601.240	Base		0.784622	352.52	0.930530	418.07	65.55	0.00
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					1.85167	25 Sep 2034		
	295,627.970	Local		96.605798	285,593.76	95.800010	283,211.62	-2,382.14	0.14
Original Face:	420,000.000	Base		96.605798	285,593.76	95.800010	283,211.62	-2,382.14	0.09
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	500,000.000	Local		125.353470	626,767.35	130.334500	651,672.50	24,905.15	0.33
		Base		125.353470	626,767.35	130.334500	651,672.50	24,905.15	0.20
33936HAB8	FLEX ACQUISITION CO INC TERM LOAN						29 Dec 2023		
	84,000.000	Local		101.468048	85,233.16	100.625000	84,525.00	-708.16	0.04
		Base		101.468048	85,233.16	100.625000	84,525.00	-708.16	0.03
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55					3.55	01 Mar 2022		
	300,000.000	Local		88.165583	264,496.75	92.750000	278,250.00	13,753.25	0.14
		Base		88.165583	264,496.75	92.750000	278,250.00	13,753.25	0.09
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C					2.02167	25 Aug 2033		
	509,617.890	Local		95.849657	488,467.00	95.239450	485,357.28	-3,109.72	0.25

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Original Face:		3,970,000.000	Base	95.849657	488,467.00	95.239450	485,357.28	-3,109.72	0.15
36251PAL8	GS MORTGAGE SECURITIES TRUST GSMS 2016 GS3 C				3.999825	10 Oct 2049			
		430,000.000	Local	99.129033	426,254.84	98.110850	421,876.66	-4,378.18	0.21
Original Face:		430,000.000	Base	99.129033	426,254.84	98.110850	421,876.66	-4,378.18	0.13
36252HAK7	GS MORTGAGE SECURITIES TRUST GSMS 2017 GS5 C				4.299	10 Mar 2050			
		200,000.000	Local	102.989860	205,979.72	103.124430	206,248.86	269.14	0.10
Original Face:		200,000.000	Base	102.989860	205,979.72	103.124430	206,248.86	269.14	0.06
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3				5.3	11 Feb 2021			
		50,000.000	Local	110.331840	55,165.92	110.733200	55,366.60	200.68	0.03
			Base	110.331840	55,165.92	110.733200	55,366.60	200.68	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043			
		500,000.000	Local	121.935276	609,676.38	110.133900	550,669.50	-59,006.88	0.28
			Base	121.935276	609,676.38	110.133900	550,669.50	-59,006.88	0.17
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375				4.375	25 Sep 2021			
		60,000.000	Local	103.093617	61,856.17	105.157000	63,094.20	1,238.03	0.03
			Base	103.093617	61,856.17	105.157000	63,094.20	1,238.03	0.02
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6				6.0	15 May 2023			
		90,000.000	Local	100.000000	90,000.00	100.500000	90,450.00	450.00	0.05
			Base	100.000000	90,000.00	100.500000	90,450.00	450.00	0.03
37185LAH5	GENESIS ENERGY LP/GENESI COMPANY GUAR 08/22 6.75				6.75	01 Aug 2022			
		50,000.000	Local	98.901960	49,450.98	103.100000	51,550.00	2,099.02	0.03
			Base	98.901960	49,450.98	103.100000	51,550.00	2,099.02	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037			
		650,000.000	Local	129.134795	839,376.17	123.393800	802,059.70	-37,316.47	0.41
			Base	129.134795	839,376.17	123.393800	802,059.70	-37,316.47	0.25
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.5	16 Nov 2026			
		80,000.000	Local	99.749313	79,799.45	97.761700	78,209.36	-1,590.09	0.04
			Base	99.749313	79,799.45	97.761700	78,209.36	-1,590.09	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045			
		30,000.000	Local	99.785300	29,935.59	105.073500	31,522.05	1,586.46	0.02

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		Base	99.785300	29,935.59	105.073500	31,522.05	1,586.46	0.01
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125				5.125	15 Nov 2023		
	160,000.000	Local	102.632488	164,211.98	104.250000	166,800.00	2,588.02	0.08
		Base	102.632488	164,211.98	104.250000	166,800.00	2,588.02	0.05
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				5.67167	16 Apr 2042		
	140,290.850	Local	18.621628	26,124.44	22.935010	32,175.72	6,051.28	0.02
Original Face:	300,000.000	Base	18.621628	26,124.44	22.935010	32,175.72	6,051.28	0.01
38378D3F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SD				5.12167	16 Mar 2042		
	677,301.020	Local	11.637912	78,823.70	19.845010	134,410.46	55,586.76	0.07
Original Face:	1,400,000.000	Base	11.637912	78,823.70	19.845010	134,410.46	55,586.76	0.04
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				1.25843	20 Nov 2042		
	107,804.290	Local	0.110348	118.96	3.893300	4,197.14	4,078.18	0.00
Original Face:	300,000.000	Base	0.110348	118.96	3.893300	4,197.14	4,078.18	0.00
38379JA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 36 MI				5.5	20 Mar 2045		
	247,389.140	Local	13.046587	32,275.84	22.038140	54,519.97	22,244.13	0.03
Original Face:	400,000.000	Base	13.046587	32,275.84	22.038140	54,519.97	22,244.13	0.02
404030AE8	H+E EQUIPMENT SERVICES COMPANY GUAR 09/22 7				7.0	01 Sep 2022		
	50,000.000	Local	90.467140	45,233.57	104.875000	52,437.50	7,203.93	0.03
		Base	90.467140	45,233.57	104.875000	52,437.50	7,203.93	0.02
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375	01 Feb 2025		
	190,000.000	Local	101.926537	193,660.42	104.250000	198,075.00	4,414.58	0.10
		Base	101.926537	193,660.42	104.250000	198,075.00	4,414.58	0.06
404119BT5	HCA INC SR SECURED 06/26 5.25				5.25	15 Jun 2026		
	60,000.000	Local	101.865933	61,119.56	105.250000	63,150.00	2,030.44	0.03
		Base	101.865933	61,119.56	105.250000	63,150.00	2,030.44	0.02
404121AF2	HCA INC SR SECURED 05/23 4.75				4.75	01 May 2023		
	110,000.000	Local	102.146245	112,360.87	104.250000	114,675.00	2,314.13	0.06
		Base	102.146245	112,360.87	104.250000	114,675.00	2,314.13	0.04
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049		
	500,000.000	Local	102.755096	513,775.48	100.625000	503,125.00	-10,650.48	0.25

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	102.755096	513,775.48	100.625000	503,125.00	-10,650.48	0.15
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN					25 Oct 2023		
	79,799.500	Local	100.605029	80,282.31	100.750000	80,398.00	115.69	0.04
		Base	100.605029	80,282.31	100.750000	80,398.00	115.69	0.02
437690AZ3	HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 3 M2				2.28167	25 Jul 2034		
	403,474.530	Local	93.940728	379,026.91	93.060940	375,477.19	-3,549.72	0.19
Original Face:	590,000.000	Base	93.940728	379,026.91	93.060940	375,477.19	-3,549.72	0.11
445545AJ5	HUNGARY SR UNSECURED 11/23 5.75				5.75	22 Nov 2023		
	710,000.000	Local	109.623418	778,326.27	113.000000	802,300.00	23,973.73	0.41
		Base	109.623418	778,326.27	113.000000	802,300.00	23,973.73	0.25
45072PAD4	IASIS HEALTHCARE/CAP CRP COMPANY GUAR 05/19 8.375				8.375	15 May 2019		
	110,000.000	Local	93.998973	103,398.87	95.750000	105,325.00	1,926.13	0.05
		Base	93.998973	103,398.87	95.750000	105,325.00	1,926.13	0.03
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8				4.8	22 May 2019		
	200,000.000	Local	103.943560	207,887.12	104.481400	208,962.80	1,075.68	0.11
		Base	103.943560	207,887.12	104.481400	208,962.80	1,075.68	0.06
452526AA4	IMMUCOR INC COMPANY GUAR 08/19 11.125				11.125	15 Aug 2019		
	270,000.000	Local	88.463911	238,852.56	97.250000	262,575.00	23,722.44	0.13
		Base	88.463911	238,852.56	97.250000	262,575.00	23,722.44	0.08
45824TAE5	INTELSAT JACKSON HLDG COMPANY GUAR 04/19 7.25				7.25	01 Apr 2019		
	90,000.000	Local	87.091056	78,381.95	95.375000	85,837.50	7,455.55	0.04
		Base	87.091056	78,381.95	95.375000	85,837.50	7,455.55	0.03
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625	15 Jan 2022		
	500,000.000	Local	119.150672	595,753.36	122.361400	611,807.00	16,053.64	0.31
		Base	119.150672	595,753.36	122.361400	611,807.00	16,053.64	0.19
46284PAQ7	IRON MOUNTAIN INC COMPANY GUAR 08/23 6				6.0	15 Aug 2023		
	30,000.000	Local	104.734600	31,420.38	105.250000	31,575.00	154.62	0.02
		Base	104.734600	31,420.38	105.250000	31,575.00	154.62	0.01
46556MAK8	ITAU UNIBANCO HLDG SA/KY SR UNSECURED REGS 05/18 2.85				2.85	26 May 2018		
	250,000.000	Local	98.378304	245,945.76	100.500000	251,250.00	5,304.24	0.13

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		Base	98.378304	245,945.76	100.500000	251,250.00	5,304.24	0.08
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C				3.482591	15 Aug 2049		
		400,000.000	Local 97.255448	389,021.79	94.039280	376,157.12	-12,864.67	0.19
Original Face:		400,000.000	Base 97.255448	389,021.79	94.039280	376,157.12	-12,864.67	0.12
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045		
		90,000.000	Local 99.738544	89,764.69	105.356200	94,820.58	5,055.89	0.05
			Base 99.738544	89,764.69	105.356200	94,820.58	5,055.89	0.03
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027		
		150,000.000	Local 99.831880	149,747.82	97.017200	145,525.80	-4,222.02	0.07
			Base 99.831880	149,747.82	97.017200	145,525.80	-4,222.02	0.04
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C				3.9582	15 Apr 2046		
		410,000.000	Local 99.880439	409,509.80	98.393780	403,414.50	-6,095.30	0.20
Original Face:		410,000.000	Base 99.880439	409,509.80	98.393780	403,414.50	-6,095.30	0.12
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.461769	15 Dec 2049		
		400,000.000	Local 89.784638	359,138.55	93.545930	374,183.72	15,045.17	0.19
Original Face:		400,000.000	Base 89.784638	359,138.55	93.545930	374,183.72	15,045.17	0.11
47009YAF4	JAGUAR HOLDING COMPANY II 2015 TERM LOAN B					18 Aug 2022		
		198,987.340	Local 100.255830	199,496.41	100.275000	199,534.56	38.15	0.10
			Base 100.255830	199,496.41	100.275000	199,534.56	38.15	0.06
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75				6.75	28 Apr 2028		
		200,000.000	Local 102.516515	205,033.03	111.069000	222,138.00	17,104.97	0.11
Original Face:		200,000.000	Base 102.516515	205,033.03	111.069000	222,138.00	17,104.97	0.07
478375AN8	JOHNSON CONTROLS INTL PL SR UNSECURED 07/64 VAR				4.95	02 Jul 2064		
		300,000.000	Local 95.233493	285,700.48	101.919300	305,757.90	20,057.42	0.15
			Base 95.233493	285,700.48	101.919300	305,757.90	20,057.42	0.09
50179MAH4	LB UBS COMMERCIAL MORTGAGE TRU LBUBS 2006 C6 AJ				5.452	15 Sep 2039		
		441,863.830	Local 87.103796	384,880.17	88.374000	390,492.74	5,612.57	0.20
Original Face:		560,000.000	Base 87.103796	384,880.17	88.374000	390,492.74	5,612.57	0.12
502079AB2	LMI AEROSPACE INC SECURED 07/19 7.375				7.375	15 Jul 2019		
		200,000.000	Local 99.732140	199,464.28	103.750000	207,500.00	8,035.72	0.10

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		Base	99.732140	199,464.28	103.750000	207,500.00	8,035.72	0.06
51508PAE4	LANDRYS INC FIRST LIEN					04 Oct 2023		
	108,894.000	Local	100.694896	109,650.70	100.750000	109,710.71	60.01	0.06
		Base	100.694896	109,650.70	100.750000	109,710.71	60.01	0.03
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023		
	79,676.000	Local	100.738340	80,264.28	100.333300	79,941.56	-322.72	0.04
		Base	100.738340	80,264.28	100.333300	79,941.56	-322.72	0.02
52729KAN6	LEVEL 3 FINANCING INC TRANCHE B 2024					22 Feb 2024		
	170,000.000	Local	99.750453	169,575.77	100.050000	170,085.00	509.23	0.09
		Base	99.750453	169,575.77	100.050000	170,085.00	509.23	0.05
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.5	30 Apr 2049		
	200,000.000	Local	102.979905	205,959.81	105.760000	211,520.00	5,560.19	0.11
		Base	102.979905	205,959.81	105.760000	211,520.00	5,560.19	0.06
53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65				4.65	24 Mar 2026		
	400,000.000	Local	102.158095	408,632.38	101.891500	407,566.00	-1,066.38	0.21
		Base	102.158095	408,632.38	101.891500	407,566.00	-1,066.38	0.12
552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625				6.625	15 Dec 2021		
	240,000.000	Local	105.262583	252,630.20	110.625000	265,500.00	12,869.80	0.13
		Base	105.262583	252,630.20	110.625000	265,500.00	12,869.80	0.08
55303KAC7	MGM GROWTH PPTYS OPER PARTNER TERM LOAN B					25 Apr 2023		
	119,497.230	Local	100.505275	120,101.02	100.400000	119,975.22	-125.80	0.06
		Base	100.505275	120,101.02	100.400000	119,975.22	-125.80	0.04
55303XAB1	MGM GROWTH/MGM FINANCE COMPANY GUAR 09/26 4.5				4.5	01 Sep 2026		
	150,000.000	Local	96.846487	145,269.73	97.000000	145,500.00	230.27	0.07
		Base	96.846487	145,269.73	97.000000	145,500.00	230.27	0.04
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
	190,662.660	Local	101.096229	192,752.76	101.187500	192,926.78	174.02	0.10
		Base	101.096229	192,752.76	101.187500	192,926.78	174.02	0.06
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25				5.25	01 Aug 2026		
	186,000.000	Local	95.099339	176,884.77	98.500000	183,210.00	6,325.23	0.09

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		Base	95.099339	176,884.77	98.500000	183,210.00	6,325.23	0.06
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875	01 Dec 2024		
		260,000.000 Local	101.490746	263,875.94	105.193700	273,503.62	9,627.68	0.14
		Base	101.490746	263,875.94	105.193700	273,503.62	9,627.68	0.08
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5				1.37167	25 Aug 2036		
		880,000.000 Local	93.883059	826,170.92	96.079410	845,498.81	19,327.89	0.43
Original Face:		880,000.000 Base	93.883059	826,170.92	96.079410	845,498.81	19,327.89	0.26
61690YBZ4	MORGAN STANLEY CAPITAL I TRUST MSC 2016 BNK2 C				3.912	15 Nov 2049		
		410,000.000 Local	100.616746	412,528.66	98.540970	404,017.98	-8,510.68	0.20
Original Face:		410,000.000 Base	100.616746	412,528.66	98.540970	404,017.98	-8,510.68	0.12
61691EBF1	MORGAN STANLEY CAPITAL I TRUST MSC 2016 UB12 C				4.151235	15 Dec 2049		
		410,000.000 Local	95.692615	392,339.72	97.558900	399,991.49	7,651.77	0.20
Original Face:		410,000.000 Base	95.692615	392,339.72	97.558900	399,991.49	7,651.77	0.12
61691GAX8	MORGAN STANLEY BAML TRUST MSBAM 2016 C32 C				4.2969	15 Dec 2049		
		410,000.000 Local	97.065802	397,969.79	99.407000	407,568.70	9,598.91	0.21
Original Face:		410,000.000 Base	97.065802	397,969.79	99.407000	407,568.70	9,598.91	0.12
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				1.61167	25 Sep 2035		
		750,000.000 Local	67.608255	507,061.91	71.978290	539,837.18	32,775.27	0.27
Original Face:		750,000.000 Base	67.608255	507,061.91	71.978290	539,837.18	32,775.27	0.17
654677AB9	NISKA GAS STORAGE CAN/FI COMPANY GUAR 04/19 6.5				6.5	01 Apr 2019		
		160,000.000 Local	99.814606	159,703.37	100.500000	160,800.00	1,096.63	0.08
		Base	99.814606	159,703.37	100.500000	160,800.00	1,096.63	0.05
67053NAJ3	NUMERICABLE U S LLC TLB 10					14 Jan 2025		
		83,790.000 Local	101.229514	84,820.21	100.041700	83,824.94	-995.27	0.04
		Base	101.229514	84,820.21	100.041700	83,824.94	-995.27	0.03
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875				6.875	15 Jan 2023		
		50,000.000 Local	100.249420	50,124.71	101.750000	50,875.00	750.29	0.03
		Base	100.249420	50,124.71	101.750000	50,875.00	750.29	0.02
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045		
		30,000.000 Local	99.239333	29,771.80	104.535900	31,360.77	1,588.97	0.02

