



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
175,858.37	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	175,858.37	175,858.37	0	2.89
11,815,968.17	CUSIP # 94975P405 WELLS FARGO GOVERNMENT MMF-INSTL	11,815,968.17	11,815,968.17	18	0.00
		11,991,826.54	11,991,826.54	18	2.89
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	1,859.29
3,000,000	CUSIP # 03785DQT6 APPLE INC A1/P1 03/27/2017	2,993,140.17	2,993,140.17	5	1,774.08
3,000,000	CUSIP # 12665JP94 CVS HEALTH CORP A2/P2 02/09/2017	2,994,936.83	2,994,936.83	5	1,898.68
3,000,000	CUSIP # 2284K0Q16 CROWN POINT CAPITAL CO A1/P1 03/01/2017	2,993,253.50	2,993,253.50	5	2,248.81
3,000,000	CUSIP # 26244HP15 DUKE ENERGY CORP A2/P2 02/01/2017	2,994,356.83	2,994,356.83	5	3,297.95
3,000,000	CUSIP # 3454G0PD4 FORD MOTOR CREDIT CORP A2/P2 02/13/2017	2,994,453.50	2,994,453.50	5	2,248.57
3,000,000	CUSIP # 44890MP63 HYUNDAI CAPITAL AMERICA INC A2/P2 02/06/2017	2,994,195.17	2,994,195.17	5	3,185.56
3,000,000	CUSIP # 63873JQD5 NATIXIS NY SA A1/P1 03/13/2017	2,993,403.50	2,993,403.50	5	1,319.29

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HB&T SHORT TERM INCOME FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,000,000	CUSIP # 89233GQD1 TOYOTA MOTOR CREDIT CORP A1/P1 03/13/2017	2,994,378.50	2,994,378.50	5	1,124.29
		26,942,821.50	26,942,821.50	41	18,956.52
GUARANTEED CONTRACTS					
4,841,725.44	CUSIP # 119123404 FORTIS INSTITUTIONAL INCOME PLUS FUND #711	4,841,725.44	4,841,725.44	7	0.00
5,084,320.87	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,084,320.87	5,084,320.87	8	0.00
		9,926,046.31	9,926,046.31	15	0.00
U S GOVERNMENT OBLIGATIONS					
2,000,000	CUSIP # 912828A91 UNITED STATES TREASURY NOTES .75% 01/15/2017	2,000,280.00	1,999,996.93	3	6,929.35
2,000,000	CUSIP # 912828SJ0 UNITED STATES TREASURY NOTES .875% 02/28/2017	2,001,340.00	2,001,160.37	3	5,946.13
3,000,000	CUSIP # 912828SM3 UNITED STATES TREASURY NOTES 1% 03/31/2017	3,003,720.00	3,002,963.37	5	7,664.84
3,000,000	CUSIP # 912828SS0 UNITED STATES TREASURY NOTES .875% 04/30/2017	3,003,420.00	3,003,508.89	5	4,495.86
3,000,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 5/31/2017 .625% 05/31/2017	3,000,240.00	3,001,299.52	5	1,648.35
		13,009,000.00	13,008,929.08	20	26,684.53



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10/01/2016 through 12/31/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
988.74	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	988.74	988.74	0	0.00
		988.74	988.74	0	0.00
U S GOVERNMENT OBLIGATIONS					
200,000	CUSIP # 912828M64 UNITED STATES TREASURY NOTES 1.25% 11/15/2018	200,304.00	201,184.05	5	324.59
200,000	CUSIP # 912828P95 UNITED STATES TREASURY NOTES 1% 03/15/2019	198,938.00	201,441.16	5	596.69
200,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 5/31/2017 .625% 05/31/2017	200,016.00	199,990.67	5	109.89
200,000	CUSIP # 912828UJ7 UNITED STATES TREASURY NOTES .875% 01/31/2018	199,852.00	199,944.14	5	732.34
200,000	CUSIP # 912828UZ1 UNITED STATES TREASURY NOTES .625% 04/30/2018	199,024.00	198,886.48	5	214.09
200,000	CUSIP # 912828VQ0 UNITED STATES TREASURY NOTES 1.375% 07/31/2018	200,890.00	201,601.42	5	1,150.82
		1,199,024.00	1,203,047.92	30	3,128.42
CORPORATE BONDS					
200,000	CUSIP # 00206RBM3 AT&T INC 1.4% 12/01/2017	199,560.00	199,728.59	5	233.33

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10/01/2016 through 12/31/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
200,000	CUSIP # 031162BQ2 AMGEN INC 2.125% 05/15/2017	200,652.00	200,612.80	5	543.06
300,000	CUSIP # 035229CW1 ANHEUSER BUSCH CO INC 5% 03/01/2019	319,377.00	297,856.30	8	4,958.33
200,000	CUSIP # 06051GFJ3 BANK OF AMERICA CORP SR UNSECURED MTN 1.7% 08/25/2017	200,268.00	200,240.62	5	1,190.00
300,000	CUSIP # 084670BD9 BERKSHIRE HATHAWAY INC 1.9% 01/31/2017	300,156.00	300,160.24	7	2,375.00
100,000	CUSIP # 172967JH5 CITIGROUP INC 1.8% 02/05/2018	99,944.00	100,035.50	2	730.00
100,000	CUSIP # 172967JN2 CITIGROUP INC 1.7% 04/27/2018	99,780.00	99,766.62	2	302.22
200,000	CUSIP # 345397WR0 FORD MOTOR CREDIT CORP 1.724% 12/06/2017	199,848.00	199,456.52	5	239.44
350,000	CUSIP # 36962G5W0 GENERAL ELECTRIC CAPITAL CORP 2.3% 04/27/2017	351,337.00	350,250.48	9	1,431.11
200,000	CUSIP # 377372AD9 GLAXOSMITHKLINE CAP INC SR UNSECURED 5.65% 05/15/2018	210,802.00	211,766.15	5	1,443.89
200,000	CUSIP # 38141GRC0 GOLDMAN SACHS GROUP INC SR UNSECURED 2.375% 01/22/2018	201,190.00	201,497.33	5	2,097.92
100,000	CUSIP # 48126EAA5 JP MORGAN CHASE & CO SR UNSECURED 2% 08/15/2017	100,371.00	100,390.05	2	755.56
200,000	CUSIP # 92343VBP8 VERIZON COMMUNICATIONS 3.65% 09/14/2018	206,604.00	205,554.96	5	2,169.72

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10/01/2016 through 12/31/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,689,889.00	2,667,316.16	67	18,469.58
	MUTUAL FUNDS - FIXED INCOME				
628	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	71,070.76	70,078.90	2	0.00
		71,070.76	70,078.90	2	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
51,270.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	51,270.90	51,270.90	1	0.00
		51,270.90	51,270.90	1	0.00



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10/01/2016 through 12/31/2016
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
414,134.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	414,134.34	414,134.34	6	0.00
		414,134.34	414,134.34	6	0.00
COMMON TRUST FUNDS - EQUITY					
73,624.73	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	6,393,895.50	6,080,334.78	94	0.00
		6,393,895.50	6,080,334.78	94	0.00



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10/01/2016 through 12/31/2016
XXXXXX6219
HB&T LARGE CAP GROWTH INDEX FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
323,221.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	323,221.19	323,221.19	4	0.00
		323,221.19	323,221.19	4	0.00
COMMON TRUST FUNDS - EQUITY					
401,672	CUSIP # 06739T630 BLACKROCK RUSSELL 1000 GROWTH FUND F	7,671,935.20	7,091,780.63	96	0.00
		7,671,935.20	7,091,780.63	96	0.00



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XXXXXX6193
HB&T LARGE CAP VALUE INDEX FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
65,182.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	65,182.64	65,182.64	3	0.00
		65,182.64	65,182.64	3	0.00
COMMON TRUST FUNDS - EQUITY					
69,124.15	CUSIP # 06739Q339 BLACKROCK RUSSELL 1000 VALUE FUND F	1,967,681.14	1,686,285.12	97	0.00
		1,967,681.14	1,686,285.12	97	0.00



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10/01/2016 through 12/31/2016
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
41.04	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	41.04	41.04	0	0.00
1,928,781.33	CUSIP # 922906300 VANGUARD FEDERAL MONEY MARKET FUND	1,928,781.33	1,928,781.33	46	0.00
		1,928,822.37	1,928,822.37	46	0.00
MUTUAL FUNDS - FIXED INCOME					
19,215	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,935,334.80	1,943,754.61	47	0.00
		1,935,334.80	1,943,754.61	47	0.00
COMMON TRUST FUNDS - FIXED INCOME					
84,619.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	84,619.15	84,619.15	2	0.00
		84,619.15	84,619.15	2	0.00
COMMON TRUST FUNDS - EQUITY					
1,546.95	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	119,328.63	81,586.29	3	0.00
3,916.32	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	83,195.56	73,399.96	2	0.00
		202,524.19	154,986.25	5	0.00



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XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21.83	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	21.83	21.83	0	0.00
		21.83	21.83	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,453	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	101,071.73	105,608.74	3	265.76
		101,071.73	105,608.74	3	265.76
MUTUAL FUNDS - EQUITY					
881	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	30,702.85	31,627.11	1	0.00
		30,702.85	31,627.11	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,831.82	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	150,984.18	150,498.13	5	0.00
751,806	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	751,806.00	751,806.00	25	0.00
114,709.38	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,134,297.51	1,113,479.08	38	0.00

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XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,408.78	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	59,408.78	59,408.78	2	0.00
		2,096,496.47	2,075,191.99	71	0.00
COMMON TRUST FUNDS - EQUITY					
4,252.51	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	328,030.12	275,735.93	11	0.00
10,504.65	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	223,153.43	200,546.91	8	0.00
5,645.82	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	102,172.72	95,669.03	3	0.00
11,725.53	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	71,309.98	64,581.39	2	0.00
		724,666.25	636,533.26	25	0.00



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XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21.76	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	21.76	21.76	0	0.00
		21.76	21.76	0	0.00
MUTUAL FUNDS - FIXED INCOME					
31,843	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	932,066.90	1,048,328.25	9	2,450.76
		932,066.90	1,048,328.25	9	2,450.76
MUTUAL FUNDS - EQUITY					
8,141	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	283,713.85	291,119.76	3	0.00
		283,713.85	291,119.76	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
72,519.22	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,398,047.28	1,381,203.35	14	0.00
315,329	CUSIP # 06739Q750 BLACKROCK SHORT-TERM INVESTMENT FUND (FORMERLY MONEY MKT FOR EBT)	315,329.00	315,329.00	3	0.00
47,913.6	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	473,791.05	465,729.80	5	0.00

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XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
204,855.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	204,855.86	204,855.86	2	0.00
		2,392,023.19	2,367,118.01	23	0.00
COMMON TRUST FUNDS - EQUITY					
39,406.13	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,039,710.06	2,516,658.57	29	0.00
97,311.72	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,067,222.06	2,063,931.48	20	0.00
52,465.78	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	949,476.11	879,814.91	9	0.00
108,728.51	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	661,243.31	684,421.12	6	0.00
		6,717,651.54	6,144,826.08	65	0.00



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SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
20.56	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	20.56	20.56	0	0.00
		20.56	20.56	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,416	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	187,800.81	195,946.90	8	493.80
		187,800.81	195,946.90	8	493.80
MUTUAL FUNDS - EQUITY					
2,262	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	78,830.70	79,506.87	3	0.00
		78,830.70	79,506.87	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
14,606.12	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	281,581.16	280,425.11	11	0.00
44,683.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	44,683.08	44,683.08	2	0.00
		326,264.24	325,108.19	13	0.00
COMMON TRUST FUNDS - EQUITY					
10,975.95	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	846,662.83	723,360.66	34	0.00

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SMART FUNDS 2040

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27,145.51	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	576,660.21	536,448.54	23	0.00
14,622.68	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	264,627.44	252,094.61	11	0.00
30,296.39	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	184,250.53	170,166.26	7	0.00
		1,872,201.01	1,682,070.07	76	0.00



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10/01/2016 through 12/31/2016
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
33.43	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	33.43	33.43	0	0.00
		33.43	33.43	0	0.00
MUTUAL FUNDS - FIXED INCOME					
7,819	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	228,867.60	261,081.03	5	601.78
		228,867.60	261,081.03	5	601.78
MUTUAL FUNDS - EQUITY					
4,848	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	168,952.80	176,385.43	3	0.00
		168,952.80	176,385.43	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
17,794.11	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	343,040.19	338,934.53	7	0.00
90,020.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	90,020.55	90,020.55	2	0.00
		433,060.74	428,955.08	9	0.00
COMMON TRUST FUNDS - EQUITY					
23,483.04	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,811,434.74	1,471,525.16	37	0.00

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XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57,970.96	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,231,494.49	1,237,433.51	25	0.00
31,208.38	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	564,779.77	528,588.72	12	0.00
64,761.61	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	393,854.21	439,236.65	8	0.00
		4,001,563.21	3,676,784.04	83	0.00