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		Base	99.239333	29,771.80	104.535900	31,360.77	1,588.97	0.01
683234C63	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5				2.5	10 Sep 2021		
	500,000.000	Local	101.351206	506,756.03	101.018500	505,092.50	-1,663.53	0.26
		Base	101.351206	506,756.03	101.018500	505,092.50	-1,663.53	0.15
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2				1.52167	25 Aug 2032		
	182,594.750	Local	92.409086	168,734.14	93.647170	170,994.82	2,260.68	0.09
Original Face:	13,350,000.000	Base	92.409086	168,734.14	93.647170	170,994.82	2,260.68	0.05
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.25	19 Jun 2024		
	240,000.000	Local	101.063300	242,551.92	102.800900	246,722.16	4,170.24	0.12
		Base	101.063300	242,551.92	102.800900	246,722.16	4,170.24	0.08
70215EAM5	PARTY CITY HLDGS INC TERM LOAN					19 Aug 2022		
	99,500.000	Local	100.837910	100,333.72	99.625000	99,126.88	-1,206.84	0.05
		Base	100.837910	100,333.72	99.625000	99,126.88	-1,206.84	0.03
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625	18 Nov 2050		
	800,000.000	Local	107.130905	857,047.24	119.125000	953,000.00	95,952.76	0.48
		Base	107.130905	857,047.24	119.125000	953,000.00	95,952.76	0.29
715638BU5	REPUBLIC OF PERU SR UNSECURED 08/27 4.125				4.125	25 Aug 2027		
	810,000.000	Local	99.525125	806,153.51	107.500000	870,750.00	64,596.49	0.44
		Base	99.525125	806,153.51	107.500000	870,750.00	64,596.49	0.27
71579UAF2	PET ACQUISITION MERGER SUB LLC TERM LOAN					26 Jan 2023		
	49,798.490	Local	100.624999	50,109.73	94.093800	46,857.29	-3,252.44	0.02
		Base	100.624999	50,109.73	94.093800	46,857.29	-3,252.44	0.01
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375	27 Jan 2021		
	190,000.000	Local	97.333832	184,934.28	102.650000	195,035.00	10,100.72	0.10
		Base	97.333832	184,934.28	102.650000	195,035.00	10,100.72	0.06
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/15 6.85				6.85	05 Jun 2115		
	90,000.000	Local	79.705856	71,735.27	89.125000	80,212.50	8,477.23	0.04
		Base	79.705856	71,735.27	89.125000	80,212.50	8,477.23	0.02
71677HAG0	PETSMART INC TERM LOAN B2					11 Mar 2022		
	309,796.950	Local	96.511144	298,988.58	95.500000	295,856.09	-3,132.49	0.15

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		Base	96.511144	298,988.58	95.500000	295,856.09	-3,132.49	0.09
74153QAJ1	PRIDE INTERNATIONAL LLC COMPANY GUAR 08/40 7.875				7.875	15 Aug 2040		
	250,000.000	Local	82.234248	205,585.62	92.500000	231,250.00	25,664.38	0.12
		Base	82.234248	205,585.62	92.500000	231,250.00	25,664.38	0.07
74733VAC4	QEP RESOURCES INC SR UNSECURED 05/23 5.25				5.25	01 May 2023		
	350,000.000	Local	99.123000	346,930.50	98.039000	343,136.50	-3,794.00	0.17
		Base	99.123000	346,930.50	98.039000	343,136.50	-3,794.00	0.11
74839XAF6	QUIKRETE HLDGS INC TERM LOAN					15 Nov 2023		
	83,790.000	Local	101.500000	85,046.85	100.979200	84,610.47	-436.38	0.04
		Base	101.500000	85,046.85	100.979200	84,610.47	-436.38	0.03
74966UAN0	RPI FIN TR TERM B5					14 Oct 2022		
	215,839.030	Local	100.857746	217,690.38	100.214300	216,301.57	-1,388.81	0.11
		Base	100.857746	217,690.38	100.214300	216,301.57	-1,388.81	0.07
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681				9.681	02 Jul 2026		
	469,000.000	Local	107.739819	505,299.75	73.500000	344,715.00	-160,584.75	0.17
		Base	107.739819	505,299.75	73.500000	344,715.00	-160,584.75	0.11
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.15	15 Sep 2043		
	200,000.000	Local	119.542000	239,084.00	120.526700	241,053.40	1,969.40	0.12
		Base	119.542000	239,084.00	120.526700	241,053.40	1,969.40	0.07
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25				3.25	12 Jun 2020		
	22,000.000	Local	99.988136	21,997.39	102.606000	22,573.32	575.93	0.01
		Base	99.988136	21,997.39	102.606000	22,573.32	575.93	0.01
76173FAU1	REYNOLDS GROUP HLDGS INC INCREMENTAL US TERM LOANS					05 Feb 2023		
	238,940.050	Local	100.461752	240,043.36	100.390600	239,873.35	-170.01	0.12
		Base	100.461752	240,043.36	100.390600	239,873.35	-170.01	0.07
762760AB2	RICE ENERGY INC COMPANY GUAR 05/22 6.25				6.25	01 May 2022		
	140,000.000	Local	96.955514	135,737.72	103.000000	144,200.00	8,462.28	0.07
		Base	96.955514	135,737.72	103.000000	144,200.00	8,462.28	0.04
762760AD8	RICE ENERGY INC COMPANY GUAR 05/23 7.25				7.25	01 May 2023		
	20,000.000	Local	73.767250	14,753.45	106.500000	21,300.00	6,546.55	0.01

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		Base	73.767250	14,753.45	106.500000	21,300.00	6,546.55	0.01
767201AS5	RIO TINTO FIN USA LTD COMPANY GUAR 06/25 3.75				3.75	15 Jun 2025		
	450,000.000	Local	98.156433	441,703.95	103.956500	467,804.25	26,100.30	0.24
		Base	98.156433	441,703.95	103.956500	467,804.25	26,100.30	0.14
77714TAB7	ROSE ROCK MIDSTREAM/FIN COMPANY GUAR 11/23 5.625				5.625	15 Nov 2023		
	250,000.000	Local	98.249104	245,622.76	98.000000	245,000.00	-622.76	0.12
		Base	98.249104	245,622.76	98.000000	245,000.00	-622.76	0.08
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625	29 Dec 2049		
	200,000.000	Local	99.900210	199,800.42	104.250000	208,500.00	8,699.58	0.11
		Base	99.900210	199,800.42	104.250000	208,500.00	8,699.58	0.06
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024		
	350,000.000	Local	100.572554	352,003.94	101.120600	353,922.10	1,918.16	0.18
		Base	100.572554	352,003.94	101.120600	353,922.10	1,918.16	0.11
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				1.46122	15 Jun 2039		
	280,000.000	Local	89.847929	251,574.20	93.192970	260,940.32	9,366.12	0.13
Original Face:	280,000.000	Base	89.847929	251,574.20	93.192970	260,940.32	9,366.12	0.08
78443DAD4	SLM STUDENT LOAN TRUST SLMA 2007 A A4A				1.37122	16 Dec 2041		
	300,000.000	Local	85.662607	256,987.82	90.898490	272,695.47	15,707.65	0.14
Original Face:	300,000.000	Base	85.662607	256,987.82	90.898490	272,695.47	15,707.65	0.08
785592AJ5	SABINE PASS LIQUEFACTION SR SECURED 05/24 5.75				5.75	15 May 2024		
	350,000.000	Local	105.915729	370,705.05	108.980100	381,430.35	10,725.30	0.19
		Base	105.915729	370,705.05	108.980100	381,430.35	10,725.30	0.12
79970YAD7	SANCHEZ ENERGY CORP COMPANY GUAR 01/23 6.125				6.125	15 Jan 2023		
	130,000.000	Local	59.910108	77,883.14	92.750000	120,575.00	42,691.86	0.06
		Base	59.910108	77,883.14	92.750000	120,575.00	42,691.86	0.04
80875AAL5	SCIENTIFIC GAMES INTL INC TERM LOAN B 3					01 Oct 2021		
	156,651.200	Local	101.128577	158,419.13	101.187500	158,511.43	92.30	0.08
		Base	101.128577	158,419.13	101.187500	158,511.43	92.30	0.05
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.55	12 Aug 2043		
	30,000.000	Local	104.908133	31,472.44	103.818700	31,145.61	-326.83	0.02

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		Base	104.908133	31,472.44	103.818700	31,145.61	-326.83	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		
	120,000.000	Local	99.807375	119,768.85	101.410300	121,692.36	1,923.51	0.06
		Base	99.807375	119,768.85	101.410300	121,692.36	1,923.51	0.04
829259AN0	SINCLAIR TELEVISION GROU COMPANY GUAR 10/22 6.125				6.125	01 Oct 2022		
	60,000.000	Local	103.772367	62,263.42	104.625000	62,775.00	511.58	0.03
		Base	103.772367	62,263.42	104.625000	62,775.00	511.58	0.02
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845	10 Mar 2027		
	380,000.000	Local	100.000000	380,000.00	100.376700	381,431.46	1,431.46	0.19
Original Face:	380,000.000	Base	100.000000	380,000.00	100.376700	381,431.46	1,431.46	0.12
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875				7.875	15 Sep 2023		
	575,000.000	Local	100.928850	580,340.89	110.750000	636,812.50	56,471.61	0.32
		Base	100.928850	580,340.89	110.750000	636,812.50	56,471.61	0.19
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.0	22 Jan 2024		
	250,000.000	Local	104.541956	261,354.89	104.963600	262,409.00	1,054.11	0.13
		Base	104.541956	261,354.89	104.963600	262,409.00	1,054.11	0.08
85769EAR2	STATION CASINOS LLC TERM LOAN B					08 Jun 2023		
	79,799.500	Local	100.479615	80,182.23	100.275000	80,018.95	-163.28	0.04
		Base	100.479615	80,182.23	100.275000	80,018.95	-163.28	0.02
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1				1.88167	25 Sep 2034		
	255,104.130	Local	95.990806	244,876.51	98.536700	251,371.19	6,494.68	0.13
Original Face:	560,000.000	Base	95.990806	244,876.51	98.536700	251,371.19	6,494.68	0.08
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				1.70167	25 Sep 2035		
	620,000.000	Local	93.089016	577,151.90	93.662350	580,706.57	3,554.67	0.29
Original Face:	620,000.000	Base	93.089016	577,151.90	93.662350	580,706.57	3,554.67	0.18
864486AK1	SUBURBAN PROPANE PARTNRS SR UNSECURED 03/27 5.875				5.875	01 Mar 2027		
	30,000.000	Local	96.753267	29,025.98	98.500000	29,550.00	524.02	0.01
		Base	96.753267	29,025.98	98.500000	29,550.00	524.02	0.01
86614WAC0	SUMMIT MID HLDS LLC / FI COMPANY GUAR 08/22 5.5				5.5	15 Aug 2022		
	40,000.000	Local	96.142375	38,456.95	100.000000	40,000.00	1,543.05	0.02

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		Base	96.142375	38,456.95	100.000000	40,000.00	1,543.05	0.01
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25				4.25	15 Nov 2023		
	210,000.000	Local	94.026252	197,455.13	97.750000	205,275.00	7,819.87	0.10
		Base	94.026252	197,455.13	97.750000	205,275.00	7,819.87	0.06
878744AB7	TECK RESOURCES LIMITED COMPANY GUAR 03/42 5.2				5.2	01 Mar 2042		
	250,000.000	Local	90.508264	226,270.66	94.000000	235,000.00	8,729.34	0.12
		Base	90.508264	226,270.66	94.000000	235,000.00	8,729.34	0.07
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125				8.125	01 Apr 2022		
	80,000.000	Local	108.188850	86,551.08	104.375000	83,500.00	-3,051.08	0.04
		Base	108.188850	86,551.08	104.375000	83,500.00	-3,051.08	0.03
880394AB7	PACTIV LLC SR UNSECURED 12/25 7.95				7.95	15 Dec 2025		
	290,000.000	Local	108.131503	313,581.36	108.500000	314,650.00	1,068.64	0.16
		Base	108.131503	313,581.36	108.500000	314,650.00	1,068.64	0.10
880394AE1	PACTIV LLC SR UNSECURED 04/27 8.375				8.375	15 Apr 2027		
	30,000.000	Local	113.922900	34,176.87	111.500000	33,450.00	-726.87	0.02
		Base	113.922900	34,176.87	111.500000	33,450.00	-726.87	0.01
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.3	01 Jul 2038		
	20,000.000	Local	115.819500	23,163.90	123.916700	24,783.34	1,619.44	0.01
		Base	115.819500	23,163.90	123.916700	24,783.34	1,619.44	0.01
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875	15 Nov 2040		
	160,000.000	Local	96.289319	154,062.91	106.156000	169,849.60	15,786.69	0.09
		Base	96.289319	154,062.91	106.156000	169,849.60	15,786.69	0.05
90266UAC7	UFC HLDGS LLC TERM LOAN					18 Aug 2023		
	199,000.000	Local	100.722608	200,437.99	100.500000	199,995.00	-442.99	0.10
		Base	100.722608	200,437.99	100.500000	199,995.00	-442.99	0.06
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.75	08 Mar 2044		
	1,280,000.000	Local	94.762393	1,212,958.63	97.250000	1,244,800.00	31,841.37	0.63
		Base	94.762393	1,212,958.63	97.250000	1,244,800.00	31,841.37	0.38
911365BF0	UNITED RENTALS NORTH AM COMPANY GUAR 05/27 5.5				5.5	15 May 2027		
	270,000.000	Local	100.491681	271,327.54	101.000000	272,700.00	1,372.46	0.14

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		Base	100.491681	271,327.54	101.000000	272,700.00	1,372.46	0.08
912810RT7	US TREASURY N/B 08/46 2.25				2.25	15 Aug 2046		
	180,000.000	Local	84.242672	151,636.81	84.632800	152,339.04	702.23	0.08
		Base	84.242672	151,636.81	84.632800	152,339.04	702.23	0.05
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046		
	430,000.000	Local	95.480533	410,566.29	97.027300	417,217.39	6,651.10	0.21
		Base	95.480533	410,566.29	97.027300	417,217.39	6,651.10	0.13
91359PAJ9	UNIVERSAL HOSPITAL SERVI SECURED 08/20 7.625				7.625	15 Aug 2020		
	420,000.000	Local	92.254281	387,467.98	99.500000	417,900.00	30,432.02	0.21
		Base	92.254281	387,467.98	99.500000	417,900.00	30,432.02	0.13
914908AX6	UNIVISION COMMUNICATIONS 2017 REPLACEMENT REPRICED NEW					15 Mar 2024		
	78,238.760	Local	99.977339	78,221.03	99.218800	77,627.56	-593.47	0.04
		Base	99.977339	78,221.03	99.218800	77,627.56	-593.47	0.02
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875				6.875	10 Nov 2039		
	170,000.000	Local	89.626535	152,365.11	106.940000	181,798.00	29,432.89	0.09
		Base	89.626535	152,365.11	106.940000	181,798.00	29,432.89	0.06
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25				6.25	10 Aug 2026		
	90,000.000	Local	100.000000	90,000.00	108.625000	97,762.50	7,762.50	0.05
		Base	100.000000	90,000.00	108.625000	97,762.50	7,762.50	0.03
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25				5.25	16 Mar 2037		
	70,000.000	Local	102.125071	71,487.55	103.387000	72,370.90	883.35	0.04
		Base	102.125071	71,487.55	103.387000	72,370.90	883.35	0.02
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5				5.5	16 Mar 2047		
	180,000.000	Local	102.715967	184,888.74	104.814500	188,666.10	3,777.36	0.10
		Base	102.715967	184,888.74	104.814500	188,666.10	3,777.36	0.06
92553PAP7	VIACOM INC SR UNSECURED 03/43 4.375				4.375	15 Mar 2043		
	210,000.000	Local	78.486600	164,821.86	86.677200	182,022.12	17,200.26	0.09
		Base	78.486600	164,821.86	86.677200	182,022.12	17,200.26	0.06
92553PBB7	VIACOM INC SR UNSECURED 10/26 3.45				3.45	04 Oct 2026		
	180,000.000	Local	92.449861	166,409.75	95.115700	171,208.26	4,798.51	0.09