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10/01/2016 through 12/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
250,105.71	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	250,105.71	250,105.71	2	0.00
		250,105.71	250,105.71	2	0.00
COMMON STOCK					
4,922	CUSIP # 00130H105 AES CORPORATION	57,193.64	46,357.88	1	0.00
1,346	CUSIP # 00206R102 AT&T INC	57,245.38	43,853.63	1	0.00
3,839	CUSIP # 002444107 AVX CORP	60,003.57	45,402.73	1	0.00
1,843	CUSIP # 002535300 AARON'S INC	58,957.57	41,583.87	1	50.68
1,581	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	57,089.91	59,155.64	1	0.00
264	CUSIP # 00508Y102 ACUITY BRANDS	60,947.04	60,774.48	1	0.00
309	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	52,258.08	47,288.67	0	18.54
429	CUSIP # 00817Y108 AETNA INC	53,200.29	46,114.75	1	0.00
1,340	CUSIP # 011659109 ALASKA AIR GROUP INC	118,898.20	104,813.99	1	0.00
1,060	CUSIP # 02209S103 ALTRIA GROUP INC	71,677.20	60,567.15	1	646.60

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1,457	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	68,027.33	59,394.73	1	0.00
856	CUSIP # 025676206 AMERICAN EQUITY INVNT LIFE HL	19,294.24	19,726.64	0	0.00
1,480	CUSIP # 034164103 THE ANDERSONS, INC	66,156.00	45,721.78	1	236.80
332	CUSIP # 036752103 ANTHEM INC	47,731.64	45,622.17	0	0.00
436	CUSIP # 037833100 APPLE INC	50,497.52	45,587.97	0	0.00
1,268	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	57,884.20	45,208.59	1	0.00
2,188	CUSIP # 045487105 ASSOCIATED BANC-CORP	54,043.60	39,869.58	1	0.00
507	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	26,440.05	24,217.61	0	0.00
4,107	CUSIP # 050095108 ATWOOD OCEANICS INC	53,924.91	42,385.97	1	0.00
776	CUSIP # 05329W102 AUTONATION INC	37,752.40	45,593.06	0	0.00
738	CUSIP # 053611109 AVERY DENNISON CORP	51,822.36	45,316.46	0	0.00
2,019	CUSIP # 053807103 AVNET INC	96,124.59	86,893.66	1	0.00
1,030	CUSIP # 081437105 BEMIS COMPANY	49,254.60	45,662.83	0	0.00
319	CUSIP # 097023105 BOEING CO	49,661.92	44,656.33	0	0.00

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1,824	CUSIP # 110394103 BRISTOW GROUP INC	37,355.52	47,420.69	0	0.00
3,150	CUSIP # 12504L109 CBRE GROUP INC	99,193.50	105,123.62	1	0.00
1,442	CUSIP # 12514G108 CDW CORP OF DELAWARE	75,113.78	58,881.22	1	0.00
1,314	CUSIP # 126117100 CNA FINANCIAL CORP	54,531.00	44,967.48	1	0.00
2,150	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	41,172.50	39,652.10	0	0.00
984	CUSIP # 128030202 CAL-MAINE FOODS, INC	43,468.20	46,243.18	0	0.00
380	CUSIP # 147528103 CASEYS GENERAL STORES INC	45,174.40	43,971.81	0	0.00
4,339	CUSIP # 156431108 CENTURY ALUMINUM COMPANY	37,141.84	18,897.46	0	0.00
5,904	CUSIP # 17163B102 CIBER, INC	3,730.15	19,963.48	0	0.00
486	CUSIP # 189054109 CLOROX COMPANY	58,329.72	60,410.79	1	0.00
1,344	CUSIP # 19239V302 COGENT COMM HOLDINGS INC	55,574.40	45,429.71	1	0.00
2,986	CUSIP # 201723103 COMMERCIAL METALS COMPANY	65,035.08	40,799.19	1	0.00
1,572	CUSIP # 203668108 COMMUNITY HEALT SYSTEMS INC	8,787.48	40,163.94	0	0.00
2,318	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	27,468.30	62,538.87	0	0.00

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432	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	66,229.92	60,124.38	1	0.00
1,209	CUSIP # 216831107 COOPER TIRE & RUBBER	46,969.65	42,278.44	0	0.00
4,305	CUSIP # 222795106 COUSINS PROPERTIES INC	36,635.55	40,358.31	0	0.00
524	CUSIP # 231021106 CUMMINS INC	71,615.08	46,793.39	1	0.00
405	CUSIP # 233326107 DST SYSTEMS INC	43,395.75	39,340.72	0	0.00
1,964	CUSIP # 237266101 DARLING INTERNATIONAL INC	25,355.24	20,571.97	0	0.00
914	CUSIP # 247361702 DELTA AIR LINES INC	44,959.66	29,477.82	0	0.00
659	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	59,751.53	47,981.66	1	349.27
668	CUSIP # 267475101 DYCOM INDUSTRIES INC	53,633.72	45,730.40	1	0.00
741	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	29,343.60	19,752.32	0	0.00
494	CUSIP # 30212P303 EXPEDIA INC	55,960.32	59,295.68	1	0.00
532	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	36,596.28	45,565.87	0	0.00
384	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	62,757.12	60,297.74	1	0.00
6,336	CUSIP # 318672706 FIRST BANCORP PUERTO RICO	41,880.96	28,714.14	0	0.00

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393	CUSIP # 33767D105 FIRST CASH INC	18,471.00	13,701.45	0	0.00
3,142	CUSIP # 360271100 FULTON FINANCIAL CORP	59,069.60	40,152.55	1	314.20
1,642	CUSIP # 36467W109 GAMESTOP CORP CL A	41,476.92	55,225.64	0	0.00
1,068	CUSIP # 375558103 GILEAD SCIENCES, INC	76,479.48	91,536.20	1	0.00
1,100	CUSIP # 377316104 GLATFELTER (P.H.)CO	26,279.00	20,080.41	0	137.50
1,404	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	43,341.48	34,397.87	0	0.00
645	CUSIP # 393657101 GREENBRIER COMPANIES INC	26,799.75	20,227.78	0	0.00
1,311	CUSIP # 40416E103 HCI GROUP INC	51,758.28	44,347.95	0	0.00
3,949	CUSIP # 40434L105 HP INC	58,603.16	45,927.47	1	524.03
1,067	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	97,107.67	81,083.53	1	0.00
555	CUSIP # 420877201 HAYNES INTERNATIONAL INC	23,859.45	19,719.35	0	0.00
886	CUSIP # 423452101 HELMERICH & PAYNE	68,576.40	68,404.99	1	0.00
468	CUSIP # 437076102 HOME DEPOT INC	62,749.44	49,618.96	1	0.00
3,888	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	51,399.36	41,490.31	0	311.04

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366	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	67,413.54	41,530.82	1	0.00
250	CUSIP # 45665Q103 INFINITY PROPERTY & CASUALTY	21,975.00	19,388.46	0	0.00
1,567	CUSIP # 459044103 INTERNATIONAL BANCSHARES CORP	63,933.60	40,693.54	1	0.00
1,170	CUSIP # 461203101 INVACARE CORP	15,268.50	19,945.54	0	14.63
2,448	CUSIP # 46269C102 IRIDIUM COMMUNICATIONS INC	23,500.80	20,472.59	0	0.00
4,742	CUSIP # 477143101 JETBLUE AIRWAYS CORP	106,315.64	70,259.46	1	0.00
294	CUSIP # 48020Q107 JONES LANG LASALLE INC	29,705.76	44,563.55	0	0.00
3,328	CUSIP # 48666K109 K B HOME	52,615.68	40,209.24	0	0.00
1,263	CUSIP # 488152208 KELLY SERVICES CL A ORD	28,947.96	20,038.68	0	0.00
1,093	CUSIP # 488401100 KEMPER CORPORATION	48,419.90	39,271.10	0	0.00
791	CUSIP # 49803T300 KITE REALTY GROUP TRUST	18,572.68	19,991.51	0	0.00
2,579	CUSIP # 501044101 KROGER COMPANY	89,001.29	72,507.58	1	0.00
645	CUSIP # 501797104 L BRANDS INC	42,466.80	60,722.01	0	0.00
877	CUSIP # 521865204 LEAR CORPORATION	116,088.49	89,064.73	1	0.00

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496	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	123,970.24	105,769.56	1	0.00
608	CUSIP # 548661107 LOWES COS INC	43,240.96	41,863.61	0	0.00
675	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	28,518.75	19,863.63	0	0.00
894	CUSIP # 56585A102 MARATHON PETROLEUM CORP	45,012.90	40,530.29	0	0.00
878	CUSIP # 58933Y105 MERCK & CO INC	51,687.86	45,781.49	0	412.66
1,649	CUSIP # 61945C103 MOSAIC CO/THE	48,365.17	45,754.89	0	0.00
4,216	CUSIP # 629377508 NRG ENERGY INC	51,688.16	48,868.50	0	0.00
38	CUSIP # 62944T105 NVR INC	63,422.00	60,075.94	1	0.00
1,386	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	51,891.84	47,199.88	0	0.00
1,266	CUSIP # 63935N107 NAVIGANT CONSULTING INC	33,143.88	21,127.61	0	0.00
1,214	CUSIP # 67018T105 NU SKIN ENTERPRISES	58,004.92	52,028.39	1	0.00
1,754	CUSIP # 670837103 OGE ENERGY CORP	58,671.30	46,143.36	1	0.00
242	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	67,375.22	48,688.99	1	0.00
1,528	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	59,592.00	42,885.60	1	0.00

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2,192	CUSIP # 680223104 OLD REPUBLIC INTL CORP	41,648.00	35,727.95	0	0.00
2,362	CUSIP # 680665205 OLIN CORP	60,490.82	40,614.95	1	0.00
610	CUSIP # 681919106 OMNICOM GROUP INC	51,917.10	44,844.78	0	335.50
4,435	CUSIP # 684060106 ORANGE SPON ADR	67,145.90	53,296.42	1	144.38
1,337	CUSIP # 69349H107 PNM RESOURCES INC	45,859.10	39,666.83	0	0.00
951	CUSIP # 695263103 PACWEST BANCORP	51,772.44	39,537.42	0	0.00
679	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	44,623.88	45,407.46	0	0.00
538.044	CUSIP # 70156Q107 PARKWAY INC	11,971.48	286.84	0	0.00
2,734	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	73,599.28	41,134.36	1	0.00
1,428	CUSIP # 717081103 PFIZER INC	46,381.44	39,194.39	0	0.00
570	CUSIP # 718546104 PHILLIPS 66	49,253.70	41,435.61	0	0.00
9,204	CUSIP # 720279108 PIER 1 IMPORTS INC	78,602.16	46,227.73	1	0.00
670	CUSIP # 737446104 POST HOLDINGS INC	53,861.30	40,948.12	1	0.00
1,447	CUSIP # 743315103 PROGRESSIVE CORP	51,368.50	45,072.30	0	0.00

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1,199	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	52,612.12	46,353.63	0	0.00
3,180	CUSIP # 74733V100 QEP RESOURCES INC	58,543.80	43,576.81	1	0.00
652	CUSIP # 74834L100 QUEST DIAGNOSTICS	59,918.80	35,658.01	1	0.00
461	CUSIP # 74909E106 QUORUM HEALTH CORPORATION	3,351.47	391.77	0	0.00
114	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	41,848.26	58,641.65	0	0.00
1,434	CUSIP # 758932107 REGIS CORPORATION	20,821.68	20,194.67	0	0.00
1,511	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	120,184.94	87,254.67	1	0.00
3,117	CUSIP # 76009N100 RENT A CENTER INC	35,066.25	94,718.77	0	0.00
2,212	CUSIP # 78573M104 SABRE CORP	55,189.40	60,418.19	1	0.00
984	CUSIP # 801056102 SANMINA CORPORATION	36,063.60	20,016.52	0	0.00
714	CUSIP # 817070501 SENECA FOOD CORP CL A	28,595.70	20,602.46	0	0.00
238	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	63,960.12	62,654.43	1	0.00
1,059	CUSIP # 830879102 SKYWEST INC	38,600.55	14,894.45	0	52.95
2,517	CUSIP # 844741108 SOUTHWEST AIRLINES	125,447.28	106,493.39	1	251.70

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7,278	CUSIP # 85254C305 STAGE STORES INC	31,804.86	67,722.33	0	0.00
1,239	CUSIP # 860372101 STEWART INFORMATION SERVICES	57,093.12	45,141.92	1	0.00
1,703	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	27,299.09	19,759.08	0	0.00
504	CUSIP # 87162W100 SYNNEX CORPORATION	60,994.08	43,724.83	1	0.00
1,302	CUSIP # 878237106 TECH DATA CORPORATION	110,253.36	83,086.67	1	0.00
3,366	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	97,176.42	85,456.57	1	0.00
448	CUSIP # 881609101 TESORO CORPORATION	39,177.60	34,419.03	0	0.00
1,110	CUSIP # 882508104 TEXAS INSTRUMENTS INC	80,996.70	60,121.25	1	0.00
816	CUSIP # 885160101 THOR INDUSTRIES INC	81,640.80	45,097.37	1	269.28
1,243	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	60,944.29	59,821.70	1	124.30
409	CUSIP # 89417E109 TRAVELERS COS INC	50,069.78	44,777.32	0	0.00
1,722	CUSIP # 896522109 TRINITY INDUSTRIES, INC	47,802.72	47,829.97	0	0.00
3,247	CUSIP # 899035505 TUESDAY MORNING CORP	17,533.80	20,925.23	0	0.00
532	CUSIP # 910340108 UNITED FIRE GROUP INC	26,158.44	19,968.15	0	0.00