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		Base	92.449861	166,409.75	95.115700	171,208.26	4,798.51	0.05
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513	15 May 2047		
		400,000.000	Local 99.984530	399,938.12	99.417700	397,670.80	-2,267.32	0.20
Original Face:		400,000.000	Base 99.984530	399,938.12	99.417700	397,670.80	-2,267.32	0.12
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049		
		490,000.000	Local 99.021965	485,207.63	100.060000	490,294.00	5,086.37	0.25
			Base 99.021965	485,207.63	100.060000	490,294.00	5,086.37	0.15
930RDZII7	AIR CANADA 2016 TERM LOAN B					06 Oct 2023		
		85,057.000	Local 100.359241	85,362.56	100.900000	85,822.51	459.95	0.04
			Base 100.359241	85,362.56	100.900000	85,822.51	459.95	0.03
930REMI5	LIONS GATE ENTERTAINMENT CORP. 2016 1ST LIEN TERM LOAN					08 Dec 2023		
		160,000.000	Local 100.218344	160,349.35	100.400000	160,640.00	290.65	0.08
			Base 100.218344	160,349.35	100.400000	160,640.00	290.65	0.05
930WWHII5	BWAY HOLDING COMPANY 2017 TERM LOAN B					22 Mar 2024		
		60,000.000	Local 99.500000	59,700.00	99.791700	59,875.02	175.02	0.03
			Base 99.500000	59,700.00	99.791700	59,875.02	175.02	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
		190,000.000	Local 99.821058	189,660.01	103.914400	197,437.36	7,777.35	0.10
			Base 99.821058	189,660.01	103.914400	197,437.36	7,777.35	0.06
95000PAL8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 C				4.4949	15 Dec 2049		
		410,000.000	Local 96.919705	397,370.79	100.218470	410,895.73	13,524.94	0.21
Original Face:		410,000.000	Base 96.919705	397,370.79	100.218470	410,895.73	13,524.94	0.13
962TJWII5	HCA INC. TERM LOAN B8					15 Feb 2024		
		249,375.000	Local 100.957694	251,763.25	100.770800	251,297.18	-466.07	0.13
			Base 100.957694	251,763.25	100.770800	251,297.18	-466.07	0.08
962TRHII9	AMERICAN AXLE + MANUFACTU				1.0	01 Feb 2018		
		192,780.000	Local 100.000000	192,780.00	100.000000	192,780.00	0.00	0.10
			Base 100.000000	192,780.00	100.000000	192,780.00	0.00	0.06
962UNHII0	ARISTOCRAT LEISURE LIMITED 2017 TERM LOAN B					20 Oct 2021		
		233,644.860	Local 100.566676	234,968.87	100.562500	234,959.11	-9.76	0.12

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		Base	100.566676	234,968.87	100.562500	234,959.11	-9.76	0.07
966387AL6	WHITING PETROLEUM CORP COMPANY GUAR 04/20 1.25				1.25	01 Apr 2020		
	180,000.000	Local	89.264589	160,676.26	87.125000	156,825.00	-3,851.26	0.08
		Base	89.264589	160,676.26	87.125000	156,825.00	-3,851.26	0.05
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7				7.0	15 Aug 2022		
	230,000.000	Local	102.910013	236,693.03	104.500000	240,350.00	3,656.97	0.12
		Base	102.910013	236,693.03	104.500000	240,350.00	3,656.97	0.07
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.75	15 Mar 2032		
	520,000.000	Local	121.157188	630,017.38	126.250000	656,500.00	26,482.62	0.33
		Base	121.157188	630,017.38	126.250000	656,500.00	26,482.62	0.20
97381HAR8	WINDSTREAM CORP TRANCHE B6 TERM LOANS					29 Mar 2021		
	88,533.220	Local	100.042764	88,571.08	100.791700	89,234.14	663.06	0.05
		Base	100.042764	88,571.08	100.791700	89,234.14	663.06	0.03
97381WAN4	WINDSTREAM SERVICES LLC COMPANY GUAR 10/20 7.75				7.75	15 Oct 2020		
	140,000.000	Local	96.727607	135,418.65	101.500000	142,100.00	6,681.35	0.07
		Base	96.727607	135,418.65	101.500000	142,100.00	6,681.35	0.04
98212BAE3	WPX ENERGY INC SR UNSECURED 09/24 5.25				5.25	15 Sep 2024		
	50,000.000	Local	98.294560	49,147.28	96.750000	48,375.00	-772.28	0.02
		Base	98.294560	49,147.28	96.750000	48,375.00	-772.28	0.01
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.25	01 Aug 2023		
	250,000.000	Local	112.875972	282,189.93	111.250000	278,125.00	-4,064.93	0.14
		Base	112.875972	282,189.93	111.250000	278,125.00	-4,064.93	0.09
98379EAD8	XPO LOGISTICS INC TERM LOAN B					01 Nov 2021		
	80,000.000	Local	100.831863	80,665.49	100.232100	80,185.68	-479.81	0.04
		Base	100.831863	80,665.49	100.232100	80,185.68	-479.81	0.02
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.95	15 Jul 2024		
	530,000.000	Local	91.466964	484,774.91	100.500000	532,650.00	47,875.09	0.27
		Base	91.466964	484,774.91	100.500000	532,650.00	47,875.09	0.16
ACI06CWN7	REPUBLIC OF NIGERIA SR UNSECURED REGS 07/23 6.375				6.375	12 Jul 2023		
	220,000.000	Local	94.880568	208,737.25	101.500000	223,300.00	14,562.75	0.11

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		Base	94.880568	208,737.25	101.500000	223,300.00	14,562.75	0.07
ACI083D97	STANDARD CHARTERED PLC SUBORDINATED REGS 03/44 5.7				5.7	26 Mar 2044		
	600,000.000	Local	107.090862	642,545.17	103.113000	618,678.00	-23,867.17	0.31
		Base	107.090862	642,545.17	103.113000	618,678.00	-23,867.17	0.19
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375	19 Jun 2024		
	200,000.000	Local	101.689115	203,378.23	103.767000	207,534.00	4,155.77	0.10
		Base	101.689115	203,378.23	103.767000	207,534.00	4,155.77	0.06
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125	21 Jul 2025		
	810,000.000	Local	99.672588	807,347.96	108.620000	879,822.00	72,474.04	0.44
		Base	99.672588	807,347.96	108.620000	879,822.00	72,474.04	0.27
ACI0NWD13	REPUBLIC OF ECUADOR SR UNSECURED REGS 03/22 10.75				10.75	28 Mar 2022		
	200,000.000	Local	100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.11
		Base	100.000000	200,000.00	105.750000	211,500.00	11,500.00	0.06
C4R803AF3	HUDBAY MINERALS INC COMPANY GUAR REGS 01/25 7.625				7.625	15 Jan 2025		
	320,000.000	Local	108.660000	347,712.00	108.500000	347,200.00	-512.00	0.18
		Base	108.660000	347,712.00	108.500000	347,200.00	-512.00	0.11
C6900PAA7	1011778 BC / NEW RED FIN SECURED REGS 04/22 6				6.0	01 Apr 2022		
	120,000.000	Local	103.269992	123,923.99	103.750000	124,500.00	576.01	0.06
		Base	103.269992	123,923.99	103.750000	124,500.00	576.01	0.04
C6901LAE7	1011778 B C UNLIMITED LIABILI TERM LOAN B 3					16 Feb 2024		
	74,335.080	Local	100.597632	74,779.33	100.083300	74,397.00	-382.33	0.04
		Base	100.597632	74,779.33	100.083300	74,397.00	-382.33	0.02
C96729AC9	VALEANT PHARMACEUTICALS COMPANY GUAR REGS 04/25 6.125				6.125	15 Apr 2025		
	560,000.000	Local	77.062000	431,547.20	77.000000	431,200.00	-347.20	0.22
		Base	77.062000	431,547.20	77.000000	431,200.00	-347.20	0.13
F6627WAB9	SFR GROUP SA SR SECURED REGS 05/22 6				6.0	15 May 2022		
	250,000.000	Local	100.174376	250,435.94	103.625000	259,062.50	8,626.56	0.13
		Base	100.174376	250,435.94	103.625000	259,062.50	8,626.56	0.08
F6628RAA1	SFR GROUP SA SR SECURED REGS 05/26 7.375				7.375	01 May 2026		
	250,000.000	Local	102.492312	256,230.78	103.000000	257,500.00	1,269.22	0.13

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STATE STREET

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		Base	102.492312	256,230.78	103.000000	257,500.00	1,269.22	0.08
G5222MAA3	KCA DEUTAG UK FINANCE PL SR SECURED REGS 05/21 7.25				7.25	15 May 2021		
	460,000.000	Local	93.750000	431,250.00	93.531000	430,242.60	-1,007.40	0.22
		Base	93.750000	431,250.00	93.531000	430,242.60	-1,007.40	0.13
G6436QAG1	NCL CORP LTD SR UNSECURED REGS 12/21 4.75				4.75	15 Dec 2021		
	420,000.000	Local	102.000000	428,400.00	101.500000	426,300.00	-2,100.00	0.22
		Base	102.000000	428,400.00	101.500000	426,300.00	-2,100.00	0.13
G6935LAB9	PARK AEROSPACE HOLDINGS COMPANY GUAR REGS 02/24 5.5				5.5	15 Feb 2024		
	410,000.000	Local	104.849000	429,880.90	104.000000	426,400.00	-3,480.90	0.22
		Base	104.849000	429,880.90	104.000000	426,400.00	-3,480.90	0.13
G9363BAA8	VIKING CRUISES LTD SR UNSECURED REGS 10/22 8.5				8.5	15 Oct 2022		
	330,000.000	Local	104.000000	343,200.00	103.750000	342,375.00	-825.00	0.17
		Base	104.000000	343,200.00	103.750000	342,375.00	-825.00	0.10
G9368PAW4	VIRGIN MEDIA INVT HLDGS LTD FACILITY I					31 Jan 2025		
	65,495.000	Local	99.756317	65,335.40	100.225000	65,642.36	306.96	0.03
		Base	99.756317	65,335.40	100.225000	65,642.36	306.96	0.02
L0178WAF9	ALTICE FINANCING SA SR SECURED REGS 02/23 6.625				6.625	15 Feb 2023		
	250,000.000	Local	100.093644	250,234.11	104.100000	260,250.00	10,015.89	0.13
		Base	100.093644	250,234.11	104.100000	260,250.00	10,015.89	0.08
L02238AD2	ARD FINANCE SA SR SECURED REGS 09/23 7.125				7.125	15 Sep 2023		
	350,000.000	Local	102.500000	358,750.00	103.000000	360,500.00	1,750.00	0.18
		Base	102.500000	358,750.00	103.000000	360,500.00	1,750.00	0.11
P04808AA2	REPUBLIC OF ARGENTINA SR UNSECURED REGS 04/21 6.875				6.875	22 Apr 2021		
	780,000.000	Local	105.421905	822,290.86	107.400000	837,720.00	15,429.14	0.42
		Base	105.421905	822,290.86	107.400000	837,720.00	15,429.14	0.26
P2205JAE0	CENCOSUD SA COMPANY GUAR REGS 01/21 5.5				5.5	20 Jan 2021		
	230,000.000	Local	104.751970	240,929.53	107.857638	248,072.57	7,143.04	0.13
		Base	104.751970	240,929.53	107.857638	248,072.57	7,143.04	0.08
P30179AK4	COMISION FED DE ELECTRIC SR UNSECURED REGS 02/42 5.75				5.75	14 Feb 2042		
	250,000.000	Local	97.272132	243,180.33	98.875000	247,187.50	4,007.17	0.12

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		Base	97.272132	243,180.33	98.875000	247,187.50	4,007.17	0.08
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875	22 Sep 2019		
	230,000.000	Local	101.093161	232,514.27	103.122988	237,182.87	4,668.60	0.12
		Base	101.093161	232,514.27	103.122988	237,182.87	4,668.60	0.07
P4949BAH7	GRUPO BIMBO SAB DE CV COMPANY GUAR REGS 01/22 4.5				4.5	25 Jan 2022		
	230,000.000	Local	103.244922	237,463.32	105.329312	242,257.42	4,794.10	0.12
		Base	103.244922	237,463.32	105.329312	242,257.42	4,794.10	0.07
P8055KWB7	REPUBLIC OF ARGENTINA BONDS 04/17 7				7.0	17 Apr 2017		
	810,000.000	Local	99.940370	809,517.00	99.973830	809,788.02	271.02	0.41
		Base	99.940370	809,517.00	99.973830	809,788.02	271.02	0.25
U00568AC6	ACTIVISION BLIZZARD SR UNSECURED REGS 09/23 6.125				6.125	15 Sep 2023		
	200,000.000	Local	105.479835	210,959.67	108.250000	216,500.00	5,540.33	0.11
		Base	105.479835	210,959.67	108.250000	216,500.00	5,540.33	0.07
U1500AAA5	CBC AMMO LLC/CBC FINCO SR UNSECURED REGS 11/21 7.25				7.25	15 Nov 2021		
	100,000.000	Local	95.452870	95,452.87	99.500000	99,500.00	4,047.13	0.05
		Base	95.452870	95,452.87	99.500000	99,500.00	4,047.13	0.03
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875				4.875	15 May 2026		
	400,000.000	Local	99.268248	397,072.99	98.250000	393,000.00	-4,072.99	0.20
		Base	99.268248	397,072.99	98.250000	393,000.00	-4,072.99	0.12
U3906JAA2	GREEKTOWN HOLDINGS LLC/M SECURED REGS 03/19 8.875				8.875	15 Mar 2019		
	100,000.000	Local	101.990360	101,990.36	104.675000	104,675.00	2,684.64	0.05
		Base	101.990360	101,990.36	104.675000	104,675.00	2,684.64	0.03
U40245AB5	GUITAR CENTER INC SR SECURED REGS 04/19 6.5				6.5	15 Apr 2019		
	200,000.000	Local	96.382275	192,764.55	84.000000	168,000.00	-24,764.55	0.08
		Base	96.382275	192,764.55	84.000000	168,000.00	-24,764.55	0.05
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11				11.0	01 Dec 2019		
	250,000.000	Local	98.190408	245,476.02	102.000000	255,000.00	9,523.98	0.13
		Base	98.190408	245,476.02	102.000000	255,000.00	9,523.98	0.08
U4945QAB5	KINDER MORGAN INC/DELAWA COMPANY GUAR REGS 11/23 5.625				5.625	15 Nov 2023		
	280,000.000	Local	107.398668	300,716.27	109.751100	307,303.08	6,586.81	0.16

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		Base	107.398668	300,716.27	109.751100	307,303.08	6,586.81	0.09
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75				5.75	01 May 2025		
	750,000.000	Local	96.708319	725,312.39	98.250000	736,875.00	11,562.61	0.37
		Base	96.708319	725,312.39	98.250000	736,875.00	11,562.61	0.23
U9611PAF0	WEST CORP COMPANY GUAR REGS 07/22 5.375				5.375	15 Jul 2022		
	200,000.000	Local	95.945025	191,890.05	98.250000	196,500.00	4,609.95	0.10
		Base	95.945025	191,890.05	98.250000	196,500.00	4,609.95	0.06
U9840VAF0	XPO LOGISTICS INC COMPANY GUAR REGS 09/23 6.125				6.125	01 Sep 2023		
	575,000.000	Local	104.017153	598,098.63	104.000000	598,000.00	-98.63	0.30
		Base	104.017153	598,098.63	104.000000	598,000.00	-98.63	0.18
U98737AC0	ZF NA CAPITAL COMPANY GUAR REGS 04/25 4.75				4.75	29 Apr 2025		
	500,000.000	Local	103.000000	515,000.00	103.500000	517,500.00	2,500.00	0.26
		Base	103.000000	515,000.00	103.500000	517,500.00	2,500.00	0.16
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.25	17 Jan 2042		
	1,290,000.000	Local	93.479588	1,205,886.68	106.954800	1,379,716.92	173,830.24	0.70
		Base	93.479588	1,205,886.68	106.954800	1,379,716.92	173,830.24	0.42
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125	15 Nov 2021		
	500,000.000	Local	91.214822	456,074.11	87.250000	436,250.00	-19,824.11	0.22
		Base	91.214822	456,074.11	87.250000	436,250.00	-19,824.11	0.13
US DOLLAR Total								
	71,319,477.570	Local		67,715,952.13		69,098,364.21	1,382,412.08	34.93
Original Face:	82,560,601.240	Base		67,715,951.34		69,098,364.21	1,382,412.87	21.16
FIXED INCOME Total								
	9,787,269,477.570	Base		79,345,696.76		80,466,774.84	1,121,078.08	24.64
Original Face:	82,560,601.240							