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393	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	56,367.99	60,350.11	1	0.00
1,194	CUSIP # 913456109 UNIVERSAL CORPORATION	76,117.50	62,921.70	1	0.00
390	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	41,488.20	45,684.65	0	0.00
653	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	44,612.96	33,406.43	0	0.00
1,311	CUSIP # 92210H105 VANTIV INC CL A	78,161.82	61,322.15	1	0.00
1,000	CUSIP # 92343V104 VERIZON COMMUNICATIONS	53,380.00	47,313.46	1	0.00
3,410	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	55,242.00	39,963.14	1	0.00
1,715	CUSIP # 938824109 WASHINGTON FEDERAL INC	58,910.25	39,806.55	1	0.00
765	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	51,981.75	45,648.13	0	382.50
544	CUSIP # 981419104 WORLD ACCEPTANCE CORP	34,968.32	19,604.04	0	0.00
8,055	CUSIP # 98212B103 WPX ENERGY INC	117,361.35	45,799.49	1	0.00
3,048	CUSIP # G9456A100 GOLAR LNG LTD	69,921.12	72,272.07	1	152.40
		7,914,185.71	6,820,879.48	75	4,728.96
FOREIGN STOCK					
10,029	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	67,896.33	72,350.89	1	0.00

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15,292.815	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	79,216.78	73,255.21	1	0.00
2,877	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	102,939.06	72,591.85	1	0.00
717	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	88,879.32	107,257.55	1	0.00
3,474	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	110,751.12	94,997.92	1	648.45
1,246	CUSIP # 16941R108 CHINA PETROLEUM & CHEMICAL CORP ADR	88,490.92	94,591.53	1	0.00
3,416	CUSIP # 225401108 CREDIT SUISSE GROUP ADR	48,882.96	71,761.61	0	0.00
1,256	CUSIP # 257559203 DOMTAR CORP	49,021.68	50,401.01	0	521.24
2,492	CUSIP # 26874R108 ENI SPA (ADR)	80,342.08	99,284.08	1	0.00
1,884	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	75,699.12	72,093.22	1	0.00
11,875	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	73,150.00	62,074.14	1	0.00
18,427	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	66,152.93	64,667.48	1	0.00
1,880	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	79,091.60	47,536.23	1	0.00
13,431	CUSIP # 65535H208 NOMURA HOLDINGS INC SPON ADR	79,242.90	73,093.70	1	0.00

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2,104	CUSIP # 693483109 POSCO ADR	110,565.20	113,031.82	1	0.00
1,137	CUSIP # 71646E100 PETROCHINA CO LTD- ADR	83,796.90	100,873.56	1	0.00
2,681	CUSIP # 73755L107 POTASH CORPORATION OF SASKATCHEWAN	48,499.29	45,824.89	0	0.00
2,572	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	98,919.12	72,588.97	1	0.00
1,627	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	88,476.26	98,655.20	1	0.00
2,798	CUSIP # 803866300 SASOL LTD SPONS ADR	79,994.82	75,131.03	1	0.00
2,221	CUSIP # 824596100 SHINHAN FINANCIAL GROUP ADR	83,598.44	83,506.09	1	0.00
5,390	CUSIP # 85771P102 STATEOIL HYDRO ADR	98,313.60	107,458.49	1	0.00
9,779	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	74,711.56	69,388.57	1	0.00
1,657	CUSIP # 89151E109 TOTAL SA SPON ADR	84,457.29	85,507.08	1	915.39
607	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	71,140.40	73,332.71	1	0.00
223	CUSIP # G3223R108 EVEREST RE GROUP LTD	48,257.20	27,926.60	0	0.00
403	CUSIP # M8737E108 TARO PHARMACEUTICAL IND LTD	42,423.81	60,594.07	0	0.00

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8,092	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	73,799.04	73,092.79	1	0.00
1,793	CUSIP # P16994132 BANCO LATINOAMERICANO DE COME	52,785.92	41,671.48	1	0.00
970	CUSIP # P31076105 COPA HOLDINGS SA CL A	88,105.10	67,230.74	1	0.00
4,850	CUSIP # Y1771G102 COSTAMARE INC	27,160.00	46,508.09	0	0.00
3,030	CUSIP # Y75638109 SEASPAN CORP	27,694.20	53,525.44	0	0.00
		2,372,454.95	2,351,804.04	23	2,085.08



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SHORT TERM INVESTMENTS					
14,870.45	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	14,870.45	14,870.45	4	0.00
		14,870.45	14,870.45	4	0.00
COMMON STOCK					
24	CUSIP # 002444107 AVX CORP	375.12	328.80	0	0.00
13	CUSIP # 002535300 AARON'S INC	415.87	300.19	0	0.55
12	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	433.32	470.94	0	0.00
7	CUSIP # 011659109 ALASKA AIR GROUP INC	621.11	468.88	0	0.00
3	CUSIP # 01748X102 ALLEGiant TRAVEL	499.20	447.37	0	0.00
6	CUSIP # 018522300 ALLETE INC	385.14	313.68	0	0.00
9	CUSIP # 018802108 ALLIANT ENERGY CORP	341.01	271.55	0	0.00
5	CUSIP # 020002101 ALLSTATE CORPORATION	370.60	328.00	0	2.31
1	CUSIP # 02079K305 ALPHABET INC	792.45	755.73	0	0.00
5	CUSIP # 025537101 AMERICAN ELECTRIC POWER	314.80	292.61	0	0.00

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23	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	348.91	364.81	0	0.00
3	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	373.83	322.73	0	0.00
3	CUSIP # 031162100 AMGEN INC	438.63	479.41	0	0.00
3	CUSIP # 036752103 ANTHEM INC	431.31	404.92	0	0.00
5	CUSIP # 037833100 APPLE INC	579.10	567.21	0	0.00
6	CUSIP # 038336103 APTARGROUP INC	440.70	442.19	0	0.00
5	CUSIP # 049560105 ATMOS ENERGY CORP	370.75	295.57	0	0.00
6	CUSIP # 053611109 AVERY DENNISON CORP	421.32	416.97	0	0.00
8	CUSIP # 053807103 AVNET INC	380.88	331.36	0	0.00
9	CUSIP # 081437105 BEMIS COMPANY	430.38	427.87	0	0.00
2	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	325.96	297.44	0	0.00
1	CUSIP # 09247X101 BLACKROCK INC	380.54	330.88	0	0.00
36	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	449.64	371.80	0	3.08
7	CUSIP # 12503M108 CBOE HOLDINGS INC	517.23	440.34	0	0.00

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7	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	512 . 82	458 . 73	0	0 . 00
10	CUSIP # 128030202 CAL-MAINE FOODS, INC	441 . 75	453 . 30	0	0 . 00
7	CUSIP # 14149Y108 CARDINAL HEALTH INC	503 . 79	566 . 48	0	3 . 14
4	CUSIP # 147528103 CASEYS GENERAL STORES INC	475 . 52	419 . 34	0	0 . 00
8	CUSIP # 163072101 CHEESECAKE FACTORY	479 . 04	392 . 80	0	0 . 00
3	CUSIP # 16359R103 CHEMED CORP	481 . 23	326 . 68	0	0 . 00
3	CUSIP # 166764100 CHEVRON CORP	353 . 10	291 . 60	0	0 . 00
10	CUSIP # 171340102 CHURCH & DWIGHT CO INC	441 . 90	447 . 06	0	0 . 00
4	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	303 . 00	250 . 12	0	3 . 84
8	CUSIP # 172755100 CIRRUS LOGIC INC	452 . 32	259 . 38	0	0 . 00
11	CUSIP # 17275R102 CISCO SYSTEMS INC	332 . 42	301 . 06	0	0 . 00
4	CUSIP # 189054109 CLOROX COMPANY	480 . 08	485 . 45	0	0 . 00
11	CUSIP # 212485106 CONVERGYS CORPORATION	270 . 16	270 . 44	0	0 . 99
11	CUSIP # 216831107 COOPER TIRE & RUBBER	427 . 35	410 . 04	0	0 . 00

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11	CUSIP # 218681104 CORE-MARK HOLDING CO INC	473 .77	406 .93	0	0 .00
5	CUSIP # 21870Q105 CORESITE REALTY CORP	396 .85	333 .61	0	4 .00
14	CUSIP # 219350105 CORNING INC	339 .78	266 .38	0	0 .00
4	CUSIP # 22160K105 COSTCO WHOLESALE CORP	640 .44	600 .94	0	0 .00
5	CUSIP # 229899109 CULLEN FROST BANKERS INC	441 .15	306 .59	0	0 .00
4	CUSIP # 233326107 DST SYSTEMS INC	428 .60	479 .28	0	0 .00
4	CUSIP # 233331107 DTE ENERGY CO	394 .04	331 .83	0	4 .13
15	CUSIP # 251893103 DEVRY INC	468 .00	299 .13	0	0 .00
6	CUSIP # 253393102 DICKS SPORTING GOODS INC	318 .60	210 .55	0	0 .00
8	CUSIP # 256677105 DOLLAR GENERAL CORP	592 .56	576 .97	0	2 .00
6	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	544 .02	520 .18	0	4 .77
6	CUSIP # 262037104 DRIL QUIP INC	360 .30	364 .77	0	0 .00
5	CUSIP # 267475101 DYCOM INDUSTRIES INC	401 .45	388 .36	0	0 .00
8	CUSIP # 268948106 EAGLE BANCORP INC	487 .60	394 .63	0	0 .00

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4	CUSIP # 278865100 ECOLAB INC	468 .88	466 .12	0	2 .59
5	CUSIP # 281020107 EDISON INTERNATIONAL	359 .95	304 .23	0	2 .71
6	CUSIP # 285512109 ELECTRONIC ARTS INC	472 .56	425 .70	0	0 .00
10	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	340 .90	276 .50	0	0 .00
5	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	562 .25	467 .49	0	0 .00
6	CUSIP # 30040W108 EVERSOURCE ENERGY	331 .38	313 .08	0	0 .00
5	CUSIP # 30212P303 EXPEDIA INC	566 .40	594 .22	0	0 .00
9	CUSIP # 302130109 EXPEDITORS INTL WASH INC	476 .64	427 .46	0	0 .00
4	CUSIP # 30231G102 EXXON MOBIL CORPORATION	361 .04	340 .95	0	0 .00
3	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	490 .29	457 .31	0	0 .00
8	CUSIP # 336433107 FIRST SOLAR INC	256 .72	414 .04	0	0 .00
7	CUSIP # 343412102 FLUOR CORP	367 .64	337 .93	0	2 .10
7	CUSIP # 344849104 FOOT LOCKER INC	496 .23	458 .20	0	0 .00
12	CUSIP # 36467W109 GAMESTOP CORP CL A	303 .12	345 .05	0	0 .00

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3	CUSIP # 369550108 GENERAL DYNAMICS CORP	517.98	425.09	0	0.00
6	CUSIP # 371532102 GENESCO INC	372.60	343.51	0	0.00
19	CUSIP # 371901109 GENTEX CORP	374.11	301.90	0	0.00
5	CUSIP # 372460105 GENUINE PARTS CO	477.70	472.30	0	4.60
18	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	446.58	449.26	0	0.00
4	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	364.04	305.11	0	0.00
8	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	456.00	276.55	0	0.00
10	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	391.70	359.41	0	0.00
5	CUSIP # 423452101 HELMERICH & PAYNE	387.00	291.92	0	0.00
5	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	443.90	349.73	0	0.00
15	CUSIP # 432748101 HILLTOP HOLDINGS INC	447.00	294.44	0	0.00
14	CUSIP # 440452100 HORMEL FOODS CORP	487.34	449.63	0	0.00
34	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	449.48	376.30	0	4.16
7	CUSIP # 448579102 HYATT HOTELS CORP CL A	386.82	318.76	0	0.00

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3	CUSIP # 44930G107 ICU MEDICAL INC	442 .05	337 .83	0	0 .00
9	CUSIP # 45073V108 ATT INC	347 .13	306 .06	0	0 .00
45	CUSIP # 45667G103 INFINERA CORP	382 .05	478 .76	0	0 .00
9	CUSIP # 458140100 INTEL CORPORATION	326 .43	276 .23	0	0 .00
3	CUSIP # 466032109 J&J SNACK FOODS	400 .29	357 .92	0	1 .26
5	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	576 .05	537 .27	0	0 .00
9	CUSIP # 488401100 KEMPER CORPORATION	398 .70	297 .36	0	0 .00
5	CUSIP # 497266106 KIRBY CORP	332 .50	326 .78	0	0 .00
14	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	462 .70	382 .06	0	0 .00
18	CUSIP # 501044101 KROGER COMPANY	621 .18	591 .75	0	0 .00
6	CUSIP # 515098101 LANDSTAR SYSTEMS INC	511 .80	373 .16	0	0 .00
4	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	406 .44	408 .30	0	0 .00
2	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	499 .88	452 .56	0	0 .00
45	CUSIP # 55272X102 MFA FINANCIAL INC	343 .35	308 .31	0	9 .00