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OPTIONS PURCHASED - PUTS

US DOLLAR Exchange Rate: 1.000000

99ZS21215	USMXP0092 USD PUT/MXN CALL APR17 20.71 PUT					04 Apr 2017		
950,000.000	950,000.000	Local	0.011641	11,058.95	0.099252	94,289.40	83,230.45	0.05
		Base	0.011641	11,058.95	0.099252	94,289.40	83,230.45	0.03

ADI0S2BK2	S+P500 EMINI OPTN JUN17P 2100 JUN17 2100 PUT					16 Jun 2017		
1,150.000	23.000	Local	35.315000	40,612.25	6.750000	7,762.50	-32,849.75	0.00
		Base	35.315000	40,612.25	6.750000	7,762.50	-32,849.75	0.00

ADI0SJTV2	S+P EMINI 3RD WK MAY17P 2150 MAY17 2150 PUT					19 May 2017		
3,550.000	71.000	Local	15.565000	55,255.75	4.750000	16,862.50	-38,393.25	0.01
		Base	15.565000	55,255.75	4.750000	16,862.50	-38,393.25	0.01

ADI0SVV67	S+P500 EMINI OPTN JUN17P 2300 JUN17 2300 PUT					16 Jun 2017		
1,050.000	21.000	Local	29.815000	31,305.75	28.000000	29,400.00	-1,905.75	0.01
		Base	29.815000	31,305.75	28.000000	29,400.00	-1,905.75	0.01

US DOLLAR Total								
955,750.000	950,115.000	Local		138,232.70		148,314.40	10,081.70	0.07
		Base		138,232.70		148,314.40	10,081.70	0.05

OPTIONS PURCHASED - PUTS Total								
955,750.000	950,115.000	Base		138,232.70		148,314.40	10,081.70	0.05

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI0RMVH4	S+P500 EMINI OPTN JUN17P 2150 JUN17 2150 PUT					16 Jun 2017			
-1,050.000		-21.000	Local	9.935000	-10,431.75	9.250000	-9,712.50	719.25	0.00
			Base	9.935000	-10,431.75	9.250000	-9,712.50	719.25	0.00

ADI0S29X7	S+P500 EMINI OPTN JUN17P 2050 JUN17 2050 PUT					16 Jun 2017			
-850.000		-17.000	Local	27.935000	-23,744.75	5.000000	-4,250.00	19,494.75	0.00
			Base	27.935000	-23,744.75	5.000000	-4,250.00	19,494.75	0.00

ADI0SJNC0	S+P EMINI 3RD WK MAY17P 2050 MAY17 2050 PUT					19 May 2017			
-3,550.000		-71.000	Local	8.435000	-29,944.25	2.500000	-8,875.00	21,069.25	0.00
			Base	8.435000	-29,944.25	2.500000	-8,875.00	21,069.25	0.00

US DOLLAR Total									
-5,450.000		-109.000	Local		-64,120.75		-22,837.50	41,283.25	0.01
			Base		-64,120.75		-22,837.50	41,283.25	0.01

OPTIONS WRITTEN - PUTS Total

-5,450.000		-109.000	Base		-64,120.75		-22,837.50	41,283.25	0.01
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 3.130600

99S0P4V03	OWP278997 IRS BRL R F 1.07856					1.0785613	04 Jan 2021		
		11,226,103.530	Local	63.353672	7,112,148.79	112.573625	12,637,631.69	5,525,482.90	47.88
			Base	16.881672	1,895,153.97	35.959121	4,036,808.18	2,141,654.21	1.24

99S0P4V11	OWP278997 IRS BRL P V 00MCDI BZDIOVRA/					1.0	04 Jan 2021		
		-11,226,103.530	Local	63.353672	-7,112,148.79	100.000000	-11,226,103.53	-4,113,954.74	42.53
			Base	16.881672	-1,895,153.97	31.942759	-3,585,927.15	-1,690,773.18	1.10

BRAZILIAN REAL Total									
			Local		0.00		1,411,528.16	1,411,528.16	90.42
			Base		0.00		450,881.03	450,881.03	2.33

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CANADIAN DOLLAR							Exchange Rate:	1.329850
99S0V2C35	BWS022723 IRS CAD R V 03MCDOR CCP VANILLA				0.936	09 Dec 2018		
		26,780,000.000	Local 100.000000	26,780,000.00	99.982636	26,775,349.92	-4,650.08	49.87
			Base 75.869656	20,317,893.87	75.183394	20,134,112.81	-183,781.06	6.16
99S0V2C43	BWS022723 IRS CAD P F 1.08500 CCP VANILLA				1.085	09 Dec 2018		
		-26,780,000.000	Local 100.000000	-26,780,000.00	100.000000	-26,780,000.00	0.00	49.88
			Base 75.869656	-20,317,893.87	75.196451	-20,137,609.50	180,284.37	6.17
CANADIAN DOLLAR Total								
			Local	0.00		-4,650.08	-4,650.08	99.76
			Base	0.00		-3,496.69	-3,496.69	12.33
NEW ZEALAND DOLLAR							Exchange Rate:	1.426534
99S0TANI5	SWS021048 IRS NZD R F 2.10250 2 CCPVANILLA				2.1025	02 Aug 2021		
		1,270,000.000	Local 100.000000	1,270,000.00	97.083773	1,232,963.92	-37,036.08	11.18
			Base 72.219999	917,193.99	68.055702	864,307.42	-52,886.57	0.26
99S0TANJ3	SWS021048 IRS NZD P V 03MNZDBB 1 CCPVANILLA				1.975	02 Aug 2021		
		-1,270,000.000	Local 100.000000	-1,270,000.00	100.000000	-1,270,000.00	0.00	11.52
			Base 72.219999	-917,193.99	70.099977	-890,269.70	26,924.29	0.27
99S0TBOR2	SWS021204 IRS NZD R F 2.10500 2 CCPVANILLA				2.105	04 Aug 2021		
		1,250,000.000	Local 100.000000	1,250,000.00	97.085254	1,213,565.68	-36,434.32	11.01
			Base 72.370002	904,625.02	68.056740	850,709.26	-53,915.76	0.26
99S0TBOS0	SWS021204 IRS NZD P V 03MNZDBB 1 CCPVANILLA				2.025	04 Aug 2021		
		-1,250,000.000	Local 100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	11.34
			Base 72.370002	-904,625.02	70.099977	-876,249.71	28,375.31	0.27
99S0TBOX9	SWS021188 IRS NZD R F 2.10500 2 CCPVANILLA				2.105	04 Aug 2021		
		1,250,000.000	Local 100.000000	1,250,000.00	97.085254	1,213,565.68	-36,434.32	11.01
			Base 72.370002	904,625.02	68.056740	850,709.26	-53,915.76	0.26
99S0TBOY7	SWS021188 IRS NZD P V 03MNZDBB 1 CCPVANILLA				2.025	04 Aug 2021		
		-1,250,000.000	Local 100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	11.34

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		Base	72.370002	-904,625.02	70.099977	-876,249.71	28,375.31	0.27
NEW ZEALAND DOLLAR Total								
		Local		0.00		-109,904.72	-109,904.72	67.39
		Base		0.00		-77,043.18	-77,043.18	1.59
POUND STERLING								
							Exchange Rate:	0.798148
99S0V13C7	BWS022681 IRS GBP R V 06MLIBOR CCPVANILLA				0.5425	06 Dec 2018		
	17,190,000.000	Local	100.000000	17,190,000.00	99.889490	17,171,003.33	-18,996.67	48.13
		Base	126.720066	21,783,179.43	125.151588	21,513,558.05	-269,621.38	6.59
99S0V13D5	BWS022681 IRS GBP P F .66400 CCPVANILLA				0.664	06 Dec 2018		
	-17,190,000.000	Local	100.000000	-17,190,000.00	100.000000	-17,190,000.00	0.00	48.18
		Base	126.720066	-21,783,179.43	125.290046	-21,537,358.99	245,820.44	6.59
POUND STERLING Total								
		Local		0.00		-18,996.67	-18,996.67	96.31
		Base		0.00		-23,800.94	-23,800.94	13.18
SWEDISH KRONA								
							Exchange Rate:	8.960650
99S0W9DU8	BWS024588 IRS SEK R V 03MSTIBO CCP CMENA IR SWAP BW02458S				1.0	14 Mar 2019		
	91,350,000.000	Local	100.008616	91,357,871.03	100.000000	91,350,000.00	-7,871.03	49.94
		Base	11.148170	10,183,853.43	11.159905	10,194,572.94	10,719.51	3.12
99S0W9DV6	BWS024588 IRS SEK P F .22000 -.22 CMENA IRSWAP CCP				0.22	14 Mar 2019		
	-91,350,000.000	Local	100.000000	-91,350,000.00	100.114131	-91,454,258.67	-104,258.67	50.00
		Base	11.147208	-10,182,974.69	11.172642	-10,206,208.11	-23,233.42	3.12
99S0W9DX2	BWS02458S IRS SEK R F .22000 -.22 CMENA IR SWAP CCP				0.22	14 Mar 2019		
	91,350,000.000	Local	2.621024	2,394,305.76	0.000000	0.00	-2,394,305.76	0.00
		Base	0.296180	270,560.13	0.000000	0.00	-270,560.13	0.00
99S0W9DY0	BWS02458S IRS SEK P V 03MSTIBO CCP CMENA IR SWAP BWS024588				0.483	14 Mar 2019		
	-91,350,000.000	Local	2.621024	-2,394,305.76	0.000000	0.00	2,394,305.76	0.00
		Base	0.296180	-270,560.13	0.000000	0.00	270,560.13	0.00

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SWEDISH KRONA Total								
		Local		7,871.03		-104,258.67	-112,129.70	99.94
		Base		878.74		-11,635.17	-12,513.91	6.25
							Exchange Rate:	1.000000
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.054	30 Nov 2022		
	12,028,000.000	Local	100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	6.08
		Base	100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	3.68
99S0Q6JS0	BWS015784 IRS USD P F 1.90000 2 CCPVANILLA				1.9	30 Nov 2022		
	-12,028,000.000	Local	100.000000	-12,028,000.00	98.774814	-11,880,634.63	147,365.37	6.01
		Base	100.000000	-12,028,000.00	98.774814	-11,880,634.63	147,365.37	3.64
99S0RR3L5	OWP283013 TRS USD R V 03MCPURN INDEX SWAP - CPURNSA				1.0	08 Apr 2046		
	350,000.000	Local	104.500000	365,750.00	102.851448	359,980.07	-5,769.93	0.18
		Base	104.500000	365,750.00	102.851448	359,980.07	-5,769.93	0.11
99S0RR3M3	OWP283013 TRS USD P F 1.99000 INDEX SWAP 1.99% FIXED				1.99	08 Apr 2046		
	-350,000.000	Local	104.500000	-365,750.00	93.944743	-328,806.60	36,943.40	0.17
		Base	104.500000	-365,750.00	93.944743	-328,806.60	36,943.40	0.10
99S0RX6F2	OWP283179 TRS USD R V 00MCPURN INDEX SWAP - CPURNSA				1.0	25 Apr 2046		
	690,000.000	Local	100.840000	695,796.00	102.915410	710,116.33	14,320.33	0.36
		Base	100.840000	695,796.00	102.915410	710,116.33	14,320.33	0.22
99S0RX6G0	OWP283179 TRS USD P F 1.96400 INDEX SWAP 1.964% FIXED				1.964	25 Apr 2046		
	-690,000.000	Local	100.840000	-695,796.00	93.123413	-642,551.55	53,244.45	0.32
		Base	100.840000	-695,796.00	93.123413	-642,551.55	53,244.45	0.20
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.11956	13 Jun 2026		
	1,240,000.000	Local	100.013029	1,240,161.56	100.000000	1,240,000.00	-161.56	0.63
		Base	100.013029	1,240,161.56	100.000000	1,240,000.00	-161.56	0.38
99S0SKCV7	BWS019380 IRS USD P F 1.58000 2 CCPVANILLA				1.58	13 Jun 2026		
	-1,240,000.000	Local	100.000000	-1,240,000.00	93.320525	-1,157,174.51	82,825.49	0.59
		Base	100.000000	-1,240,000.00	93.320525	-1,157,174.51	82,825.49	0.35
99S0SKD04	SWS019281 IRS USD R F 1.18500 2 CCPVANILLA				1.185	13 Jun 2021		

& Issue has redenominated but Local is not converted
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Books Open

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,240,000.000	Local 100.000000	1,240,000.00	96.785429	1,200,139.32	-39,860.68	0.61
			Base 100.000000	1,240,000.00	96.785429	1,200,139.32	-39,860.68	0.37
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.11956	13 Jun 2021		
		-1,240,000.000	Local 100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	0.63
			Base 100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	0.38
99S0TANO2	BWS021022 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.03456	02 Aug 2021		
		880,000.000	Local 100.000000	880,000.00	100.000000	880,000.00	0.00	0.44
			Base 100.000000	880,000.00	100.000000	880,000.00	0.00	0.27
99S0TANP9	BWS021022 IRS USD P F 1.08100 2 CCPVANILLA				1.081	02 Aug 2021		
		-880,000.000	Local 100.000000	-880,000.00	96.186424	-846,440.53	33,559.47	0.43
			Base 100.000000	-880,000.00	96.186424	-846,440.53	33,559.47	0.26
99S0TBOU5	BWS021105 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.03372	04 Aug 2021		
		870,000.000	Local 100.000000	870,000.00	100.000000	870,000.00	0.00	0.44
			Base 100.000000	870,000.00	100.000000	870,000.00	0.00	0.27
99S0TBOV3	BWS021105 IRS USD P F 1.14150 2 CCPVANILLA				1.1415	04 Aug 2021		
		-870,000.000	Local 100.000000	-870,000.00	96.432503	-838,962.78	31,037.22	0.42
			Base 100.000000	-870,000.00	96.432503	-838,962.78	31,037.22	0.26
99S0TBP00	BWS021121 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.03372	04 Aug 2021		
		870,000.000	Local 100.000000	870,000.00	100.000000	870,000.00	0.00	0.44
			Base 100.000000	870,000.00	100.000000	870,000.00	0.00	0.27
99S0TBP18	BWS021121 IRS USD P F 1.14350 2 CCPVANILLA				1.1435	04 Aug 2021		
		-870,000.000	Local 100.000000	-870,000.00	96.440872	-839,035.59	30,964.41	0.42
			Base 100.000000	-870,000.00	96.440872	-839,035.59	30,964.41	0.26
99S0U4PO2	SWS022129 CDS USD R F 5.00000 2 CCPCDX				5.0	20 Dec 2021		
		1,534,500.000	Local 106.683871	1,637,064.00	107.862500	1,655,150.06	18,086.06	0.84
			Base 106.683871	1,637,064.00	107.862500	1,655,150.06	18,086.06	0.51
99S0U4PP9	SWS022129 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2021		
		-1,534,500.000	Local 100.000000	-1,534,500.00	100.000000	-1,534,500.00	0.00	0.78
			Base 100.000000	-1,534,500.00	100.000000	-1,534,500.00	0.00	0.47
99S0V0118	SWS022707 IRS USD R F 1.34000 2 CCPVANILLA				1.34	08 Dec 2018		