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7	CUSIP # 55306N104 MKS INSTRUMENTS INC	415 . 80	255 . 18	0	0 . 00
20	CUSIP # 55345K103 MRC GLOBAL INC	405 . 20	266 . 76	0	0 . 00
8	CUSIP # 562750109 MANHATTAN ASSOCIATES	424 . 24	435 . 53	0	0 . 00
8	CUSIP # 56585A102 MARATHON PETROLEUM CORP	402 . 80	298 . 08	0	0 . 00
3	CUSIP # 58155Q103 MCKESSON CORPORATION	421 . 35	524 . 81	0	1 . 40
5	CUSIP # 58933Y105 MERCK & CO INC	294 . 35	273 . 40	0	3 . 76
19	CUSIP # 595112103 MICRON TECHNOLOGY INC	416 . 48	213 . 57	0	0 . 00
2	CUSIP # 608190104 MOHAWK INDUSTRIES INC	399 . 36	396 . 51	0	0 . 00
8	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	354 . 64	346 . 60	0	1 . 52
6	CUSIP # 617700109 MORNINGSTAR INC	441 . 36	475 . 81	0	0 . 00
9	CUSIP # 635017106 NATIONAL BEVERAGE	459 . 72	397 . 25	0	21 . 00
3	CUSIP # 638904102 NAVIGATORS GROUP INC	353 . 25	257 . 62	0	0 . 00
7	CUSIP # 640491106 NEOGEN CORP	462 . 00	385 . 81	0	0 . 00
12	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	426 . 00	372 . 77	0	4 . 85

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9	CUSIP # 651639106 NEWMONT MINING CORP	306 . 63	166 . 12	0	0 . 00
10	CUSIP # 654106103 NIKE INC CLASS B	508 . 30	567 . 67	0	2 . 88
3	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	324 . 21	256 . 17	0	0 . 00
3	CUSIP # 666807102 NORTHROP GRUMMAN CORP	697 . 74	528 . 03	0	0 . 00
2	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	556 . 82	544 . 03	0	0 . 00
6	CUSIP # 671044105 OSI SYSTEMS INC	456 . 72	442 . 24	0	0 . 00
5	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	428 . 95	324 . 65	0	0 . 00
19	CUSIP # 680223104 OLD REPUBLIC INTL CORP	361 . 00	332 . 57	0	0 . 00
4	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	466 . 08	341 . 84	0	0 . 00
9	CUSIP # 704326107 PAYCHEX INC	547 . 92	484 . 61	0	0 . 00
4	CUSIP # 718546104 PHILLIPS 66	345 . 64	313 . 27	0	0 . 00
22	CUSIP # 72147K108 PILGRIMS PRIDE CORP	417 . 78	457 . 00	0	0 . 00
4	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	312 . 12	252 . 73	0	0 . 00
8	CUSIP # 74144T108 T ROWE PRICE GROUP INC	602 . 08	545 . 02	0	0 . 00

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8	CUSIP # 74164M108 PRIMERICA INC	553 .20	419 .60	0	0 .00
11	CUSIP # 743315103 PROGRESSIVE CORP	390 .50	336 .04	0	0 .00
6	CUSIP # 743606105 PROSPERITY BANCSHARES INC	430 .68	294 .22	0	3 .06
8	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	351 .04	319 .72	0	0 .00
2	CUSIP # 74460D109 PUBLIC STORAGE INC	447 .00	435 .24	0	0 .00
6	CUSIP # 74736K101 QORVO INC	316 .38	299 .63	0	0 .00
12	CUSIP # 74762E102 QUANTA SERVICES INC	418 .20	273 .38	0	0 .00
4	CUSIP # 74834L100 QUEST DIAGNOSTICS	367 .60	293 .34	0	0 .00
4	CUSIP # 755111507 RAYTHEON COMPANY	568 .00	493 .97	0	2 .93
12	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	585 .36	507 .38	0	0 .00
16	CUSIP # 775711104 ROLLINS INC	540 .48	444 .70	0	0 .00
8	CUSIP # 778296103 ROSS STORES INC	524 .80	454 .41	0	0 .00
3	CUSIP # 800013104 SANDERSON FARMS INC	282 .72	232 .76	0	0 .00
12	CUSIP # 801056102 SANMINA CORPORATION	439 .80	269 .72	0	0 .00

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5	CUSIP # 80589M102 SCANA CORPORATION	366 . 40	291 . 66	0	4 . 03
3	CUSIP # 806407102 HENRY SCHEIN INC	455 . 13	456 . 25	0	0 . 00
8	CUSIP # 816300107 SELECTIVE INSURANCE ORD	344 . 40	270 . 26	0	0 . 00
21	CUSIP # 830566105 SKECHERS USA INC	516 . 18	529 . 41	0	0 . 00
12	CUSIP # 833551104 SNYDERS-LANCE INC	460 . 08	396 . 86	0	0 . 00
14	CUSIP # 844741108 SOUTHWEST AIRLINES	697 . 76	536 . 15	0	2 . 10
8	CUSIP # 867914103 SUNTRUST BANKS INC	438 . 80	305 . 94	0	0 . 00
12	CUSIP # 871237103 SYKES ENTERPRISES INC	346 . 32	350 . 30	0	0 . 00
3	CUSIP # 87162W100 SYNNEX CORPORATION	363 . 06	286 . 71	0	0 . 00
7	CUSIP # 872540109 TJX COMPANIES INC	525 . 91	504 . 40	0	0 . 00
4	CUSIP # 878237106 TECH DATA CORPORATION	338 . 72	249 . 35	0	0 . 00
3	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	369 . 00	287 . 79	0	0 . 00
12	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	346 . 44	305 . 23	0	0 . 00
10	CUSIP # 882681109 TEXAS ROADHOUSE	482 . 40	378 . 01	0	0 . 00

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2	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	282 . 20	286 . 75	0	0 . 45
5	CUSIP # 885160101 THOR INDUSTRIES INC	500 . 25	276 . 80	0	1 . 65
11	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	437 . 25	355 . 65	0	1 . 53
10	CUSIP # 891092108 TORO COMPANY	559 . 50	401 . 81	0	1 . 75
10	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	490 . 30	478 . 44	0	1 . 50
3	CUSIP # 89417E109 TRAVELERS COS INC	367 . 26	345 . 15	0	0 . 00
14	CUSIP # 896522109 TRINITY INDUSTRIES, INC	388 . 64	250 . 14	0	0 . 00
4	CUSIP # 902494103 TYSON FOODS INC CL A	246 . 72	223 . 19	0	0 . 00
13	CUSIP # 902653104 UDR INC	474 . 24	468 . 63	0	0 . 00
2	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	509 . 88	365 . 00	0	0 . 00
3	CUSIP # 904708104 UNIFIRST CORP	430 . 95	327 . 67	0	0 . 15
6	CUSIP # 910047109 UNITED AIRLINES	437 . 28	266 . 56	0	0 . 00
8	CUSIP # 911163103 UNITED NATURAL FOODS INC	381 . 76	364 . 98	0	0 . 00
9	CUSIP # 911684108 US CELLULAR	393 . 48	355 . 18	0	0 . 00

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6	CUSIP # 913456109 UNIVERSAL CORPORATION	382 . 50	328 . 79	0	0 . 00
3	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	306 . 54	214 . 53	0	0 . 00
6	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	409 . 92	329 . 33	0	0 . 00
8	CUSIP # 92210H105 VANTIV INC CL A	476 . 96	413 . 38	0	0 . 00
6	CUSIP # 92826C839 VISA INC CL A	468 . 12	459 . 79	0	0 . 00
8	CUSIP # 94106L109 WASTE MANAGEMENT INC	567 . 28	465 . 91	0	0 . 00
6	CUSIP # 948849104 WEIS MARKETS INC	401 . 04	287 . 00	0	0 . 00
14	CUSIP # 950755108 WERNER ENTERPRISES INC	377 . 30	382 . 27	0	0 . 84
6	CUSIP # 95709T100 WESTAR ENERGY INC	338 . 10	242 . 43	0	3 . 42
6	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	407 . 70	290 . 27	0	3 . 00
6	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	335 . 94	282 . 32	0	0 . 00
17	CUSIP # 966837106 WHOLE FOODS MKT	522 . 92	514 . 58	0	0 . 00
9	CUSIP # 969904101 WILLIAMS-SONOMA INC	435 . 51	486 . 05	0	0 . 00
7	CUSIP # 981475106 WORLD FUEL SERVICES CORP	321 . 37	311 . 69	0	0 . 66

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8	CUSIP # 98389B100 XCEL ENERGY INC	325 .60	297 .57	0	2 .72
		76,837 .65	67,110 .36	19	120 .43
FOREIGN STOCK					
3	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	316 .32	371 .40	0	0 .00
6	CUSIP # 063671101 BANK OF MONTREAL	431 .52	359 .12	0	0 .00
8	CUSIP # 064149107 BANK OF NOVA SCOTIA	445 .44	400 .76	0	4 .42
6	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	404 .40	372 .57	0	0 .00
14	CUSIP # 138006309 CANON INC SPONS ADR	393 .96	438 .54	0	0 .00
24	CUSIP # 251566105 DEUTSCHE TELEKOM	410 .40	410 .13	0	0 .00
3	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	311 .82	344 .85	0	0 .00
9	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	346 .59	365 .40	0	6 .43
9	CUSIP # 433578507 HITACHI LTD ADR	486 .00	461 .64	0	0 .00
14	CUSIP # 438128308 HONDA MOTORS LTD ADR	408 .66	439 .39	0	0 .00
11	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	400 .51	398 .34	0	0 .00

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8	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	429 . 60	443 . 73	0	0 . 00
16	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	364 . 00	345 . 30	0	0 . 00
5	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	358 . 70	383 . 87	0	0 . 00
9	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	378 . 63	356 . 83	0	0 . 00
20	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	400 . 00	403 . 56	0	0 . 00
70	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	336 . 70	440 . 46	0	0 . 00
10	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	358 . 60	473 . 45	0	0 . 00
6	CUSIP # 780087102 ROYAL BANK OF CANADA	406 . 26	332 . 03	0	0 . 00
9	CUSIP # 83084V106 SKY PLC SPONSORED ADR	441 . 18	510 . 92	0	0 . 00
18	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	427 . 68	422 . 32	0	0 . 00
20	CUSIP # 87969N204 TELSTRA CORP ADR	365 . 20	411 . 73	0	0 . 00
10	CUSIP # 884903105 THOMSON REUTERS CORP	437 . 80	376 . 34	0	0 . 00
9	CUSIP # 891160509 TORONTO-DOMINION BANK	444 . 06	388 . 67	0	0 . 00
3	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	351 . 60	347 . 50	0	0 . 00

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14	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	342.02	450.76	0	10.26
3	CUSIP # G1151C101 ACCENTURE PLC	351.39	335.82	0	0.00
3	CUSIP # H1467J104 CHUBB LIMITED	396.36	358.91	0	2.07
5	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	428.90	425.06	0	0.00
2	CUSIP # Y09827109 BROADCOM LTD	353.54	310.96	0	0.00
		11,727.84	11,880.36	3	23.18
MUTUAL FUNDS - FIXED INCOME					
190	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	21,502.30	21,705.26	5	0.00
180	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	21,092.40	20,980.81	5	0.00
59	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	7,028.67	7,349.04	2	0.00
378	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	39,621.96	40,825.71	10	0.00
804	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	85,497.36	87,833.29	21	0.00
325	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	35,161.75	35,336.52	9	0.00

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247	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	25,920.18	26,110.78	6	0.00
1,040	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	24,294.40	23,912.87	6	0.00
263	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	7,432.38	7,481.37	2	0.00
698	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	18,134.04	18,329.47	4	0.00
461	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	12,894.17	12,435.17	3	0.00
		298,579.61	302,300.29	74	0.00
MUTUAL FUNDS - EQUITY					
32	CUSIP # 78463V107 SPDR GOLD TRUST	3,507.52	3,995.43	1	0.00
107	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	3,828.46	3,776.07	1	0.00
		7,335.98	7,771.50	2	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
75,516.03	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	75,516.03	75,516.03	2	9.96
		75,516.03	75,516.03	2	9.96
COMMON STOCK					
436	CUSIP # 002444107 AVX CORP	6,814.68	5,716.52	0	0.00
237	CUSIP # 002535300 AARON'S INC	7,581.63	6,173.33	0	6.82
173	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	6,247.03	6,449.74	0	0.00
108	CUSIP # 011659109 ALASKA AIR GROUP INC	9,582.84	7,322.39	0	0.00
46	CUSIP # 01748X102 ALLEGiant TRAVEL	7,654.40	7,094.53	0	0.00
101	CUSIP # 018522300 ALLETE INC	6,483.19	5,232.61	0	0.00
114	CUSIP # 018802108 ALLIANT ENERGY CORP	4,319.46	3,614.53	0	0.00
79	CUSIP # 020002101 ALLSTATE CORPORATION	5,855.48	5,110.29	0	27.39
10	CUSIP # 02079K305 ALPHABET INC	7,924.50	7,652.48	0	0.00
85	CUSIP # 025537101 AMERICAN ELECTRIC POWER	5,351.60	5,116.53	0	0.00

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337	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	5,112.29	5,475.02	0	0.00
49	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	6,105.89	5,201.21	0	0.00
46	CUSIP # 031162100 AMGEN INC	6,725.66	7,296.31	0	0.00
44	CUSIP # 036752103 ANTHEM INC	6,325.88	6,042.61	0	0.00
68	CUSIP # 037833100 APPLE INC	7,875.76	7,451.23	0	0.00
92	CUSIP # 038336103 APTARGROUP INC	6,757.40	6,885.11	0	0.00
59	CUSIP # 049560105 ATMOS ENERGY CORP	4,374.85	3,659.39	0	0.00
91	CUSIP # 053611109 AVERY DENNISON CORP	6,390.02	6,375.36	0	0.00
107	CUSIP # 053807103 AVNET INC	5,094.27	4,544.20	0	0.00
139	CUSIP # 081437105 BEMIS COMPANY	6,646.98	6,720.94	0	0.00
38	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,193.24	5,245.65	0	0.00
15	CUSIP # 09247X101 BLACKROCK INC	5,708.10	5,190.69	0	0.00
474	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	5,920.26	4,804.64	0	27.39
110	CUSIP # 12503M108 CBOE HOLDINGS INC	8,127.90	6,980.66	0	0.00

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101	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	7,399.26	6,910.34	0	0.00
156	CUSIP # 128030202 CAL-MAINE FOODS, INC	6,891.30	6,975.91	0	0.00
99	CUSIP # 14149Y108 CARDINAL HEALTH INC	7,125.03	8,130.24	0	44.44
59	CUSIP # 147528103 CASEYS GENERAL STORES INC	7,013.92	6,627.89	0	0.00
120	CUSIP # 163072101 CHEESECAKE FACTORY	7,185.60	6,046.23	0	0.00
43	CUSIP # 16359R103 CHEMED CORP	6,897.63	5,420.72	0	0.00
53	CUSIP # 166764100 CHEVRON CORP	6,238.10	4,715.20	0	0.00
148	CUSIP # 171340102 CHURCH & DWIGHT CO INC	6,540.12	6,701.73	0	0.00
58	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	4,393.50	3,632.11	0	55.68
113	CUSIP # 172755100 CIRRUS LOGIC INC	6,389.02	3,685.62	0	0.00
172	CUSIP # 17275R102 CISCO SYSTEMS INC	5,197.84	4,825.31	0	0.00
61	CUSIP # 189054109 CLOROX COMPANY	7,321.22	7,745.53	0	0.00
198	CUSIP # 212485106 CONVERGYS CORPORATION	4,862.88	5,051.49	0	17.82
158	CUSIP # 216831107 COOPER TIRE & RUBBER	6,138.30	5,513.23	0	0.00

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168	CUSIP # 218681104 CORE-MARK HOLDING CO INC	7,235.76	6,519.94	0	0.00
81	CUSIP # 21870Q105 CORESITE REALTY CORP	6,428.97	5,265.90	0	64.80
231	CUSIP # 219350105 CORNING INC	5,606.37	4,615.52	0	0.00
50	CUSIP # 22160K105 COSTCO WHOLESALE CORP	8,005.50	7,437.60	0	0.00
61	CUSIP # 229899109 CULLEN FROST BANKERS INC	5,382.03	3,462.14	0	0.00
60	CUSIP # 233326107 DST SYSTEMS INC	6,429.00	6,802.65	0	0.00
58	CUSIP # 233331107 DTE ENERGY CO	5,713.58	4,907.29	0	50.33
261	CUSIP # 251893103 DEVRY INC	8,143.20	4,831.95	0	0.00
77	CUSIP # 253393102 DICKS SPORTING GOODS INC	4,088.70	3,199.65	0	0.00
109	CUSIP # 256677105 DOLLAR GENERAL CORP	8,073.63	8,010.19	0	27.25
84	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	7,616.28	7,178.67	0	46.64
108	CUSIP # 262037104 DRIL QUIP INC	6,485.40	6,339.11	0	0.00
74	CUSIP # 267475101 DYCOM INDUSTRIES INC	5,941.46	5,447.95	0	0.00
122	CUSIP # 268948106 EAGLE BANCORP INC	7,435.90	6,060.32	0	0.00

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63	CUSIP # 278865100 ECOLAB INC	7,384.86	7,218.19	0	24.42
76	CUSIP # 281020107 EDISON INTERNATIONAL	5,471.24	4,914.97	0	41.23
90	CUSIP # 285512109 ELECTRONIC ARTS INC	7,088.40	6,092.08	0	0.00
176	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	5,999.84	5,092.46	0	0.00
70	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	7,871.50	6,477.53	0	0.00
101	CUSIP # 30040W108 EVERSOURCE ENERGY	5,578.23	5,237.52	0	0.00
66	CUSIP # 30212P303 EXPEDIA INC	7,476.48	7,650.58	0	0.00
138	CUSIP # 302130109 EXPEDITORS INTL WASH INC	7,308.48	6,642.45	0	0.00
63	CUSIP # 30231G102 EXXON MOBIL CORPORATION	5,686.38	5,077.75	0	0.00
44	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	7,190.92	6,917.23	0	0.00
111	CUSIP # 336433107 FIRST SOLAR INC	3,561.99	6,742.74	0	0.00
85	CUSIP # 343412102 FLUOR CORP	4,464.20	4,214.78	0	18.90
105	CUSIP # 344849104 FOOT LOCKER INC	7,443.45	6,743.98	0	0.00
218	CUSIP # 36467W109 GAMESTOP CORP CL A	5,506.68	6,845.27	0	0.00

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49	CUSIP # 369550108 GENERAL DYNAMICS CORP	8,460.34	6,791.86	0	0.00
110	CUSIP # 371532102 GENESCO INC	6,831.00	6,711.84	0	0.00
249	CUSIP # 371901109 GENTEX CORP	4,902.81	3,921.20	0	0.00
71	CUSIP # 372460105 GENUINE PARTS CO	6,783.34	6,615.74	0	48.66
267	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	6,624.27	6,814.64	0	0.00
58	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	5,278.58	4,710.67	0	0.00
124	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	7,068.00	4,691.69	0	0.00
152	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	5,953.84	5,495.77	0	0.00
65	CUSIP # 423452101 HELMERICH & PAYNE	5,031.00	3,430.16	0	0.00
83	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	7,368.74	6,509.24	0	0.00
268	CUSIP # 432748101 HILLTOP HOLDINGS INC	7,986.40	5,055.04	0	0.00
202	CUSIP # 440452100 HORMEL FOODS CORP	7,031.62	7,104.21	0	0.00
444	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	5,869.68	5,019.30	0	37.28
89	CUSIP # 448579102 HYATT HOTELS CORP CL A	4,918.14	4,235.18	0	0.00

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48	CUSIP # 44930G107 ICU MEDICAL INC	7,072.80	5,119.59	0	0.00
122	CUSIP # 45073V108 ATT INC	4,705.54	4,279.61	0	0.00
666	CUSIP # 45667G103 INFINERA CORP	5,654.34	8,433.60	0	0.00
145	CUSIP # 458140100 INTEL CORPORATION	5,259.15	4,762.90	0	0.00
50	CUSIP # 466032109 J&J SNACK FOODS	6,671.50	5,584.27	0	21.00
65	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	7,488.65	6,834.03	0	0.00
153	CUSIP # 488401100 KEMPER CORPORATION	6,777.90	4,852.52	0	0.00
97	CUSIP # 497266106 KIRBY CORP	6,450.50	6,067.54	0	0.00
210	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	6,940.50	5,741.80	0	0.00
258	CUSIP # 501044101 KROGER COMPANY	8,903.58	8,598.35	0	0.00
88	CUSIP # 515098101 LANDSTAR SYSTEMS INC	7,506.40	5,417.13	0	0.00
59	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	5,994.99	6,089.14	0	0.00
32	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	7,998.08	6,918.74	0	0.00
804	CUSIP # 55272X102 MFA FINANCIAL INC	6,134.52	5,588.11	0	160.80

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121	CUSIP # 55306N104 MKS INSTRUMENTS INC	7,187.40	4,580.82	0	0.00
366	CUSIP # 55345K103 MRC GLOBAL INC	7,415.16	4,689.78	0	0.00
123	CUSIP # 562750109 MANHATTAN ASSOCIATES	6,522.69	6,862.93	0	0.00
135	CUSIP # 56585A102 MARATHON PETROLEUM CORP	6,797.25	5,002.98	0	0.00
46	CUSIP # 58155Q103 MCKESSON CORPORATION	6,460.70	8,409.00	0	13.44
88	CUSIP # 58933Y105 MERCK & CO INC	5,180.56	4,797.78	0	43.24
308	CUSIP # 595112103 MICRON TECHNOLOGY INC	6,751.36	3,575.47	0	0.00
27	CUSIP # 608190104 MOHAWK INDUSTRIES INC	5,391.36	5,152.72	0	0.00
125	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	5,541.25	5,221.83	0	23.75
90	CUSIP # 617700109 MORNINGSTAR INC	6,620.40	7,223.03	0	0.00
4	CUSIP # 62944T105 NVR INC	6,676.00	6,573.08	0	0.00
137	CUSIP # 635017106 NATIONAL BEVERAGE	6,997.96	6,039.86	0	214.50
62	CUSIP # 638904102 NAVIGATORS GROUP INC	7,300.50	5,287.64	0	0.00
108	CUSIP # 640491106 NEOGEN CORP	7,128.00	5,882.99	0	0.00

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183	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	6,496.50	5,704.19	0	48.96
111	CUSIP # 651639106 NEWMONT MINING CORP	3,781.77	2,698.99	0	0.00
145	CUSIP # 654106103 NIKE INC CLASS B	7,370.35	8,553.28	0	27.54
56	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	6,051.92	4,660.99	0	0.00
36	CUSIP # 666807102 NORTHROP GRUMMAN CORP	8,372.88	6,614.48	0	0.00
27	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	7,517.07	6,721.17	0	0.00
92	CUSIP # 671044105 OSI SYSTEMS INC	7,003.04	6,900.63	0	0.00
64	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	5,490.56	4,166.65	0	0.00
248	CUSIP # 680223104 OLD REPUBLIC INTL CORP	4,712.00	4,238.50	0	0.00
53	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	6,175.56	4,954.32	0	0.00
132	CUSIP # 704326107 PAYCHEX INC	8,036.16	6,716.15	0	0.00
68	CUSIP # 718546104 PHILLIPS 66	5,875.88	5,584.59	0	0.00
337	CUSIP # 72147K108 PILGRIMS PRIDE CORP	6,399.63	7,347.67	0	0.00
58	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	4,525.74	3,797.30	0	0.00

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115	CUSIP # 74144T108 T ROWE PRICE GROUP INC	8,654.90	8,005.34	0	0.00
113	CUSIP # 74164M108 PRIMERICA INC	7,813.95	5,374.74	0	0.00
174	CUSIP # 743315103 PROGRESSIVE CORP	6,177.00	5,656.99	0	0.00
80	CUSIP # 743606105 PROSPERITY BANCSHARES INC	5,742.40	3,743.33	0	28.56
131	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	5,748.28	5,473.98	0	0.00
34	CUSIP # 74460D109 PUBLIC STORAGE INC	7,599.00	7,483.92	0	0.00
78	CUSIP # 74736K101 QORVO INC	4,112.94	3,886.34	0	0.00
156	CUSIP # 74762E102 QUANTA SERVICES INC	5,436.60	3,524.39	0	0.00
52	CUSIP # 74834L100 QUEST DIAGNOSTICS	4,778.80	3,790.66	0	0.00
56	CUSIP # 755111507 RAYTHEON COMPANY	7,952.00	6,455.96	0	41.02
188	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	9,170.64	8,050.59	0	0.00
243	CUSIP # 775711104 ROLLINS INC	8,208.54	6,732.77	0	0.00
119	CUSIP # 778296103 ROSS STORES INC	7,806.40	6,311.08	0	0.00
62	CUSIP # 800013104 SANDERSON FARMS INC	5,842.88	4,834.83	0	0.00

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211	CUSIP # 801056102 SANMINA CORPORATION	7,733.15	4,520.14	0	0.00
60	CUSIP # 80589M102 SCANA CORPORATION	4,396.80	3,593.37	0	36.23
44	CUSIP # 806407102 HENRY SCHEIN INC	6,675.24	6,758.14	0	0.00
151	CUSIP # 816300107 SELECTIVE INSURANCE ORD	6,500.55	5,205.45	0	0.00
310	CUSIP # 830566105 SKECHERS USA INC	7,619.80	8,528.58	0	0.00
179	CUSIP # 833551104 SNYDERS-LANCE INC	6,862.86	5,934.01	0	0.00
197	CUSIP # 844741108 SOUTHWEST AIRLINES	9,818.48	7,500.93	0	20.70
125	CUSIP # 867914103 SUNTRUST BANKS INC	6,856.25	4,683.91	0	0.00
214	CUSIP # 871237103 SYKES ENTERPRISES INC	6,176.04	6,353.80	0	0.00
38	CUSIP # 87162W100 SYNNEX CORPORATION	4,598.76	3,397.96	0	0.00
102	CUSIP # 872540109 TJX COMPANIES INC	7,663.26	7,440.63	0	0.00
71	CUSIP # 878237106 TECH DATA CORPORATION	6,012.28	4,925.23	0	0.00
41	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	5,043.00	3,768.64	0	0.00
221	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	6,380.27	5,892.04	0	0.00