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Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		22,000,000.000	Local 100.000000	22,000,000.00	99.647045	21,922,349.90	-77,650.10	11.08
			Base 100.000000	22,000,000.00	99.647045	21,922,349.90	-77,650.10	6.71
99S0V01J6	SWS022707 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.10622	08 Dec 2018		
		-22,000,000.000	Local 100.000000	-22,000,000.00	100.000000	-22,000,000.00	0.00	11.12
			Base 100.000000	-22,000,000.00	100.000000	-22,000,000.00	0.00	6.74
99S0V24X8	SWS022749 IRS USD R F 1.35500 2 CCPVANILLA				1.355	13 Dec 2018		
		20,430,000.000	Local 100.000000	20,430,000.00	99.666097	20,361,783.62	-68,216.38	10.29
			Base 100.000000	20,430,000.00	99.666097	20,361,783.62	-68,216.38	6.23
99S0V24Y6	SWS022749 IRS USD P V 03MLIBOR 1 CCPVANILLA				1.11956	13 Dec 2018		
		-20,430,000.000	Local 100.000000	-20,430,000.00	100.000000	-20,430,000.00	0.00	10.33
			Base 100.000000	-20,430,000.00	100.000000	-20,430,000.00	0.00	6.25
US DOLLAR Total								
			Local	102,725.56		359,413.11	256,687.55	62.60
			Base	102,725.56		359,413.11	256,687.55	37.91
SWAPS FIXED INCOME Total								
		0.000	Base	103,604.30		694,318.16	590,713.86	73.60

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
950,300.000	10,124,526,305.700	Base		85,123,501.35		86,835,302.34	1,711,800.99	99.99
Original Face:	82,560,601.240							

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par		Notional Cost/Proceeds				

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.937383

GERMANY

AD10Q4V77	EURO BUXL 30Y BND JUN17 XEUR 20170608	08 Jun 2017							
4.000	400,000.000	Local	674,240.00	669,126.60	168.560000	5,113.40	5,833.40	-720.00	
		Base	719,279.10		179.819775	5,454.97	6,230.65	-775.68	0.00

AD10QTNM8	EURO-BTP FUTURE JUN 17 XEUR 20170608	08 Jun 2017							
19.000	1,900,000.000	Local	2,483,110.00	2,474,271.35	130.690000	8,838.65	11,688.65	-2,850.00	
		Base	2,648,981.26		139.420066	9,429.07	12,484.65	-3,055.58	0.00

GERMANY Total									
23.000	2,300,000.000	Local	3,157,350.00	3,143,397.95		13,952.05	17,522.05	-3,570.00	
		Base				14,884.04	18,715.30	-3,831.26	0.00

EURO CURRENCY Total

23.000	2,300,000.000	Local	3,157,350.00	3,143,397.95		13,952.05	17,522.05	-3,570.00	
		Base				14,884.04	18,715.30	-3,831.26	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380513	90DAY EUR FUTR JUN17 XCME 20170619	19 Jun 2017							
44.000	11,000,000.000	Local	10,858,100.00	10,855,450.65	98.710000	2,649.35	3,749.35	-1,100.00	
		Base	10,858,100.00		98.710000	2,649.35	3,749.35	-1,100.00	0.00

99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217	17 Dec 2018							
32.000	8,000,000.000	Local	7,839,200.00	7,831,329.00	97.990000	7,871.00	5,471.00	2,400.00	
		Base	7,839,200.00		97.990000	7,871.00	5,471.00	2,400.00	0.00

AD10QTNM6	US 10YR NOTE (CBT)JUN17 XCBT 20170621	21 Jun 2017							
100.000	10,000,000.000	Local	12,456,250.00	12,417,654.87	124.562500	38,595.13	16,720.13	21,875.00	
		Base	12,456,250.00		124.562500	38,595.13	16,720.13	21,875.00	0.01

AD10RGTV9	US ULTRA BOND CBT JUN17 XCBT 20170621	21 Jun 2017							
4.000	400,000.000	Local	642,500.00	640,395.82	160.625000	2,104.18	854.18	1,250.00	
		Base	642,500.00		160.625000	2,104.18	854.18	1,250.00	0.00

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
US DOLLAR Total									
180.000	29,400,000.000	Local	31,796,050.00	31,744,830.34	51,219.66		26,794.66	24,425.00	
		Base			51,219.66		26,794.66	24,425.00	0.01
FUTURES LONG Total									
203.000	31,700,000.000	Base			66,103.70		45,509.96	20,593.74	0.01

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
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FUTURES SHORT

EURO CURRENCY

Exchange Rate: 0.937383

GERMANY

ADI0Q4VC6	EURO-BUND FUTURE JUN17 XEUR 20170608						08 Jun 2017			
-22.000	-2,200,000.000	Local	-3,551,240.00	-3,582,203.70	161.420000	30,963.70		30,523.70	440.00	
		Base	-3,788,462.13		172.202824	33,032.07		32,602.36	429.71	0.00

ADI0QZBY1	EURO-BOBL FUTURE JUN17 XEUR 20170608						08 Jun 2017			
-19.000	-1,900,000.000	Local	-2,504,200.00	-2,495,128.65	131.800000	-9,071.35		-8,691.35	-380.00	
		Base	-2,671,480.07		140.604214	-9,677.31		-9,283.23	-394.08	0.00

GERMANY Total										
-41.000	-4,100,000.000	Local	-6,055,440.00	-6,077,332.35		21,892.35		21,832.35	60.00	
		Base				23,354.76		23,319.13	35.63	0.00

UNITED KINGDOM

ADI0CWQD3	3MO EURO EURIBOR DEC18 IFLL 20181217						17 Dec 2018			
-27.000	-6,750,000.000	Local	-6,755,737.50	-6,749,417.95	100.085000	-6,319.55		-6,319.55	0.00	
		Base	-7,207,019.44		106.770658	-6,741.69		-6,749.91	0.00	0.00

UNITED KINGDOM Total										
-27.000	-6,750,000.000	Local	-6,755,737.50	-6,749,417.95		-6,319.55		-6,319.55	0.00	
		Base				-6,741.69		-6,749.91	0.00	0.00

EURO CURRENCY Total										
-68.000	-10,850,000.000	Local	-12,811,177.50	-12,826,750.30		15,572.80		15,512.80	60.00	
		Base				16,613.07		16,569.22	35.63	0.00

US DOLLAR

Exchange Rate: 1.000000

99ZE65684	90DAY EUR FUTR JUN19 XCME 20190617						17 Jun 2019			
-44.000	-11,000,000.000	Local	-10,762,400.00	-10,750,664.65	97.840000	-11,735.35		-8,435.35	-3,300.00	
		Base	-10,762,400.00		97.840000	-11,735.35		-8,435.35	-3,300.00	0.00

99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
-32.000	-8,000,000.000	Local	-7,814,800.00	-7,806,258.50	97.685000	-8,541.50		-6,541.50	-2,000.00	
		Base	-7,814,800.00		97.685000	-8,541.50		-6,541.50	-2,000.00	0.00

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

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Prepared by State Street

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
ADI0QTN14	US 5YR NOTE (CBT) JUN17 XCBT 20170630					30 Jun 2017			
-15.000	-1,500,000.000	Local -1,765,898.45	-1,764,560.63	117.726563	-1,337.82		1,123.13	-2,460.95	
		Base -1,765,898.45		117.726563	-1,337.82		1,123.13	-2,460.95	0.00
ADI0QZDS2	US LONG BOND(CBT) JUN17 XCBT 20170621					21 Jun 2017			
-3.000	-300,000.000	Local -452,531.25	-451,793.67	150.843750	-737.58		199.92	-937.50	
		Base -452,531.25		150.843750	-737.58		199.92	-937.50	0.00
ADI0RGW37	US 10YR ULTRA FUT JUN17 XCBT 20170621					21 Jun 2017			
-9.000	-900,000.000	Local -1,205,015.63	-1,181,785.94	133.890625	-23,229.69		-20,557.81	-2,671.88	
		Base -1,205,015.63		133.890625	-23,229.69		-20,557.81	-2,671.88	0.00
US DOLLAR Total									
-103.000	-21,700,000.000	Local -22,000,645.33	-21,955,063.39		-45,581.94		-34,211.61	-11,370.33	
		Base			-45,581.94		-34,211.61	-11,370.33	0.00
FUTURES SHORT Total									
-171.000	-32,550,000.000	Base			-28,968.87		-17,642.39	-11,334.70	0.00

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
FUTURES Total										
32.000		-850,000.000	Base			37,134.83		27,867.57	9,259.04	0.01



As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

7839989D1	SSC GOVERNMENT MM GVMXX				0.634151	31 Dec 2030		
	4,241,960.990	Local	99.999999	4,241,960.96	99.999999	4,241,960.96	0.00	19.65
		Base	99.999999	4,241,960.96	99.999999	4,241,960.96	0.00	19.65

US DOLLAR Total	4,241,960.990	Local		4,241,960.96		4,241,960.96	0.00	19.65
		Base		4,241,960.96		4,241,960.96	0.00	19.65

CASH EQUIVALENT Total

	4,241,960.990	Base		4,241,960.96		4,241,960.96	0.00	19.65
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FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00206RAR3	AT+T INC SR UNSECURED 02/19 5.8				5.8	15 Feb 2019		
	10,000.000	Local	107.165300	10,716.53	106.784200	10,678.42	-38.11	0.05
		Base	107.165300	10,716.53	106.784200	10,678.42	-38.11	0.05

00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
	40,000.000	Local	92.441175	36,976.47	88.018100	35,207.24	-1,769.23	0.16
		Base	92.441175	36,976.47	88.018100	35,207.24	-1,769.23	0.16

00206RDQ2	AT+T INC SR UNSECURED 03/27 4.25				4.25	01 Mar 2027		
	10,000.000	Local	99.337600	9,933.76	101.107800	10,110.78	177.02	0.05
		Base	99.337600	9,933.76	101.107800	10,110.78	177.02	0.05

002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.75	30 Nov 2026		
	10,000.000	Local	99.278000	9,927.80	99.874200	9,987.42	59.62	0.05
		Base	99.278000	9,927.80	99.874200	9,987.42	59.62	0.05

002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.75	30 Nov 2036		
	10,000.000	Local	99.366900	9,936.69	103.095600	10,309.56	372.87	0.05
		Base	99.366900	9,936.69	103.095600	10,309.56	372.87	0.05

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.9	30 Nov 2046		
		10,000.000	Local 99.317500	9,931.75	103.587000	10,358.70	426.95	0.05
			Base 99.317500	9,931.75	103.587000	10,358.70	426.95	0.05
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6				3.6	14 May 2025		
		10,000.000	Local 102.345600	10,234.56	100.018900	10,001.89	-232.67	0.05
			Base 102.345600	10,234.56	100.018900	10,001.89	-232.67	0.05
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8				3.8	15 Mar 2025		
		20,000.000	Local 103.171500	20,634.30	100.912300	20,182.46	-451.84	0.09
			Base 103.171500	20,634.30	100.912300	20,182.46	-451.84	0.09
01F022444	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	18 Apr 2032		
		300,000.000	Local 99.277343	297,832.03	100.046880	300,140.64	2,308.61	1.39
Original Face:		300,000.000	Base 99.277343	297,832.03	100.046880	300,140.64	2,308.61	1.39
01F030447	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	18 Apr 2032		
		300,000.000	Local 101.859377	305,578.13	102.532750	307,598.25	2,020.12	1.42
Original Face:		300,000.000	Base 101.859377	305,578.13	102.532750	307,598.25	2,020.12	1.42
01F030645	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.0	13 Apr 2047		
		600,000.000	Local 98.328125	589,968.75	99.125000	594,750.00	4,781.25	2.75
Original Face:		600,000.000	Base 98.328125	589,968.75	99.125000	594,750.00	4,781.25	2.75
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Apr 2047		
		400,000.000	Local 101.246095	404,984.38	102.289060	409,156.24	4,171.86	1.90
Original Face:		400,000.000	Base 101.246095	404,984.38	102.289060	409,156.24	4,171.86	1.90
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	13 Apr 2047		
		400,000.000	Local 104.086588	416,346.35	104.890620	419,562.48	3,216.13	1.94
Original Face:		400,000.000	Base 104.086588	416,346.35	104.890620	419,562.48	3,216.13	1.94
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	13 Apr 2047		
		200,000.000	Local 106.906250	213,812.50	107.218750	214,437.50	625.00	0.99
Original Face:		200,000.000	Base 106.906250	213,812.50	107.218750	214,437.50	625.00	0.99
01F050643	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	13 Apr 2047		
		100,000.000	Local 109.000000	109,000.00	109.266550	109,266.55	266.55	0.51
Original Face:		100,000.000	Base 109.000000	109,000.00	109.266550	109,266.55	266.55	0.51

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBQ1



STATE STREET

As of: March 31, 2017

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.85	09 Aug 2022		
	10,000.000	Local		102.847300	10,284.73	100.203100	10,020.31	-264.42	0.05
		Base		102.847300	10,284.73	100.203100	10,020.31	-264.42	0.05
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
	10,000.000	Local		122.057800	12,205.78	114.056300	11,405.63	-800.15	0.05
		Base		122.057800	12,205.78	114.056300	11,405.63	-800.15	0.05
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.95	05 Dec 2044		
	10,000.000	Local		117.813700	11,781.37	112.965700	11,296.57	-484.80	0.05
		Base		117.813700	11,781.37	112.965700	11,296.57	-484.80	0.05
025816BK4	AMERICAN EXPRESS CO SUBORDINATED 12/24 3.625					3.625	05 Dec 2024		
	30,000.000	Local		101.017700	30,305.31	100.562300	30,168.69	-136.62	0.14
		Base		101.017700	30,305.31	100.562300	30,168.69	-136.62	0.14
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	20,000.000	Local		104.059300	20,811.86	99.442300	19,888.46	-923.40	0.09
		Base		104.059300	20,811.86	99.442300	19,888.46	-923.40	0.09
02R030640	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	13 Apr 2047		
	300,000.000	Local		98.265627	294,796.88	99.078120	297,234.36	2,437.48	1.38
Original Face:	300,000.000	Base		98.265627	294,796.88	99.078120	297,234.36	2,437.48	1.38
02R032646	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY					3.5	13 Apr 2047		
	500,000.000	Local		101.325000	506,625.00	102.265620	511,328.10	4,703.10	2.37
Original Face:	500,000.000	Base		101.325000	506,625.00	102.265620	511,328.10	4,703.10	2.37
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	60,000.000	Local		92.704183	55,622.51	94.329400	56,597.64	975.13	0.26
		Base		92.704183	55,622.51	94.329400	56,597.64	975.13	0.26
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375					5.375	15 Jan 2020		
	10,000.000	Local		109.810000	10,981.00	108.811300	10,881.13	-99.87	0.05
		Base		109.810000	10,981.00	108.811300	10,881.13	-99.87	0.05
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	30,000.000	Local		102.256400	30,676.92	100.752000	30,225.60	-451.32	0.14
		Base		102.256400	30,676.92	100.752000	30,225.60	-451.32	0.14

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WESTERN ASSET MANAGEMENT COMPANY
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035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	40,000.000	Local		114.612200	45,844.88	108.072400	43,228.96	-2,615.92	0.20
		Base		114.612200	45,844.88	108.072400	43,228.96	-2,615.92	0.20
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	70,000.000	Local		105.187443	73,631.21	101.120000	70,784.00	-2,847.21	0.33
		Base		105.187443	73,631.21	101.120000	70,784.00	-2,847.21	0.33
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	40,000.000	Local		103.045350	41,218.14	99.823000	39,929.20	-1,288.94	0.18
		Base		103.045350	41,218.14	99.823000	39,929.20	-1,288.94	0.18
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	30,000.000	Local		92.775500	27,832.65	93.799900	28,139.97	307.32	0.13
		Base		92.775500	27,832.65	93.799900	28,139.97	307.32	0.13
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	60,000.000	Local		96.434183	57,860.51	94.594700	56,756.82	-1,103.69	0.26
		Base		96.434183	57,860.51	94.594700	56,756.82	-1,103.69	0.26
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	10,000.000	Local		99.091500	9,909.15	95.393600	9,539.36	-369.79	0.04
		Base		99.091500	9,909.15	95.393600	9,539.36	-369.79	0.04
05565QDB1	BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119					3.119	04 May 2026		
	70,000.000	Local		99.631457	69,742.02	97.860400	68,502.28	-1,239.74	0.32
		Base		99.631457	69,742.02	97.860400	68,502.28	-1,239.74	0.32
05565QDGO	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216					3.216	28 Nov 2023		
	20,000.000	Local		100.000000	20,000.00	100.512500	20,102.50	102.50	0.09
		Base		100.000000	20,000.00	100.512500	20,102.50	102.50	0.09
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	90,000.000	Local		102.321944	92,089.75	100.620600	90,558.54	-1,531.21	0.42
		Base		102.321944	92,089.75	100.620600	90,558.54	-1,531.21	0.42
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	40,000.000	Local		114.603050	45,841.22	108.980300	43,592.12	-2,249.10	0.20
		Base		114.603050	45,841.22	108.980300	43,592.12	-2,249.10	0.20