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154	CUSIP # 882681109 TEXAS ROADHOUSE	7,428.96	5,954.43	0	0.00
34	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	4,797.40	4,863.82	0	5.40
71	CUSIP # 885160101 THOR INDUSTRIES INC	7,103.55	4,159.79	0	23.43
163	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	6,479.25	5,224.20	0	15.39
152	CUSIP # 891092108 TORO COMPANY	8,504.40	6,210.77	0	26.60
151	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	7,403.53	7,216.61	0	15.80
48	CUSIP # 89417E109 TRAVELERS COS INC	5,876.16	5,290.73	0	0.00
181	CUSIP # 896522109 TRINITY INDUSTRIES, INC	5,024.56	3,465.43	0	0.00
73	CUSIP # 902494103 TYSON FOODS INC CL A	4,502.64	4,328.55	0	0.00
198	CUSIP # 902653104 UDR INC	7,223.04	7,231.86	0	0.00
30	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	7,648.20	6,068.15	0	0.00
46	CUSIP # 904708104 UNIFIRST CORP	6,607.90	5,143.16	0	1.80
104	CUSIP # 910047109 UNITED AIRLINES	7,579.52	4,711.85	0	0.00
150	CUSIP # 911163103 UNITED NATURAL FOODS INC	7,158.00	6,468.73	0	0.00

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120	CUSIP # 911684108 US CELLULAR	5,246.40	4,747.96	0	0.00
103	CUSIP # 913456109 UNIVERSAL CORPORATION	6,566.25	5,847.36	0	0.00
61	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	6,232.98	4,501.96	0	0.00
103	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	7,036.96	5,906.56	0	0.00
126	CUSIP # 92210H105 VANTIV INC CL A	7,512.12	6,603.90	0	0.00
93	CUSIP # 92826C839 VISA INC CL A	7,255.86	7,133.90	0	0.00
120	CUSIP # 94106L109 WASTE MANAGEMENT INC	8,509.20	6,819.06	0	0.00
113	CUSIP # 948849104 WEIS MARKETS INC	7,552.92	5,072.01	0	0.00
258	CUSIP # 950755108 WERNER ENTERPRISES INC	6,953.10	6,856.13	0	15.48
77	CUSIP # 95709T100 WESTAR ENERGY INC	4,338.95	3,262.68	0	30.78
94	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	6,387.30	4,353.70	0	47.00
82	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	4,591.18	3,805.68	0	0.00
251	CUSIP # 966837106 WHOLE FOODS MKT	7,720.76	7,533.05	0	0.00
139	CUSIP # 969904101 WILLIAMS-SONOMA INC	6,726.21	7,501.28	0	0.00

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130	CUSIP # 981475106 WORLD FUEL SERVICES CORP	5,968.30	5,392.75	0	8.22
133	CUSIP # 98389B100 XCEL ENERGY INC	5,413.10	4,966.51	0	45.22
		1,173,561.09	1,033,106.94	35	1,453.91
FOREIGN STOCK					
83	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	8,751.52	9,998.86	0	0.00
167	CUSIP # 063671101 BANK OF MONTREAL	12,010.64	9,778.82	0	0.00
206	CUSIP # 064149107 BANK OF NOVA SCOTIA	11,470.08	9,627.74	0	113.72
167	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	11,255.80	10,151.24	0	0.00
377	CUSIP # 138006309 CANON INC SPONS ADR	10,608.78	11,597.53	0	0.00
651	CUSIP # 251566105 DEUTSCHE TELEKOM	11,132.10	11,187.73	0	0.00
94	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	9,770.36	10,422.55	0	0.00
254	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	9,781.54	10,498.26	0	122.16
234	CUSIP # 433578507 HITACHI LTD ADR	12,636.00	11,951.15	0	0.00
378	CUSIP # 438128308 HONDA MOTORS LTD ADR	11,033.82	11,221.18	0	0.00

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289	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	10,522.49	10,275.50	0	0.00
229	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	12,297.30	12,972.86	0	0.00
430	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	9,782.50	9,259.88	0	0.00
138	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	9,900.12	10,392.11	0	0.00
239	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	10,054.73	9,225.36	0	0.00
557	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	11,140.00	10,540.96	0	0.00
1,889	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	9,086.09	12,295.06	0	0.00
263	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	9,431.18	12,576.59	0	0.00
177	CUSIP # 780087102 ROYAL BANK OF CANADA	11,984.67	9,587.85	0	0.00
235	CUSIP # 83084V106 SKY PLC SPONSORED ADR	11,519.70	13,565.40	0	0.00
483	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	11,476.08	11,278.27	0	0.00
546	CUSIP # 87969N204 TELSTRA CORP ADR	9,969.96	11,555.50	0	0.00
264	CUSIP # 884903105 THOMSON REUTERS CORP	11,557.92	10,078.26	0	0.00
246	CUSIP # 891160509 TORONTO-DOMINION BANK	12,137.64	10,278.81	0	0.00

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94	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	11,016.80	11,161.38	0	0.00
375	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	9,161.25	12,052.23	0	192.52
90	CUSIP # G1151C101 ACCENTURE PLC	10,541.70	8,857.23	0	0.00
87	CUSIP # H1467J104 CHUBB LIMITED	11,494.44	9,747.23	0	60.03
136	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	11,666.08	11,486.76	0	0.00
63	CUSIP # Y09827109 BROADCOM LTD	11,136.51	9,075.85	0	0.00
		324,327.80	322,698.15	10	488.43
MUTUAL FUNDS - FIXED INCOME					
986	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	111,585.62	111,614.31	3	0.00
932	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	109,211.76	108,744.42	3	0.00
358	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	42,648.54	46,699.79	1	0.00
1,906	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	199,786.92	207,316.54	6	0.00
4,172	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	443,650.48	456,485.96	13	0.00

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1,768	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	191,279.92	192,238.69	6	0.00
1,396	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	146,496.24	147,199.55	4	0.00
5,654	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	132,077.44	129,985.48	4	0.00
1,607	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	45,413.82	45,936.81	1	0.00
3,982	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	103,452.36	106,277.80	3	0.00
3,755	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	105,027.35	102,769.92	3	0.00
		1,630,630.45	1,655,269.27	49	0.00
MUTUAL FUNDS - EQUITY					
313	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	31,187.32	31,106.83	1	0.00
261	CUSIP # 78463V107 SPDR GOLD TRUST	28,608.21	32,639.35	1	0.00
2,616	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	93,600.48	90,893.32	3	0.00
		153,396.01	154,639.50	5	0.00



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SHORT TERM INVESTMENTS					
201,660.51	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	201,660.51	201,660.51	4	9.91
		201,660.51	201,660.51	4	9.91
COMMON STOCK					
924	CUSIP # 002444107 AVX CORP	14,442.12	11,811.33	0	0.00
501	CUSIP # 002535300 AARON'S INC	16,026.99	11,988.68	0	14.22
378	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	13,649.58	14,538.06	0	0.00
230	CUSIP # 011659109 ALASKA AIR GROUP INC	20,407.90	15,133.72	0	0.00
96	CUSIP # 01748X102 ALLEGiant TRAVEL	15,974.40	14,945.29	0	0.00
214	CUSIP # 018522300 ALLETE INC	13,736.66	10,819.96	0	0.00
249	CUSIP # 018802108 ALLIANT ENERGY CORP	9,434.61	7,774.67	0	0.00
161	CUSIP # 020002101 ALLSTATE CORPORATION	11,933.32	10,285.06	0	54.78
21	CUSIP # 02079K305 ALPHABET INC	16,641.45	15,926.86	0	0.00
174	CUSIP # 025537101 AMERICAN ELECTRIC POWER	10,955.04	10,230.00	0	0.00

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714	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	10,831.38	10,986.18	0	0.00
104	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	12,959.44	10,588.42	0	0.00
100	CUSIP # 031162100 AMGEN INC	14,621.00	15,728.14	0	0.00
89	CUSIP # 036752103 ANTHEM INC	12,795.53	12,235.45	0	0.00
148	CUSIP # 037833100 APPLE INC	17,141.36	16,267.47	0	0.00
195	CUSIP # 038336103 APTARGROUP INC	14,322.75	14,303.84	0	0.00
128	CUSIP # 049560105 ATMOS ENERGY CORP	9,491.20	7,569.16	0	0.00
195	CUSIP # 053611109 AVERY DENNISON CORP	13,692.90	12,874.92	0	0.00
233	CUSIP # 053807103 AVNET INC	11,093.13	9,676.82	0	0.00
297	CUSIP # 081437105 BEMIS COMPANY	14,202.54	13,865.12	0	0.00
77	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	12,549.46	10,541.54	0	0.00
31	CUSIP # 09247X101 BLACKROCK INC	11,796.74	10,246.66	0	0.00
1,036	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	12,939.64	9,855.18	0	58.74
233	CUSIP # 12503M108 CBOE HOLDINGS INC	17,216.37	14,525.39	0	0.00

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215	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	15,750.90	14,109.67	0	0.00
331	CUSIP # 128030202 CAL-MAINE FOODS, INC	14,621.93	15,528.45	0	0.00
215	CUSIP # 14149Y108 CARDINAL HEALTH INC	15,473.55	17,500.80	0	96.51
126	CUSIP # 147528103 CASEYS GENERAL STORES INC	14,978.88	13,810.49	0	0.00
255	CUSIP # 163072101 CHEESECAKE FACTORY	15,269.40	12,569.19	0	0.00
90	CUSIP # 16359R103 CHEMED CORP	14,436.90	11,451.89	0	0.00
108	CUSIP # 166764100 CHEVRON CORP	12,711.60	9,338.88	0	0.00
316	CUSIP # 171340102 CHURCH & DWIGHT CO INC	13,964.04	13,772.26	0	0.00
127	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	9,620.25	7,347.64	0	121.92
240	CUSIP # 172755100 CIRRUS LOGIC INC	13,569.60	6,947.01	0	0.00
352	CUSIP # 17275R102 CISCO SYSTEMS INC	10,637.44	9,432.50	0	0.00
134	CUSIP # 189054109 CLOROX COMPANY	16,082.68	16,777.91	0	0.00
419	CUSIP # 212485106 CONVERGYS CORPORATION	10,290.64	10,220.64	0	37.71
335	CUSIP # 216831107 COOPER TIRE & RUBBER	13,014.75	11,699.62	0	0.00

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356	CUSIP # 218681104 CORE-MARK HOLDING CO INC	15,332.92	13,591.05	0	0.00
172	CUSIP # 21870Q105 CORESITE REALTY CORP	13,651.64	10,572.58	0	137.60
471	CUSIP # 219350105 CORNING INC	11,431.17	8,735.76	0	0.00
110	CUSIP # 22160K105 COSTCO WHOLESALE CORP	17,612.10	16,370.53	0	0.00
133	CUSIP # 229899109 CULLEN FROST BANKERS INC	11,734.59	7,156.50	0	0.00
128	CUSIP # 233326107 DST SYSTEMS INC	13,715.20	14,396.60	0	0.00
119	CUSIP # 233331107 DTE ENERGY CO	11,722.69	9,791.89	0	101.48
553	CUSIP # 251893103 DEVRY INC	17,253.60	9,960.78	0	0.00
169	CUSIP # 253393102 DICKS SPORTING GOODS INC	8,973.90	6,373.26	0	0.00
239	CUSIP # 256677105 DOLLAR GENERAL CORP	17,702.73	17,208.33	0	59.75
183	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	16,592.61	15,626.61	0	100.17
229	CUSIP # 262037104 DRIL QUIP INC	13,751.45	13,452.62	0	0.00
156	CUSIP # 267475101 DYCOM INDUSTRIES INC	12,525.24	10,832.92	0	0.00
258	CUSIP # 268948106 EAGLE BANCORP INC	15,725.10	12,428.26	0	0.00

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137	CUSIP # 278865100 ECOLAB INC	16,059.14	15,515.03	0	52.54
154	CUSIP # 281020107 EDISON INTERNATIONAL	11,086.46	9,315.89	0	83.55
196	CUSIP # 285512109 ELECTRONIC ARTS INC	15,436.96	13,736.09	0	0.00
373	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	12,715.57	10,494.00	0	0.00
148	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	16,642.60	13,533.72	0	0.00
206	CUSIP # 30040W108 EVERSOURCE ENERGY	11,377.38	10,523.90	0	0.00
143	CUSIP # 30212P303 EXPEDIA INC	16,199.04	16,606.82	0	0.00
294	CUSIP # 302130109 EXPEDITORS INTL WASH INC	15,570.24	13,552.70	0	0.00
128	CUSIP # 30231G102 EXXON MOBIL CORPORATION	11,553.28	10,327.87	0	0.00
93	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	15,198.99	14,229.00	0	0.00
242	CUSIP # 336433107 FIRST SOLAR INC	7,765.78	14,487.93	0	0.00
186	CUSIP # 343412102 FLUOR CORP	9,768.72	8,658.19	0	40.32
223	CUSIP # 344849104 FOOT LOCKER INC	15,808.47	14,019.42	0	0.00
462	CUSIP # 36467W109 GAMESTOP CORP CL A	11,670.12	13,646.04	0	0.00

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108	CUSIP # 369550108 GENERAL DYNAMICS CORP	18,647.28	14,958.00	0	0.00
234	CUSIP # 371532102 GENESCO INC	14,531.40	13,826.50	0	0.00
544	CUSIP # 371901109 GENTEX CORP	10,711.36	8,228.21	0	0.00
151	CUSIP # 372460105 GENUINE PARTS CO	14,426.54	13,752.16	0	101.91
565	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	14,017.65	14,540.06	0	0.00
127	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	11,558.27	9,813.01	0	0.00
262	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	14,934.00	9,254.47	0	0.00
322	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	12,612.74	11,166.12	0	0.00
142	CUSIP # 423452101 HELMERICH & PAYNE	10,990.80	6,824.30	0	0.00
177	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	15,714.06	13,445.02	0	0.00
567	CUSIP # 432748101 HILLTOP HOLDINGS INC	16,896.60	10,324.15	0	0.00
441	CUSIP # 440452100 HORMEL FOODS CORP	15,351.21	15,633.72	0	0.00
969	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	12,810.18	10,262.23	0	79.92
194	CUSIP # 448579102 HYATT HOTELS CORP CL A	10,720.44	8,727.53	0	0.00

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101	CUSIP # 44930G107 ICU MEDICAL INC	14,882.35	10,644.58	0	0.00
267	CUSIP # 45073V108 ATT INC	10,298.19	9,134.85	0	0.00
1,411	CUSIP # 45667G103 INFINERA CORP	11,979.39	19,102.13	0	0.00
295	CUSIP # 458140100 INTEL CORPORATION	10,699.65	9,617.64	0	0.00
107	CUSIP # 466032109 J&J SNACK FOODS	14,277.01	11,641.91	0	44.94
142	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	16,359.82	15,057.39	0	0.00
324	CUSIP # 488401100 KEMPER CORPORATION	14,353.20	10,051.41	0	0.00
205	CUSIP # 497266106 KIRBY CORP	13,632.50	11,892.17	0	0.00
444	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	14,674.20	11,070.12	0	0.00
564	CUSIP # 501044101 KROGER COMPANY	19,463.64	19,135.38	0	0.00
187	CUSIP # 515098101 LANDSTAR SYSTEMS INC	15,951.10	10,859.83	0	0.00
125	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	12,701.25	12,695.39	0	0.00
70	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	17,495.80	15,169.90	0	0.00
1,704	CUSIP # 55272X102 MFA FINANCIAL INC	13,001.52	11,366.90	0	340.80

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256	CUSIP # 55306N104 MKS INSTRUMENTS INC	15,206.40	9,181.45	0	0.00
776	CUSIP # 55345K103 MRC GLOBAL INC	15,721.76	9,556.19	0	0.00
263	CUSIP # 562750109 MANHATTAN ASSOCIATES	13,946.89	15,117.82	0	0.00
275	CUSIP # 56585A102 MARATHON PETROLEUM CORP	13,846.25	10,306.83	0	0.00
100	CUSIP # 58155Q103 MCKESSON CORPORATION	14,045.00	17,327.78	0	28.84
179	CUSIP # 58933Y105 MERCK & CO INC	10,537.73	9,397.65	0	86.48
627	CUSIP # 595112103 MICRON TECHNOLOGY INC	13,743.84	6,814.06	0	0.00
56	CUSIP # 608190104 MOHAWK INDUSTRIES INC	11,182.08	10,336.68	0	0.00
254	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	11,259.82	10,582.12	0	48.26
191	CUSIP # 617700109 MORNINGSTAR INC	14,049.96	15,138.49	0	0.00
9	CUSIP # 62944T105 NVR INC	15,021.00	14,628.95	0	0.00
289	CUSIP # 635017106 NATIONAL BEVERAGE	14,762.12	12,469.56	0	447.00
131	CUSIP # 638904102 NAVIGATORS GROUP INC	15,425.25	10,902.22	0	0.00
228	CUSIP # 640491106 NEOGEN CORP	15,048.00	12,214.36	0	0.00

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388	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	13,774.00	12,131.04	0	102.00
243	CUSIP # 651639106 NEWMONT MINING CORP	8,279.01	4,749.00	0	0.00
318	CUSIP # 654106103 NIKE INC CLASS B	16,163.94	18,329.09	0	59.04
115	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	12,428.05	9,165.38	0	0.00
78	CUSIP # 666807102 NORTHROP GRUMMAN CORP	18,141.24	14,664.19	0	0.00
60	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	16,704.60	14,851.03	0	0.00
195	CUSIP # 671044105 OSI SYSTEMS INC	14,843.40	14,566.77	0	0.00
139	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	11,924.81	8,310.38	0	0.00
542	CUSIP # 680223104 OLD REPUBLIC INTL CORP	10,298.00	9,166.33	0	0.00
112	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	13,050.24	9,788.97	0	0.00
289	CUSIP # 704326107 PAYCHEX INC	17,594.32	14,914.26	0	0.00
138	CUSIP # 718546104 PHILLIPS 66	11,924.58	11,142.80	0	0.00
717	CUSIP # 72147K108 PILGRIMS PRIDE CORP	13,615.83	16,183.06	0	0.00
126	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	9,831.78	7,969.92	0	0.00

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252	CUSIP # 74144T108 T ROWE PRICE GROUP INC	18,965.52	17,177.11	0	0.00
240	CUSIP # 74164M108 PRIMERICA INC	16,596.00	11,138.98	0	0.00
354	CUSIP # 743315103 PROGRESSIVE CORP	12,567.00	10,917.92	0	0.00
174	CUSIP # 743606105 PROSPERITY BANCSHARES INC	12,489.72	7,669.25	0	61.20
266	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	11,672.08	10,557.01	0	0.00
75	CUSIP # 74460D109 PUBLIC STORAGE INC	16,762.50	16,804.64	0	0.00
171	CUSIP # 74736K101 QORVO INC	9,016.83	8,157.52	0	0.00
341	CUSIP # 74762E102 QUANTA SERVICES INC	11,883.85	7,034.69	0	0.00
113	CUSIP # 74834L100 QUEST DIAGNOSTICS	10,384.70	7,911.22	0	0.00
123	CUSIP # 755111507 RAYTHEON COMPANY	17,466.00	14,585.93	0	90.10
400	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	19,512.00	18,066.08	0	0.00
517	CUSIP # 775711104 ROLLINS INC	17,464.26	13,864.30	0	0.00
260	CUSIP # 778296103 ROSS STORES INC	17,056.00	14,436.26	0	0.00
132	CUSIP # 800013104 SANDERSON FARMS INC	12,439.68	10,520.59	0	0.00

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448	CUSIP # 801056102 SANMINA CORPORATION	16,419.20	8,873.91	0	0.00
132	CUSIP # 80589M102 SCANA CORPORATION	9,672.96	7,634.26	0	78.20
93	CUSIP # 806407102 HENRY SCHEIN INC	14,109.03	14,039.36	0	0.00
320	CUSIP # 816300107 SELECTIVE INSURANCE ORD	13,776.00	10,529.90	0	0.00
661	CUSIP # 830566105 SKECHERS USA INC	16,247.38	18,959.11	0	0.00
379	CUSIP # 833551104 SNYDERS-LANCE INC	14,530.86	12,640.04	0	0.00
430	CUSIP # 844741108 SOUTHWEST AIRLINES	21,431.20	16,388.92	0	44.30
255	CUSIP # 867914103 SUNTRUST BANKS INC	13,986.75	9,484.63	0	0.00
453	CUSIP # 871237103 SYKES ENTERPRISES INC	13,073.58	13,325.71	0	0.00
84	CUSIP # 87162W100 SYNNEX CORPORATION	10,165.68	7,012.32	0	0.00
224	CUSIP # 872540109 TJX COMPANIES INC	16,829.12	16,005.85	0	0.00
150	CUSIP # 878237106 TECH DATA CORPORATION	12,702.00	9,396.03	0	0.00
89	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	10,947.00	7,857.18	0	0.00
469	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	13,540.03	11,772.92	0	0.00

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327	CUSIP # 882681109 TEXAS ROADHOUSE	15,774.48	12,311.93	0	0.00
70	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	9,877.00	9,760.96	0	10.80
150	CUSIP # 885160101 THOR INDUSTRIES INC	15,007.50	8,127.65	0	49.50
346	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	13,753.50	10,645.67	0	32.13
323	CUSIP # 891092108 TORO COMPANY	18,071.85	12,175.50	0	56.53
321	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	15,738.63	15,242.92	0	33.10
97	CUSIP # 89417E109 TRAVELERS COS INC	11,874.74	10,460.70	0	0.00
395	CUSIP # 896522109 TRINITY INDUSTRIES, INC	10,965.20	7,370.99	0	0.00
149	CUSIP # 902494103 TYSON FOODS INC CL A	9,190.32	8,236.48	0	0.00
420	CUSIP # 902653104 UDR INC	15,321.60	15,288.18	0	0.00
64	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	16,316.16	12,183.74	0	0.00
97	CUSIP # 904708104 UNIFIRST CORP	13,934.05	10,706.97	0	3.75
213	CUSIP # 910047109 UNITED AIRLINES	15,523.44	10,010.09	0	0.00
318	CUSIP # 911163103 UNITED NATURAL FOODS INC	15,174.96	13,013.00	0	0.00

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263	CUSIP # 911684108 US CELLULAR	11,498.36	10,093.40	0	0.00
219	CUSIP # 913456109 UNIVERSAL CORPORATION	13,961.25	12,085.32	0	0.00
129	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	13,181.22	8,724.62	0	0.00
210	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	14,347.20	12,598.83	0	0.00
269	CUSIP # 92210H105 VANTIV INC CL A	16,037.78	13,385.70	0	0.00
202	CUSIP # 92826C839 VISA INC CL A	15,760.04	15,567.32	0	0.00
262	CUSIP # 94106L109 WASTE MANAGEMENT INC	18,578.42	14,851.77	0	0.00
240	CUSIP # 948849104 WEIS MARKETS INC	16,041.60	10,369.14	0	0.00
548	CUSIP # 950755108 WERNER ENTERPRISES INC	14,768.60	13,887.75	0	32.88
168	CUSIP # 95709T100 WESTAR ENERGY INC	9,466.80	6,738.99	0	66.12
191	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	12,978.45	8,960.90	0	95.50
179	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	10,022.21	8,261.35	0	0.00
534	CUSIP # 966837106 WHOLE FOODS MKT	16,425.84	17,108.29	0	0.00
296	CUSIP # 969904101 WILLIAMS-SONOMA INC	14,323.44	16,139.17	0	0.00

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275	CUSIP # 981475106 WORLD FUEL SERVICES CORP	12,625.25	11,251.65	0	17.04
271	CUSIP # 98389B100 XCEL ENERGY INC	11,029.70	9,805.54	0	92.14
		2,499,194.33	2,154,596.78	49	3,061.77
FOREIGN STOCK					
194	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	20,455.36	23,329.19	0	0.00
389	CUSIP # 063671101 BANK OF MONTREAL	27,976.88	22,476.10	1	0.00
481	CUSIP # 064149107 BANK OF NOVA SCOTIA	26,782.08	21,553.23	1	265.54
390	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	26,286.00	22,947.77	1	0.00
878	CUSIP # 138006309 CANON INC SPONS ADR	24,706.92	26,773.05	0	0.00
1,518	CUSIP # 251566105 DEUTSCHE TELEKOM	25,957.80	26,273.22	1	0.00
220	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	22,866.80	24,353.99	0	0.00
591	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	22,759.41	24,014.69	0	279.68
545	CUSIP # 433578507 HITACHI LTD ADR	29,430.00	28,023.79	1	0.00
881	CUSIP # 438128308 HONDA MOTORS LTD ADR	25,716.39	26,459.76	1	0.00

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674	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	24,540.34	23,628.27	0	0.00
533	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	28,622.10	30,923.60	1	0.00
1,003	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	22,818.25	21,207.31	0	0.00
323	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	23,172.02	24,123.95	0	0.00
556	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	23,390.92	21,762.94	0	0.00
1,298	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	25,960.00	25,428.84	1	0.00
4,402	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	21,173.62	29,194.03	0	0.00
613	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	21,982.18	29,547.69	0	0.00
411	CUSIP # 780087102 ROYAL BANK OF CANADA	27,828.81	21,767.85	1	0.00
549	CUSIP # 83084V106 SKY PLC SPONSORED ADR	26,911.98	32,247.29	1	0.00
1,126	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	26,753.76	26,498.32	1	0.00
1,273	CUSIP # 87969N204 TELSTRA CORP ADR	23,244.98	26,665.31	0	0.00
616	CUSIP # 884903105 THOMSON REUTERS CORP	26,968.48	23,155.73	1	0.00
574	CUSIP # 891160509 TORONTO-DOMINION BANK	28,321.16	23,448.67	1	0.00