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06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		
	100,000.000	Local		104.844280	104,844.28	101.542100	101,542.10	-3,302.18	0.47
		Base		104.844280	104,844.28	101.542100	101,542.10	-3,302.18	0.47
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	10,000.000	Local		102.761100	10,276.11	102.554600	10,255.46	-20.65	0.05
		Base		102.761100	10,276.11	102.554600	10,255.46	-20.65	0.05
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	20,000.000	Local		108.239050	21,647.81	108.728000	21,745.60	97.79	0.10
		Base		108.239050	21,647.81	108.728000	21,745.60	97.79	0.10
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	30,000.000	Local		114.719767	34,415.93	114.671600	34,401.48	-14.45	0.16
		Base		114.719767	34,415.93	114.671600	34,401.48	-14.45	0.16
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	5,000.000	Local		106.446800	5,322.34	102.937300	5,146.87	-175.47	0.02
		Base		106.446800	5,322.34	102.937300	5,146.87	-175.47	0.02
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	10,000.000	Local		109.587000	10,958.70	104.385200	10,438.52	-520.18	0.05
		Base		109.587000	10,958.70	104.385200	10,438.52	-520.18	0.05
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	20,000.000	Local		106.631200	21,326.24	103.034700	20,606.94	-719.30	0.10
		Base		106.631200	21,326.24	103.034700	20,606.94	-719.30	0.10
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	20,000.000	Local		116.372150	23,274.43	110.329700	22,065.94	-1,208.49	0.10
		Base		116.372150	23,274.43	110.329700	22,065.94	-1,208.49	0.10
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	20,000.000	Local		104.319450	20,863.89	102.210400	20,442.08	-421.81	0.09
		Base		104.319450	20,863.89	102.210400	20,442.08	-421.81	0.09
151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022		
	10,000.000	Local		106.202600	10,620.26	104.752004	10,475.20	-145.06	0.05
		Base		106.202600	10,620.26	104.752004	10,475.20	-145.06	0.05

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STATE STREET

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	50,000.000	Local	99.750900	49,875.45	98.803400	49,401.70	-473.75	0.23	
		Base	99.750900	49,875.45	98.803400	49,401.70	-473.75	0.23	
17252MAM2	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/22 2.9					2.9	01 Apr 2022		
	10,000.000	Local	100.731200	10,073.12	101.166300	10,116.63	43.51	0.05	
		Base	100.731200	10,073.12	101.166300	10,116.63	43.51	0.05	
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.7	01 Apr 2027		
	40,000.000	Local	101.408200	40,563.28	102.182000	40,872.80	309.52	0.19	
		Base	101.408200	40,563.28	102.182000	40,872.80	309.52	0.19	
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	35,000.000	Local	110.177057	38,561.97	104.186800	36,465.38	-2,096.59	0.17	
		Base	110.177057	38,561.97	104.186800	36,465.38	-2,096.59	0.17	
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	150,000.000	Local	105.480900	158,221.35	101.204300	151,806.45	-6,414.90	0.70	
		Base	105.480900	158,221.35	101.204300	151,806.45	-6,414.90	0.70	
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	200,000.000	Local	108.684145	217,368.29	108.750000	217,500.00	131.71	1.01	
		Base	108.684145	217,368.29	108.750000	217,500.00	131.71	1.01	
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	10,000.000	Local	133.066100	13,306.61	132.905000	13,290.50	-16.11	0.06	
		Base	133.066100	13,306.61	132.905000	13,290.50	-16.11	0.06	
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.65	15 Jun 2035		
	10,000.000	Local	124.493200	12,449.32	118.444500	11,844.45	-604.87	0.05	
		Base	124.493200	12,449.32	118.444500	11,844.45	-604.87	0.05	
20826FAC0	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3					4.3	15 Nov 2044		
	10,000.000	Local	99.391500	9,939.15	99.553500	9,955.35	16.20	0.05	
		Base	99.391500	9,939.15	99.553500	9,955.35	16.20	0.05	
21H030641	GNMA II TBA 30 YR 3 JUMBOS					3.0	20 Apr 2047		
	700,000.000	Local	99.789063	698,523.44	100.875000	706,125.00	7,601.56	3.27	
	Original Face:	700,000.000	Base	99.789063	698,523.44	100.875000	706,125.00	7,601.56	3.27

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21H032647	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	20 Apr 2047		
	200,000.000	Local		102.640625	205,281.25	103.687500	207,375.00	2,093.75	0.96
Original Face:	200,000.000	Base		102.640625	205,281.25	103.687500	207,375.00	2,093.75	0.96
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821	10 Feb 2024		
	15,084.340	Local		115.478171	17,419.12	115.500000	17,422.41	3.29	0.08
		Base		115.478171	17,419.12	115.500000	17,422.41	3.29	0.08
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	20,000.000	Local		96.208950	19,241.79	100.333400	20,066.68	824.89	0.09
		Base		96.208950	19,241.79	100.333400	20,066.68	824.89	0.09
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	30,000.000	Local		113.598533	34,079.56	114.701100	34,410.33	330.77	0.16
		Base		113.598533	34,079.56	114.701100	34,410.33	330.77	0.16
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875	11 May 2022		
	10,000.000	Local		104.264900	10,426.49	101.810000	10,181.00	-245.49	0.05
		Base		104.264900	10,426.49	101.810000	10,181.00	-245.49	0.05
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65					2.65	01 Sep 2026		
	10,000.000	Local		97.739500	9,773.95	93.171600	9,317.16	-456.79	0.04
		Base		97.739500	9,773.95	93.171600	9,317.16	-456.79	0.04
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	10,000.000	Local		95.061400	9,506.14	89.776700	8,977.67	-528.47	0.04
		Base		95.061400	9,506.14	89.776700	8,977.67	-528.47	0.04
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	10,000.000	Local		108.066700	10,806.67	104.468900	10,446.89	-359.78	0.05
		Base		108.066700	10,806.67	104.468900	10,446.89	-359.78	0.05
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	20,000.000	Local		101.960600	20,392.12	99.303300	19,860.66	-531.46	0.09
		Base		101.960600	20,392.12	99.303300	19,860.66	-531.46	0.09
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	10,000.000	Local		103.924000	10,392.40	98.559300	9,855.93	-536.47	0.05
		Base		103.924000	10,392.40	98.559300	9,855.93	-536.47	0.05

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WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4				3.778	10 Sep 2058			
		80,000.000	Local	105.681313	84,545.05	103.800080	83,040.06	-1,504.99	0.38
Original Face:		80,000.000	Base	105.681313	84,545.05	103.800080	83,040.06	-1,504.99	0.38
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043				3.043	01 Mar 2026			
		20,000.000	Local	103.339350	20,667.87	99.988700	19,997.74	-670.13	0.09
			Base	103.339350	20,667.87	99.988700	19,997.74	-670.13	0.09
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046			
		10,000.000	Local	106.944100	10,694.41	102.804100	10,280.41	-414.00	0.05
			Base	106.944100	10,694.41	102.804100	10,280.41	-414.00	0.05
3128MJZY9	FED HM LN PC POOL G08758 FG 04/47 FIXED 4				4.0	01 Apr 2047			
		200,000.000	Local	104.882815	209,765.63	104.972558	209,945.12	179.49	0.97
Original Face:		200,000.000	Base	104.882815	209,765.63	104.972558	209,945.12	179.49	0.97
3130AA3R7	FEDERAL HOME LOAN BANK BONDS 11/19 1.375				1.375	15 Nov 2019			
		90,000.000	Local	99.977178	89,979.46	99.654300	89,688.87	-290.59	0.42
			Base	99.977178	89,979.46	99.654300	89,688.87	-290.59	0.42
3132WKLT3	FED HM LN PC POOL Q45737 FG 01/47 FIXED 3				3.0	01 Jan 2047			
		99,300.540	Local	99.852539	99,154.11	99.414580	98,719.21	-434.90	0.46
Original Face:		100,000.000	Base	99.852539	99,154.11	99.414580	98,719.21	-434.90	0.46
3140F9WR2	FNMA POOL BD2455 FN 01/47 FIXED 3				3.0	01 Jan 2047			
		99,333.010	Local	99.724502	99,059.35	99.394931	98,731.98	-327.37	0.46
Original Face:		100,000.000	Base	99.724502	99,059.35	99.394931	98,731.98	-327.37	0.46
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375	15 Nov 2031			
		20,000.000	Local	128.231900	25,646.38	130.334500	26,066.90	420.52	0.12
			Base	128.231900	25,646.38	130.334500	26,066.90	420.52	0.12
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.75	15 Jan 2043			
		10,000.000	Local	100.676700	10,067.67	93.947700	9,394.77	-672.90	0.04
			Base	100.676700	10,067.67	93.947700	9,394.77	-672.90	0.04
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4				3.764	10 Jul 2048			
		80,000.000	Local	106.125075	84,900.06	104.136150	83,308.92	-1,591.14	0.39
Original Face:		80,000.000	Base	106.125075	84,900.06	104.136150	83,308.92	-1,591.14	0.39

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369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.5	11 Mar 2044			
		20,000.000	Local	111.970800	22,394.16	107.579900	21,515.98	-878.18	0.10
			Base	111.970800	22,394.16	107.579900	21,515.98	-878.18	0.10
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875	10 Jan 2039			
		70,000.000	Local	146.351986	102,446.39	142.001700	99,401.19	-3,045.20	0.46
			Base	146.351986	102,446.39	142.001700	99,401.19	-3,045.20	0.46
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.65	17 Oct 2021			
		20,000.000	Local	112.351850	22,470.37	109.766700	21,953.34	-517.03	0.10
			Base	112.351850	22,470.37	109.766700	21,953.34	-517.03	0.10
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043			
		10,000.000	Local	114.595300	11,459.53	110.133900	11,013.39	-446.14	0.05
			Base	114.595300	11,459.53	110.133900	11,013.39	-446.14	0.05
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022			
		10,000.000	Local	100.938000	10,093.80	100.765000	10,076.50	-17.30	0.05
			Base	100.938000	10,093.80	100.765000	10,076.50	-17.30	0.05
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.7	01 Apr 2024			
		30,000.000	Local	102.667067	30,800.12	102.722200	30,816.66	16.54	0.14
			Base	102.667067	30,800.12	102.722200	30,816.66	16.54	0.14
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046			
		10,000.000	Local	107.438500	10,743.85	101.999200	10,199.92	-543.93	0.05
			Base	107.438500	10,743.85	101.999200	10,199.92	-543.93	0.05
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.65	01 Mar 2026			
		10,000.000	Local	104.283200	10,428.32	100.907600	10,090.76	-337.56	0.05
			Base	104.283200	10,428.32	100.907600	10,090.76	-337.56	0.05
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375				5.375	15 Mar 2020			
		40,000.000	Local	109.332325	43,732.93	108.407700	43,363.08	-369.85	0.20
			Base	109.332325	43,732.93	108.407700	43,363.08	-369.85	0.20
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25				4.25	21 Oct 2025			
		30,000.000	Local	104.575633	31,372.69	101.930900	30,579.27	-793.42	0.14
			Base	104.575633	31,372.69	101.930900	30,579.27	-793.42	0.14

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38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	80,000.000	Local		98.476013	78,780.81	97.761700	78,209.36	-571.45	0.36
		Base		98.476013	78,780.81	97.761700	78,209.36	-571.45	0.36
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	70,000.000	Local		107.448029	75,213.62	105.073500	73,551.45	-1,662.17	0.34
		Base		107.448029	75,213.62	105.073500	73,551.45	-1,662.17	0.34
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	100,000.000	Local		113.173500	113,173.50	113.040800	113,040.80	-132.70	0.52
		Base		113.173500	113,173.50	113.040800	113,040.80	-132.70	0.52
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	30,000.000	Local		101.825500	30,547.65	101.259400	30,377.82	-169.83	0.14
		Base		101.825500	30,547.65	101.259400	30,377.82	-169.83	0.14
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	10,000.000	Local		110.863600	11,086.36	109.414400	10,941.44	-144.92	0.05
		Base		110.863600	11,086.36	109.414400	10,941.44	-144.92	0.05
444859BF8	HUMANA INC SR UNSECURED 03/27 3.95					3.95	15 Mar 2027		
	20,000.000	Local		100.685950	20,137.19	102.248500	20,449.70	312.51	0.09
		Base		100.685950	20,137.19	102.248500	20,449.70	312.51	0.09
456606JN3	INDYMAC RESIDENTIAL ASSET BACK INABS 2005 D AII4					0.884002	25 Mar 2036		
	140,000.000	Local		95.092721	133,129.81	96.081140	134,513.60	1,383.79	0.62
	Original Face: 140,000.000	Base		95.092721	133,129.81	96.081140	134,513.60	1,383.79	0.62
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	30,000.000	Local		119.690100	35,907.03	122.361400	36,708.42	801.39	0.17
		Base		119.690100	35,907.03	122.361400	36,708.42	801.39	0.17
46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.25	15 Oct 2020		
	30,000.000	Local		107.413300	32,223.99	106.049000	31,814.70	-409.29	0.15
		Base		107.413300	32,223.99	106.049000	31,814.70	-409.29	0.15
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125					4.125	15 Dec 2026		
	30,000.000	Local		105.584367	31,675.31	101.890500	30,567.15	-1,108.16	0.14
		Base		105.584367	31,675.31	101.890500	30,567.15	-1,108.16	0.14

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46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	20,000.000	Local		110.326450	22,065.29	105.356200	21,071.24	-994.05	0.10
		Base		110.326450	22,065.29	105.356200	21,071.24	-994.05	0.10
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625	01 Dec 2027		
	20,000.000	Local		99.831850	19,966.37	97.017200	19,403.44	-562.93	0.09
		Base		99.831850	19,966.37	97.017200	19,403.44	-562.93	0.09
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	10,000.000	Local		107.008900	10,700.89	97.805700	9,780.57	-920.32	0.05
		Base		107.008900	10,700.89	97.805700	9,780.57	-920.32	0.05
478160CF9	JOHNSON + JOHNSON SR UNSECURED 03/37 3.625					3.625	03 Mar 2037		
	30,000.000	Local		98.878433	29,663.53	99.167500	29,750.25	86.72	0.14
		Base		98.878433	29,663.53	99.167500	29,750.25	86.72	0.14
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	30,000.000	Local		127.611900	38,283.57	128.166400	38,449.92	166.35	0.18
		Base		127.611900	38,283.57	128.166400	38,449.92	166.35	0.18
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.25	01 Sep 2024		
	30,000.000	Local		102.780700	30,834.21	101.256600	30,376.98	-457.23	0.14
		Base		102.780700	30,834.21	101.256600	30,376.98	-457.23	0.14
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	20,000.000	Local		105.442850	21,088.57	102.293000	20,458.60	-629.97	0.09
		Base		105.442850	21,088.57	102.293000	20,458.60	-629.97	0.09
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	10,000.000	Local		106.572100	10,657.21	101.518400	10,151.84	-505.37	0.05
		Base		106.572100	10,657.21	101.518400	10,151.84	-505.37	0.05
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.55	15 Jan 2026		
	20,000.000	Local		105.879650	21,175.93	101.634400	20,326.88	-849.05	0.09
		Base		105.879650	21,175.93	101.634400	20,326.88	-849.05	0.09
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375	01 Apr 2024		
	10,000.000	Local		106.353600	10,635.36	103.407400	10,340.74	-294.62	0.05
		Base		106.353600	10,635.36	103.407400	10,340.74	-294.62	0.05

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58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	10,000.000	Local		105.423300	10,542.33	102.279800	10,227.98	-314.35	0.05
		Base		105.423300	10,542.33	102.279800	10,227.98	-314.35	0.05
58013MFB5	MCDONALD S CORP SR UNSECURED 03/27 3.5					3.5	01 Mar 2027		
	30,000.000	Local		100.106900	30,032.07	100.214900	30,064.47	32.40	0.14
		Base		100.106900	30,032.07	100.214900	30,064.47	32.40	0.14
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.5	15 Mar 2025		
	10,000.000	Local		106.271800	10,627.18	102.324600	10,232.46	-394.72	0.05
		Base		106.271800	10,627.18	102.324600	10,232.46	-394.72	0.05
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	10,000.000	Local		112.933200	11,293.32	107.371000	10,737.10	-556.22	0.05
		Base		112.933200	11,293.32	107.371000	10,737.10	-556.22	0.05
58507LAC3	MEDTRONIC GLOBAL HLDINGS COMPANY GUAR 04/27 3.35					3.35	01 Apr 2027		
	30,000.000	Local		100.449567	30,134.87	100.710900	30,213.27	78.40	0.14
		Base		100.449567	30,134.87	100.710900	30,213.27	78.40	0.14
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.924001	25 Aug 2036		
	150,000.000	Local		93.881333	140,822.00	96.079410	144,119.12	3,297.12	0.67
	Original Face: 150,000.000	Base		93.881333	140,822.00	96.079410	144,119.12	3,297.12	0.67
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	20,000.000	Local		111.792200	22,358.44	109.750000	21,950.00	-408.44	0.10
		Base		111.792200	22,358.44	109.750000	21,950.00	-408.44	0.10
594918BB9	MICROSOFT CORP SR UNSECURED 02/25 2.7					2.7	12 Feb 2025		
	10,000.000	Local		97.416800	9,741.68	98.267700	9,826.77	85.09	0.05
		Base		97.416800	9,741.68	98.267700	9,826.77	85.09	0.05
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	40,000.000	Local		98.649550	39,459.82	94.617000	37,846.80	-1,613.02	0.18
		Base		98.649550	39,459.82	94.617000	37,846.80	-1,613.02	0.18
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	10,000.000	Local		93.694300	9,369.43	93.871000	9,387.10	17.67	0.04
		Base		93.694300	9,369.43	93.871000	9,387.10	17.67	0.04

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594918BX1	MICROSOFT CORP SR UNSECURED 02/24 2.875					2.875	06 Feb 2024		
	20,000.000	Local		99.286050	19,857.21	100.642500	20,128.50	271.29	0.09
		Base		99.286050	19,857.21	100.642500	20,128.50	271.29	0.09
594918BY9	MICROSOFT CORP SR UNSECURED 02/27 3.3					3.3	06 Feb 2027		
	30,000.000	Local		99.649500	29,894.85	101.534700	30,460.41	565.56	0.14
		Base		99.649500	29,894.85	101.534700	30,460.41	565.56	0.14
594918CB8	MICROSOFT CORP SR UNSECURED 02/57 4.5					4.5	06 Feb 2057		
	10,000.000	Local		101.957200	10,195.72	102.948500	10,294.85	99.13	0.05
		Base		101.957200	10,195.72	102.948500	10,294.85	99.13	0.05
61744CJD9	MORGAN STANLEY CAPITAL INC MSAC 2004 OP1 M1					1.62611	25 Nov 2034		
	145,596.170	Local		92.343816	134,449.06	93.638330	136,333.82	1,884.76	0.63
	Original Face:	150,000.000	Base	92.343816	134,449.06	93.638330	136,333.82	1,884.76	0.63
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244	15 Mar 2045		
	70,000.000	Local		104.068171	72,847.72	102.877970	72,014.58	-833.14	0.33
	Original Face:	70,000.000	Base	104.068171	72,847.72	102.877970	72,014.58	-833.14	0.33
651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.2	01 Apr 2026		
	20,000.000	Local		108.062950	21,612.59	104.074300	20,814.86	-797.73	0.10
		Base		108.062950	21,612.59	104.074300	20,814.86	-797.73	0.10
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	10,000.000	Local		105.738200	10,573.82	104.925400	10,492.54	-81.28	0.05
		Base		105.738200	10,573.82	104.925400	10,492.54	-81.28	0.05
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	10,000.000	Local		98.991400	9,899.14	101.413700	10,141.37	242.23	0.05
		Base		98.991400	9,899.14	101.413700	10,141.37	242.23	0.05
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	10,000.000	Local		100.016900	10,001.69	96.508700	9,650.87	-350.82	0.04
		Base		100.016900	10,001.69	96.508700	9,650.87	-350.82	0.04
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	20,000.000	Local		100.242500	20,048.50	96.201300	19,240.26	-808.24	0.09
		Base		100.242500	20,048.50	96.201300	19,240.26	-808.24	0.09

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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034			
		30,000.000	Local	130.622633	39,186.79	125.191500	37,557.45	-1,629.34	0.17
			Base	130.622633	39,186.79	125.191500	37,557.45	-1,629.34	0.17
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55				6.55	14 Mar 2037			
		40,000.000	Local	135.046600	54,018.64	129.125000	51,650.00	-2,368.64	0.24
		Original Face: 40,000.000	Base	135.046600	54,018.64	129.125000	51,650.00	-2,368.64	0.24
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5				2.5	22 Aug 2022			
		10,000.000	Local	102.003300	10,200.33	98.802900	9,880.29	-320.04	0.05
			Base	102.003300	10,200.33	98.802900	9,880.29	-320.04	0.05
76112BC65	RESIDENTIAL ASSET MORTGAGE PRO RAMP 2005 EFC4 M3				1.23611	25 Sep 2035			
		144,000.000	Local	97.544361	140,463.88	97.336420	140,164.44	-299.44	0.65
		Original Face: 144,000.000	Base	97.544361	140,463.88	97.336420	140,164.44	-299.44	0.65
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
		20,000.000	Local	125.866400	25,173.28	117.440500	23,488.10	-1,685.18	0.11
			Base	125.866400	25,173.28	117.440500	23,488.10	-1,685.18	0.11
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375				4.375	25 Mar 2020			
		30,000.000	Local	107.694000	32,308.20	106.555000	31,966.50	-341.70	0.15
			Base	107.694000	32,308.20	106.555000	31,966.50	-341.70	0.15
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4				4.0	10 May 2046			
		40,000.000	Local	98.510450	39,404.18	95.721800	38,288.72	-1,115.46	0.18
			Base	98.510450	39,404.18	95.721800	38,288.72	-1,115.46	0.18
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875				2.875	10 May 2026			
		20,000.000	Local	100.335400	20,067.08	97.238000	19,447.60	-619.48	0.09
			Base	100.335400	20,067.08	97.238000	19,447.60	-619.48	0.09
831641FH3	SMALL BUSINESS ADMINISTRATION SBIC 2017 10A 1				2.845	10 Mar 2027			
		130,000.000	Local	100.000000	130,000.00	100.376700	130,489.71	489.71	0.60
		Original Face: 130,000.000	Base	100.000000	130,000.00	100.376700	130,489.71	489.71	0.60
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.25	08 Nov 2042			
		200,000.000	Local	94.279315	188,558.63	98.025249	196,050.50	7,491.87	0.91
			Base	94.279315	188,558.63	98.025249	196,050.50	7,491.87	0.91

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857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	90,000.000	Local		108.550900	97,695.81	104.963600	94,467.24	-3,228.57	0.44
		Base		108.550900	97,695.81	104.963600	94,467.24	-3,228.57	0.44
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25					2.25	15 Sep 2026		
	10,000.000	Local		96.566800	9,656.68	91.832500	9,183.25	-473.43	0.04
		Base		96.566800	9,656.68	91.832500	9,183.25	-473.43	0.04
887317AK1	TIME WARNER INC COMPANY GUAR 03/21 4.75					4.75	29 Mar 2021		
	40,000.000	Local		109.446700	43,778.68	107.348300	42,939.32	-839.36	0.20
		Base		109.446700	43,778.68	107.348300	42,939.32	-839.36	0.20
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125	15 Feb 2021		
	20,000.000	Local		105.293850	21,058.77	104.033200	20,806.64	-252.13	0.10
		Base		105.293850	21,058.77	104.033200	20,806.64	-252.13	0.10
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	20,000.000	Local		109.245650	21,849.13	106.156000	21,231.20	-617.93	0.10
		Base		109.245650	21,849.13	106.156000	21,231.20	-617.93	0.10
90332UAA1	US AIRWAYS 1998 1A PASS PASS THRU CE 07/19 6.85					6.85	30 Jul 2019		
	1,792.370	Local		102.419143	1,835.73	102.000000	1,828.22	-7.51	0.01
	Original Face: 40,000.000	Base		102.419143	1,835.73	102.000000	1,828.22	-7.51	0.01
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	230,000.000	Local		112.201783	258,064.10	108.000000	248,400.00	-9,664.10	1.15
		Base		112.201783	258,064.10	108.000000	248,400.00	-9,664.10	1.15
911312AM8	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125					3.125	15 Jan 2021		
	10,000.000	Local		105.653800	10,565.38	103.647900	10,364.79	-200.59	0.05
		Base		105.653800	10,565.38	103.647900	10,364.79	-200.59	0.05
912810RD2	US TREASURY N/B 11/43 3.75					3.75	15 Nov 2043		
	360,000.000	Local		112.510369	405,037.33	113.789100	409,640.76	4,603.43	1.90
		Base		112.510369	405,037.33	113.789100	409,640.76	4,603.43	1.90
912810RG5	US TREASURY N/B 05/44 3.375					3.375	15 May 2044		
	315,000.000	Local		105.582724	332,585.58	106.714800	336,151.62	3,566.04	1.56
		Base		105.582724	332,585.58	106.714800	336,151.62	3,566.04	1.56

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912810RQ3	US TREASURY N/B 02/46 2.5	80,000.000	Local	88.627113	70,901.69	2.5	15 Feb 2046	798.31	0.33
			Base	88.627113	70,901.69	89.625000	71,700.00	798.31	0.33
912810RR1	TSY INFL IX N/B 02/46 1	143,456.600	Local	106.259356	152,436.06	1.0	15 Feb 2046	-6,799.06	0.67
		Original Face: 140,000.000	Base	106.259356	152,436.06	101.519900	145,637.00	-6,799.06	0.67
912810RU4	US TREASURY N/B 11/46 2.875	110,000.000	Local	95.075255	104,582.78	2.875	15 Nov 2046	2,147.25	0.49
			Base	95.075255	104,582.78	97.027300	106,730.03	2,147.25	0.49
912810RV2	US TREASURY N/B 02/47 3	10,000.000	Local	96.729700	9,672.97	3.0	15 Feb 2047	291.48	0.05
			Base	96.729700	9,672.97	99.644500	9,964.45	291.48	0.05
912828J76	US TREASURY N/B 03/22 1.75	2,500,000.000	Local	98.808815	2,470,220.38	1.75	31 Mar 2022	6,537.12	11.47
			Base	98.808815	2,470,220.38	99.070300	2,476,757.50	6,537.12	11.47
912828M56	US TREASURY N/B 11/25 2.25	70,000.000	Local	97.546771	68,282.74	2.25	15 Nov 2025	1,112.95	0.32
			Base	97.546771	68,282.74	99.136700	69,395.69	1,112.95	0.32
912828Q60	TSY INFL IX N/B 04/21 0.125	358,547.000	Local	100.736955	361,189.33	0.125	15 Apr 2021	1,055.01	1.68
		Original Face: 350,000.000	Base	100.736955	361,189.33	101.031200	362,244.34	1,055.01	1.68
912828S27	US TREASURY N/B 06/21 1.125	1,845,000.000	Local	97.284346	1,794,896.19	1.125	30 Jun 2021	-3,299.71	8.30
			Base	97.284346	1,794,896.19	97.105500	1,791,596.48	-3,299.71	8.30
912828S50	TSY INFL IX N/B 07/26 0.125	283,612.000	Local	98.227194	278,584.11	0.125	15 Jul 2026	-1,885.44	1.28
		Original Face: 280,000.000	Base	98.227194	278,584.11	97.562400	276,698.67	-1,885.44	1.28
912828U57	US TREASURY N/B 11/23 2.125	280,000.000	Local	99.445232	278,446.65	2.125	30 Nov 2023	590.71	1.29
			Base	99.445232	278,446.65	99.656200	279,037.36	590.71	1.29

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912828V72	US TREASURY N/B 01/22 1.875					1.875	31 Jan 2022		
	290,000.000	Local		99.503610	288,560.47	99.781200	289,365.48	805.01	1.34
		Base		99.503610	288,560.47	99.781200	289,365.48	805.01	1.34
912828V80	US TREASURY N/B 01/24 2.25					2.25	31 Jan 2024		
	150,000.000	Local		99.465980	149,198.97	100.312500	150,468.75	1,269.78	0.70
		Base		99.465980	149,198.97	100.312500	150,468.75	1,269.78	0.70
912828W48	US TREASURY N/B 02/24 2.125					2.125	29 Feb 2024		
	190,000.000	Local		99.540574	189,127.09	99.460900	188,975.71	-151.38	0.88
		Base		99.540574	189,127.09	99.460900	188,975.71	-151.38	0.88
912828W55	US TREASURY N/B 02/22 1.875					1.875	28 Feb 2022		
	10,000.000	Local		100.038400	10,003.84	99.785200	9,978.52	-25.32	0.05
		Base		100.038400	10,003.84	99.785200	9,978.52	-25.32	0.05
912828W71	WI TREASURY N/B 03/24 2.125					2.125	31 Mar 2024		
	160,000.000	Local		99.419588	159,071.34	99.410200	159,056.32	-15.02	0.74
		Base		99.419588	159,071.34	99.410200	159,056.32	-15.02	0.74
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	100,000.000	Local		98.709300	98,709.30	106.940000	106,940.00	8,230.70	0.50
		Base		98.709300	98,709.30	106.940000	106,940.00	8,230.70	0.50
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45					2.45	01 Nov 2022		
	10,000.000	Local		99.979300	9,997.93	96.458700	9,645.87	-352.06	0.04
		Base		99.979300	9,997.93	96.458700	9,645.87	-352.06	0.04
92343VDU5	VERIZON COMMUNICATIONS SR UNSECURED 03/37 5.25					5.25	16 Mar 2037		
	20,000.000	Local		103.980700	20,796.14	103.387000	20,677.40	-118.74	0.10
		Base		103.980700	20,796.14	103.387000	20,677.40	-118.74	0.10
92343VDV3	VERIZON COMMUNICATIONS SR UNSECURED 03/47 5.5					5.5	16 Mar 2047		
	20,000.000	Local		101.670200	20,334.04	104.814500	20,962.90	628.86	0.10
		Base		101.670200	20,334.04	104.814500	20,962.90	628.86	0.10
92343VDY7	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125					4.125	16 Mar 2027		
	60,000.000	Local		100.166333	60,099.80	101.694100	61,016.46	916.66	0.28
		Base		100.166333	60,099.80	101.694100	61,016.46	916.66	0.28

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92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.15	14 Dec 2025		
	20,000.000	Local		103.910500	20,782.10	100.345700	20,069.14	-712.96	0.09
		Base		103.910500	20,782.10	100.345700	20,069.14	-712.96	0.09
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	10,000.000	Local		111.328300	11,132.83	104.943900	10,494.39	-638.44	0.05
		Base		111.328300	11,132.83	104.943900	10,494.39	-638.44	0.05
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	60,000.000	Local		100.099550	60,059.73	100.060000	60,036.00	-23.73	0.28
		Base		100.099550	60,059.73	100.060000	60,036.00	-23.73	0.28
931142CM3	WAL MART STORES INC SR UNSECURED 04/38 6.2					6.2	15 Apr 2038		
	10,000.000	Local		138.711800	13,871.18	129.998900	12,999.89	-871.29	0.06
		Base		138.711800	13,871.18	129.998900	12,999.89	-871.29	0.06
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75					4.75	02 Oct 2043		
	10,000.000	Local		118.105500	11,810.55	111.199200	11,119.92	-690.63	0.05
		Base		118.105500	11,810.55	111.199200	11,119.92	-690.63	0.05
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	10,000.000	Local		102.324900	10,232.49	97.775900	9,777.59	-454.90	0.05
		Base		102.324900	10,232.49	97.775900	9,777.59	-454.90	0.05
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	60,000.000	Local		102.733583	61,640.15	100.912900	60,547.74	-1,092.41	0.28
		Base		102.733583	61,640.15	100.912900	60,547.74	-1,092.41	0.28
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	50,000.000	Local		106.610160	53,305.08	103.914400	51,957.20	-1,347.88	0.24
		Base		106.610160	53,305.08	103.914400	51,957.20	-1,347.88	0.24
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	50,000.000	Local		100.209620	50,104.81	96.847600	48,423.80	-1,681.01	0.22
		Base		100.209620	50,104.81	96.847600	48,423.80	-1,681.01	0.22
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	30,000.000	Local		99.988733	29,996.62	102.161900	30,648.57	651.95	0.14
		Base		99.988733	29,996.62	102.161900	30,648.57	651.95	0.14

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94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5				3.148	15 May 2048			
		60,000.000	Local	98.737883	59,242.73	99.736290	59,841.77	599.04	0.28
Original Face:		60,000.000	Base	98.737883	59,242.73	99.736290	59,841.77	599.04	0.28
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375				5.375	17 Oct 2023			
		200,000.000	Local	112.574515	225,149.03	110.577100	221,154.20	-3,994.83	1.02
			Base	112.574515	225,149.03	110.577100	221,154.20	-3,994.83	1.02
US DOLLAR Total									
		17,050,722.030	Local		17,328,703.46		17,304,902.14	-23,801.32	80.15
Original Face:		6,254,000.000	Base		17,328,703.46		17,304,902.14	-23,801.32	80.15
FIXED INCOME Total									
		17,050,722.030	Base		17,328,703.46		17,304,902.14	-23,801.32	80.15
Original Face:		6,254,000.000							

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Notional Par					Unit Price				% Fund

OPTIONS PURCHASED - CALLS

US DOLLAR									
								Exchange Rate:	1.000000
ADI0SK9K5	US 10YR FUT OPTN JUN17C 124.5 MAY17 124.5 CALL					26 May 2017			
1,000.000		1.000	Local	0.690750	690.75	0.921875	921.88	231.13	0.00
			Base	0.690750	690.75	0.921875	921.88	231.13	0.00
ADI0SL6P5	US 10YR FUT OPTN MAY17C 125 APR17 125 CALL					21 Apr 2017			
4,000.000		4.000	Local	0.358720	1,434.88	0.296875	1,187.50	-247.38	0.01
			Base	0.358720	1,434.88	0.296875	1,187.50	-247.38	0.01
ADI0SQ7W8	US 10YR FUT OPTN MAY17C 125.5 APR17 125.5 CALL					21 Apr 2017			
2,000.000		2.000	Local	0.331375	662.75	0.156250	312.50	-350.25	0.00
			Base	0.331375	662.75	0.156250	312.50	-350.25	0.00
ADI0SVTB9	US 10YR FUT OPTN MAY17C 123.5 APR17 123.5 CALL					21 Apr 2017			
1,000.000		1.000	Local	0.503250	503.25	1.203125	1,203.13	699.88	0.01
			Base	0.503250	503.25	1.203125	1,203.13	699.88	0.01
ADI0SWMZ1	US 10YR FUT OPTN MAY17C 124 APR17 124 CALL					21 Apr 2017			
2,000.000		2.000	Local	0.448565	897.13	0.812500	1,625.00	727.87	0.01
			Base	0.448565	897.13	0.812500	1,625.00	727.87	0.01
ADI0SWNT4	US BOND FUTR OPTN MAY17C 152 APR17 152 CALL					21 Apr 2017			
2,000.000		2.000	Local	0.893880	1,787.76	0.671875	1,343.75	-444.01	0.01
			Base	0.893880	1,787.76	0.671875	1,343.75	-444.01	0.01
ADI0SWPQ8	US 5YR FUTR OPTN MAY17C 118 APR17 118 CALL					21 Apr 2017			
4,000.000		4.000	Local	0.232938	931.75	0.179688	718.75	-213.00	0.00
			Base	0.232938	931.75	0.179688	718.75	-213.00	0.00
ADI0T2KH8	US BOND FUTR OPTN MAY17C 149 APR17 149 CALL					21 Apr 2017			
3,000.000		3.000	Local	1.107420	3,322.26	2.312500	6,937.50	3,615.24	0.03
			Base	1.107420	3,322.26	2.312500	6,937.50	3,615.24	0.03
ADI0T3CR3	US BOND FUTR OPTN MAY17C 148 APR17 148 CALL					21 Apr 2017			
1,000.000		1.000	Local	1.378250	1,378.25	3.109375	3,109.38	1,731.13	0.01
			Base	1.378250	1,378.25	3.109375	3,109.38	1,731.13	0.01

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
20,000.000		20.000		11,608.78		17,359.39	5,750.61	0.08
			Local					
			Base	11,608.78		17,359.39	5,750.61	0.08
OPTIONS PURCHASED - CALLS Total								
20,000.000		20.000	Base	11,608.78		17,359.39	5,750.61	0.08

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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OPTIONS PURCHASED - PUTS

US DOLLAR Exchange Rate: 1.000000

ADI0SS0L5	US 10YR FUT OPTN MAY17P 123.5 APR17 123.5 PUT					21 Apr 2017		
1,000.000		1.000	Local	440.75	0.140625	140.63	-300.12	0.00
			Base	440.75	0.140625	140.63	-300.12	0.00

US DOLLAR Total								
1,000.000		1.000	Local	440.75		140.63	-300.12	0.00
			Base	440.75		140.63	-300.12	0.00

OPTIONS PURCHASED - PUTS Total

1,000.000		1.000	Base	440.75		140.63	-300.12	0.00
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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - CALLS

US DOLLAR									Exchange Rate:	1.000000
ADI0RZLL7	US 10YR FUT OPTN JUN17C 127 MAY17 127 CALL					26 May 2017				
-9,000.000		-9.000	Local	0.326611	-2,939.50	0.218750	-1,968.75	970.75	0.01	
			Base	0.326611	-2,939.50	0.218750	-1,968.75	970.75	0.01	
ADI0S2P92	US 10YR FUT OPTN JUN17C 126 MAY17 126 CALL					26 May 2017				
-1,000.000		-1.000	Local	0.262380	-262.38	0.390625	-390.63	-128.25	0.00	
			Base	0.262380	-262.38	0.390625	-390.63	-128.25	0.00	
ADI0S9KX9	US BOND FUTR OPTN JUN17C 160 MAY17 160 CALL					26 May 2017				
-1,000.000		-1.000	Local	0.809250	-809.25	0.187500	-187.50	621.75	0.00	
			Base	0.809250	-809.25	0.187500	-187.50	621.75	0.00	
ADI0S9L26	US BOND FUTR OPTN JUN17C 155 MAY17 155 CALL					26 May 2017				
-2,000.000		-2.000	Local	0.871750	-1,743.50	0.734375	-1,468.75	274.75	0.01	
			Base	0.871750	-1,743.50	0.734375	-1,468.75	274.75	0.01	
ADI0SBFH5	US 5YR FUTR OPTN MAY17C 119.2 APR17 119.25 CALL					21 Apr 2017				
-4,000.000		-4.000	Local	0.153000	-612.00	0.015625	-62.50	549.50	0.00	
			Base	0.153000	-612.00	0.015625	-62.50	549.50	0.00	
ADI0SD7Y3	US 10YR FUT OPTN JUN17C 128 MAY17 128 CALL					26 May 2017				
-1,000.000		-1.000	Local	0.340500	-340.50	0.125000	-125.00	215.50	0.00	
			Base	0.340500	-340.50	0.125000	-125.00	215.50	0.00	
ADI0SJN63	US 10YR FUT OPTN JUN17C 127.5 MAY17 127.5 CALL					26 May 2017				
-8,000.000		-8.000	Local	0.250656	-2,005.25	0.156250	-1,250.00	755.25	0.01	
			Base	0.250656	-2,005.25	0.156250	-1,250.00	755.25	0.01	
ADI0SJNF3	US 5YR FUTR OPTN MAY17C 118.7 APR17 118.75 CALL					21 Apr 2017				
-1,000.000		-1.000	Local	0.137380	-137.38	0.039063	-39.06	98.32	0.00	
			Base	0.137380	-137.38	0.039063	-39.06	98.32	0.00	
ADI0SQ7R9	US 10YR FUT OPTN MAY17C 124.5 APR17 124.5 CALL					21 Apr 2017				
-2,000.000		-2.000	Local	0.236335	-472.67	0.515625	-1,031.25	-558.58	0.00	
			Base	0.236335	-472.67	0.515625	-1,031.25	-558.58	0.00	

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Issue has not been redenominated but Local is converted

Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ADI0SR8L9	US BOND FUTR OPTN JUN17C 154 MAY17 154 CALL					26 May 2017		
-1,000.000		-1.000	Local 1.043630	-1,043.63	0.968750	-968.75	74.88	0.00
			Base 1.043630	-1,043.63	0.968750	-968.75	74.88	0.00
ADI0SRXM9	US 10YR FUT OPTN JUN17C 126.5 MAY17 126.5 CALL					26 May 2017		
-2,000.000		-2.000	Local 0.387375	-774.75	0.296875	-593.75	181.00	0.00
			Base 0.387375	-774.75	0.296875	-593.75	181.00	0.00
ADI0STTN8	US 5YR FUTR OPTN MAY17C 117.7 APR17 117.75 CALL					21 Apr 2017		
-1,000.000		-1.000	Local 0.098310	-98.31	0.289063	-289.06	-190.75	0.00
			Base 0.098310	-98.31	0.289063	-289.06	-190.75	0.00
ADI0STV21	US 5YR FUTR OPTN JUN17C 118.2 MAY17 118.25 CALL					26 May 2017		
-3,000.000		-3.000	Local 0.340500	-1,021.50	0.335938	-1,007.81	13.69	0.00
			Base 0.340500	-1,021.50	0.335938	-1,007.81	13.69	0.00
ADI0STV96	US BOND FUTR OPTN MAY17C 153 APR17 153 CALL					21 Apr 2017		
-1,000.000		-1.000	Local 0.660810	-660.81	0.406250	-406.25	254.56	0.00
			Base 0.660810	-660.81	0.406250	-406.25	254.56	0.00
ADI0T01F7	US BOND FUTR OPTN JUN17C 152 MAY17 152 CALL					26 May 2017		
-1,000.000		-1.000	Local 0.715500	-715.50	1.609375	-1,609.38	-893.88	0.01
			Base 0.715500	-715.50	1.609375	-1,609.38	-893.88	0.01
ADI0T0316	US 5YR FUTR OPTN MAY17C 117.5 APR17 117.5 CALL					21 Apr 2017		
-2,000.000		-2.000	Local 0.246750	-493.50	0.429688	-859.38	-365.88	0.00
			Base 0.246750	-493.50	0.429688	-859.38	-365.88	0.00
ADI0T03R9	US 10YR FUT OPTN JUN17C 125 MAY17 125 CALL					26 May 2017		
-2,000.000		-2.000	Local 0.403000	-806.00	0.703125	-1,406.25	-600.25	0.01
			Base 0.403000	-806.00	0.703125	-1,406.25	-600.25	0.01
ADI0T04B3	US BOND FUTR OPTN JUN17C 153 MAY17 153 CALL					26 May 2017		
-2,000.000		-2.000	Local 0.621750	-1,243.50	1.250000	-2,500.00	-1,256.50	0.01
			Base 0.621750	-1,243.50	1.250000	-2,500.00	-1,256.50	0.01
ADI0T0GD6	US 5YR FUTR OPTN JUN17C 118 MAY17 118 CALL					26 May 2017		
-1,000.000		-1.000	Local 0.254560	-254.56	0.429688	-429.69	-175.13	0.00
			Base 0.254560	-254.56	0.429688	-429.69	-175.13	0.00

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
-45,000.000		-45.000		-16,434.49		-16,593.76	-159.27	0.08
				-16,434.49		-16,593.76	-159.27	0.08
OPTIONS WRITTEN - CALLS Total								
-45,000.000		-45.000		-16,434.49		-16,593.76	-159.27	0.08

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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OPTIONS WRITTEN - PUTS

US DOLLAR								Exchange Rate:	1.000000
ADI0S7J31	US 5YR FUTR OPTN MAY17P 115 APR17 115 PUT					21 Apr 2017			
-1,000.000		-1.000	Local	0.184250	-184.25	0.007813	-7.81	176.44	0.00
			Base	0.184250	-184.25	0.007813	-7.81	176.44	0.00
ADI0SBGL5	US 5YR FUTR OPTN MAY17P 116 APR17 116 PUT					21 Apr 2017			
-4,000.000		-4.000	Local	0.170578	-682.31	0.015625	-62.50	619.81	0.00
			Base	0.170578	-682.31	0.015625	-62.50	619.81	0.00
ADI0SJN71	US 10YR FUT OPTN JUN17P 119.5 MAY17 119.5 PUT					26 May 2017			
-5,000.000		-5.000	Local	0.234250	-1,171.25	0.031250	-156.25	1,015.00	0.00
			Base	0.234250	-1,171.25	0.031250	-156.25	1,015.00	0.00
US DOLLAR Total									
-10,000.000		-10.000	Local		-2,037.81		-226.56	1,811.25	0.00
			Base		-2,037.81		-226.56	1,811.25	0.00
OPTIONS WRITTEN - PUTS Total									
-10,000.000		-10.000	Base		-2,037.81		-226.56	1,811.25	0.00

& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
FUND Total								
-34,000.000	21,292,649.020	Base		21,564,241.65		21,547,542.80	-16,698.85	99.96
Original Face:	6,254,000.000							

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										

FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217						17 Dec 2018			
6.000	1,500,000.000	Local	1,469,850.00	1,468,357.00	97.990000	1,493.00		1,043.00	450.00	
		Base	1,469,850.00		97.990000	1,493.00		1,043.00	450.00	0.00

ADI0QTN14	US 5YR NOTE (CBT) JUN17 XCBT 20170630						30 Jun 2017			
11.000	1,100,000.000	Local	1,294,992.19	1,292,487.80	117.726563	2,504.39		699.70	1,804.69	
		Base	1,294,992.19		117.726563	2,504.39		699.70	1,804.69	0.01

ADI0QV5Q4	US 2YR NOTE (CBT) JUN17 XCBT 20170630						30 Jun 2017			
16.000	3,200,000.000	Local	3,463,250.02	3,462,461.22	108.226563	788.80		-461.22	1,250.02	
		Base	3,463,250.02		108.226563	788.80		-461.22	1,250.02	0.01

US DOLLAR Total										
33.000	5,800,000.000	Local	6,228,092.21	6,223,306.02		4,786.19		1,281.48	3,504.71	
		Base				4,786.19		1,281.48	3,504.71	0.02

FUTURES LONG Total										
33.000	5,800,000.000	Base				4,786.19		1,281.48	3,504.71	0.02

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										

FUTURES SHORT

US DOLLAR										
									Exchange Rate:	1.000000
99ZE98396	90DAY EUR FUTR DEC19 XCME 20191216						16 Dec 2019			
-6.000	-1,500,000.000	Local	-1,465,275.00	-1,463,643.00	97.685000	-1,632.00		-1,257.00	-375.00	
		Base	-1,465,275.00		97.685000	-1,632.00		-1,257.00	-375.00	0.00
AD10QTN6	US 10YR NOTE (CBT)JUN17 XCBT 20170621						21 Jun 2017			
-15.000	-1,500,000.000	Local	-1,868,437.50	-1,861,615.32	124.562500	-6,822.18		-3,540.93	-3,281.25	
		Base	-1,868,437.50		124.562500	-6,822.18		-3,540.93	-3,281.25	0.02
AD10QZDS2	US LONG BOND(CBT) JUN17 XCBT 20170621						21 Jun 2017			
-3.000	-300,000.000	Local	-452,531.25	-451,310.56	150.843750	-1,220.69		-283.19	-937.50	
		Base	-452,531.25		150.843750	-1,220.69		-283.19	-937.50	0.00
AD10RGW37	US 10YR ULTRA FUT JUN17 XCBT 20170621						21 Jun 2017			
-3.000	-300,000.000	Local	-401,671.88	-399,266.07	133.890625	-2,405.81		-1,515.18	-890.63	
		Base	-401,671.88		133.890625	-2,405.81		-1,515.18	-890.63	0.00
US DOLLAR Total										
-27.000	-3,600,000.000	Local	-4,187,915.63	-4,175,834.95		-12,080.68		-6,596.30	-5,484.38	
		Base				-12,080.68		-6,596.30	-5,484.38	0.03
FUTURES SHORT Total										
-27.000	-3,600,000.000	Base				-12,080.68		-6,596.30	-5,484.38	0.03

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: March 31, 2017

View Date: April 3, 2017

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Expiration Date							
Contracts	Notional Par	Prior Accum Gn/Ls	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Margin Variation	% Fund	
FUTURES Total									
6.000	2,200,000.000		Base			-7,294.49	-5,314.82	-1,979.67	0.04

Holdings

Currency Summary

As of: *March 31, 2017*

QS EMERGING MKTS FD LIQ TRUST

QS INVESTORS LLC

FUND: 0993

View Date: *April 3, 2017*



STATE STREET

Base Currency:USD - USD

Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
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***** No Activity for This Fund *****