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220	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	25,784.00	26,283.09	1	0.00
874	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	21,351.82	28,112.55	0	440.74
209	CUSIP # G1151C101 ACCENTURE PLC	24,480.17	20,594.10	0	0.00
203	CUSIP # H1467J104 CHUBB LIMITED	26,820.36	22,864.88	1	140.07
316	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	27,106.48	26,357.74	1	0.00
148	CUSIP # Y09827109 BROADCOM LTD	26,161.96	20,820.79	1	0.00
		756,331.03	750,837.74	15	1,126.03
MUTUAL FUNDS - FIXED INCOME					
615	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	69,599.55	69,409.41	1	0.00
582	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	68,198.76	67,618.76	1	0.00
174	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	20,728.62	22,729.48	0	0.00
1,068	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	111,947.76	115,107.95	2	0.00
2,170	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	230,757.80	237,425.81	5	0.00

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858	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	92,827.02	93,054.09	2	0.00
678	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	71,149.32	71,309.32	1	0.00
2,059	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	48,098.24	46,342.90	1	0.00
2,340	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	66,128.40	66,616.42	1	0.00
5,800	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	150,684.00	152,292.44	3	0.00
9,116	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	254,974.52	251,314.59	5	0.00
		1,185,093.99	1,193,221.17	23	0.00
MUTUAL FUNDS - EQUITY					
456	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	45,435.84	45,035.10	1	0.00
571	CUSIP # 78463V107 SPDR GOLD TRUST	62,587.31	71,436.21	1	0.00
8,890	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	318,084.20	300,449.75	6	0.00
		426,107.35	416,921.06	8	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
98,890.17	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	98,890.17	98,890.17	2	9.91
		98,890.17	98,890.17	2	9.91
COMMON STOCK					
969	CUSIP # 002444107 AVX CORP	15,145.47	12,816.59	0	0.00
525	CUSIP # 002535300 AARON'S INC	16,794.75	13,034.31	0	15.98
402	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	14,516.22	15,477.21	0	0.00
248	CUSIP # 011659109 ALASKA AIR GROUP INC	22,005.04	16,356.85	0	0.00
101	CUSIP # 01748X102 ALLEGiant TRAVEL	16,806.40	15,350.76	0	0.00
224	CUSIP # 018522300 ALLETE INC	14,378.56	11,657.48	0	0.00
271	CUSIP # 018802108 ALLIANT ENERGY CORP	10,268.19	8,627.14	0	0.00
171	CUSIP # 020002101 ALLSTATE CORPORATION	12,674.52	11,213.85	0	62.70
23	CUSIP # 02079K305 ALPHABET INC	18,226.35	17,419.12	0	0.00
185	CUSIP # 025537101 AMERICAN ELECTRIC POWER	11,647.60	10,944.57	0	0.00

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748	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	11,347.16	11,712.91	0	0.00
110	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	13,707.10	11,093.73	0	0.00
107	CUSIP # 031162100 AMGEN INC	15,644.47	16,883.47	0	0.00
95	CUSIP # 036752103 ANTHEM INC	13,658.15	12,995.87	0	0.00
158	CUSIP # 037833100 APPLE INC	18,299.56	17,014.12	0	0.00
211	CUSIP # 038336103 APTARGROUP INC	15,497.95	15,651.08	0	0.00
140	CUSIP # 049560105 ATMOS ENERGY CORP	10,381.00	8,390.65	0	0.00
210	CUSIP # 053611109 AVERY DENNISON CORP	14,746.20	14,135.30	0	0.00
253	CUSIP # 053807103 AVNET INC	12,045.33	10,635.66	0	0.00
320	CUSIP # 081437105 BEMIS COMPANY	15,302.40	15,077.68	0	0.00
82	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	13,364.36	11,435.68	0	0.00
32	CUSIP # 09247X101 BLACKROCK INC	12,177.28	10,710.84	0	0.00
1,126	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	14,063.74	10,729.09	0	68.48
251	CUSIP # 12503M108 CBOE HOLDINGS INC	18,546.39	15,797.09	0	0.00

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232	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	16,996.32	15,333.79	0	0.00
346	CUSIP # 128030202 CAL-MAINE FOODS, INC	15,284.55	14,344.12	0	0.00
229	CUSIP # 14149Y108 CARDINAL HEALTH INC	16,481.13	18,584.13	0	102.80
136	CUSIP # 147528103 CASEYS GENERAL STORES INC	16,167.68	14,616.46	0	0.00
267	CUSIP # 163072101 CHEESECAKE FACTORY	15,987.96	13,214.42	0	0.00
95	CUSIP # 16359R103 CHEMED CORP	15,238.95	11,533.85	0	0.00
115	CUSIP # 166764100 CHEVRON CORP	13,535.50	10,384.03	0	0.00
340	CUSIP # 171340102 CHURCH & DWIGHT CO INC	15,024.60	15,054.71	0	0.00
138	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	10,453.50	8,242.67	0	135.36
251	CUSIP # 172755100 CIRRUS LOGIC INC	14,191.54	7,598.11	0	0.00
375	CUSIP # 17275R102 CISCO SYSTEMS INC	11,332.50	10,152.49	0	0.00
142	CUSIP # 189054109 CLOROX COMPANY	17,042.84	17,772.53	0	0.00
439	CUSIP # 212485106 CONVERGYS CORPORATION	10,781.84	10,818.90	0	39.51
351	CUSIP # 216831107 COOPER TIRE & RUBBER	13,636.35	12,236.26	0	0.00

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374	CUSIP # 218681104 CORE-MARK HOLDING CO INC	16,108.18	14,265.08	0	0.00
180	CUSIP # 21870Q105 CORESITE REALTY CORP	14,286.60	11,624.48	0	144.00
502	CUSIP # 219350105 CORNING INC	12,183.54	9,501.84	0	0.00
116	CUSIP # 22160K105 COSTCO WHOLESALE CORP	18,572.76	17,515.30	0	0.00
145	CUSIP # 229899109 CULLEN FROST BANKERS INC	12,793.35	8,092.51	0	0.00
139	CUSIP # 233326107 DST SYSTEMS INC	14,893.85	15,137.02	0	0.00
127	CUSIP # 233331107 DTE ENERGY CO	12,510.77	10,600.51	0	115.50
579	CUSIP # 251893103 DEVRY INC	18,064.80	10,949.57	0	0.00
183	CUSIP # 253393102 DICKS SPORTING GOODS INC	9,717.30	7,003.53	0	0.00
254	CUSIP # 256677105 DOLLAR GENERAL CORP	18,813.78	18,181.48	0	65.00
195	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	17,680.65	16,783.84	0	114.48
240	CUSIP # 262037104 DRIL QUIP INC	14,412.00	14,300.24	0	0.00
163	CUSIP # 267475101 DYCOM INDUSTRIES INC	13,087.27	11,765.81	0	0.00
271	CUSIP # 268948106 EAGLE BANCORP INC	16,517.45	13,172.76	0	0.00

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147	CUSIP # 278865100 ECOLAB INC	17,231.34	16,804.16	0	59.94
164	CUSIP # 281020107 EDISON INTERNATIONAL	11,806.36	10,201.52	0	88.97
208	CUSIP # 285512109 ELECTRONIC ARTS INC	16,382.08	14,577.70	0	0.00
391	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	13,329.19	11,147.92	0	0.00
160	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	17,992.00	14,764.61	0	0.00
219	CUSIP # 30040W108 EVERSOURCE ENERGY	12,095.37	11,343.49	0	0.00
153	CUSIP # 30212P303 EXPEDIA INC	17,331.84	17,845.26	0	0.00
317	CUSIP # 302130109 EXPEDITORS INTL WASH INC	16,788.32	14,803.53	0	0.00
136	CUSIP # 30231G102 EXXON MOBIL CORPORATION	12,275.36	11,168.61	0	0.00
101	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	16,506.43	15,411.56	0	0.00
263	CUSIP # 336433107 FIRST SOLAR INC	8,439.67	15,381.53	0	0.00
203	CUSIP # 343412102 FLUOR CORP	10,661.56	9,655.87	0	47.04
242	CUSIP # 344849104 FOOT LOCKER INC	17,155.38	14,795.24	0	0.00
484	CUSIP # 36467W109 GAMESTOP CORP CL A	12,225.84	14,648.75	0	0.00

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114	CUSIP # 369550108 GENERAL DYNAMICS CORP	19,683.24	15,857.80	0	0.00
246	CUSIP # 371532102 GENESCO INC	15,276.60	14,639.77	0	0.00
592	CUSIP # 371901109 GENTEX CORP	11,656.48	9,146.03	0	0.00
162	CUSIP # 372460105 GENUINE PARTS CO	15,477.48	15,057.68	0	118.35
592	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	14,687.52	15,124.67	0	0.00
138	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	12,559.38	10,713.29	0	0.00
275	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	15,675.00	9,765.73	0	0.00
338	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	13,239.46	12,012.08	0	0.00
155	CUSIP # 423452101 HELMERICH & PAYNE	11,997.00	8,309.41	0	0.00
191	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	16,956.98	14,426.66	0	0.00
595	CUSIP # 432748101 HILLTOP HOLDINGS INC	17,731.00	11,082.21	0	0.00
470	CUSIP # 440452100 HORMEL FOODS CORP	16,360.70	16,464.89	0	0.00
1,054	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	13,933.88	11,487.85	0	93.20
211	CUSIP # 448579102 HYATT HOTELS CORP CL A	11,659.86	9,690.58	0	0.00

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106	CUSIP # 44930G107 ICU MEDICAL INC	15,619.10	11,296.00	0	0.00
290	CUSIP # 45073V108 ATT INC	11,185.30	10,009.04	0	0.00
1,480	CUSIP # 45667G103 INFINERA CORP	12,565.20	18,825.23	0	0.00
315	CUSIP # 458140100 INTEL CORPORATION	11,425.05	10,285.61	0	0.00
113	CUSIP # 466032109 J&J SNACK FOODS	15,077.59	12,308.66	0	48.30
151	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	17,396.71	16,135.51	0	0.00
339	CUSIP # 488401100 KEMPER CORPORATION	15,017.70	10,882.56	0	0.00
215	CUSIP # 497266106 KIRBY CORP	14,297.50	13,489.26	0	0.00
466	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	15,401.30	12,924.11	0	0.00
601	CUSIP # 501044101 KROGER COMPANY	20,740.51	20,252.18	0	0.00
197	CUSIP # 515098101 LANDSTAR SYSTEMS INC	16,804.10	11,895.06	0	0.00
131	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	13,310.91	13,509.93	0	0.00
74	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	18,495.56	16,287.16	0	0.00
1,786	CUSIP # 55272X102 MFA FINANCIAL INC	13,627.18	12,019.15	0	357.20

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269	CUSIP # 55306N104 MKS INSTRUMENTS INC	15,978.60	9,803.20	0	0.00
813	CUSIP # 55345K103 MRC GLOBAL INC	16,471.38	10,271.39	0	0.00
284	CUSIP # 562750109 MANHATTAN ASSOCIATES	15,060.52	15,856.82	0	0.00
293	CUSIP # 56585A102 MARATHON PETROLEUM CORP	14,752.55	11,260.21	0	0.00
107	CUSIP # 58155Q103 MCKESSON CORPORATION	15,028.15	19,020.35	0	33.04
191	CUSIP # 58933Y105 MERCK & CO INC	11,244.17	10,100.35	0	98.70
668	CUSIP # 595112103 MICRON TECHNOLOGY INC	14,642.56	7,383.68	0	0.00
60	CUSIP # 608190104 MOHAWK INDUSTRIES INC	11,980.80	11,180.42	0	0.00
271	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	12,013.43	11,431.33	0	51.49
206	CUSIP # 617700109 MORNINGSTAR INC	15,153.36	16,385.55	0	0.00
10	CUSIP # 62944T105 NVR INC	16,690.00	16,045.95	0	0.00
303	CUSIP # 635017106 NATIONAL BEVERAGE	15,477.24	13,384.75	0	502.50
138	CUSIP # 638904102 NAVIGATORS GROUP INC	16,249.50	11,656.67	0	0.00
239	CUSIP # 640491106 NEOGEN CORP	15,774.00	12,913.25	0	0.00

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407	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	14,448.50	12,809.53	0	114.75
264	CUSIP # 651639106 NEWMONT MINING CORP	8,994.48	5,785.59	0	0.00
339	CUSIP # 654106103 NIKE INC CLASS B	17,231.37	19,516.75	0	67.32
122	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	13,184.54	9,900.49	0	0.00
83	CUSIP # 666807102 NORTHROP GRUMMAN CORP	19,304.14	15,338.88	0	0.00
64	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	17,818.24	15,830.33	0	0.00
204	CUSIP # 671044105 OSI SYSTEMS INC	15,528.48	15,214.93	0	0.00
152	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	13,040.08	9,217.51	0	0.00
590	CUSIP # 680223104 OLD REPUBLIC INTL CORP	11,210.00	9,815.81	0	0.00
117	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	13,632.84	10,541.60	0	0.00
308	CUSIP # 704326107 PAYCHEX INC	18,751.04	16,081.02	0	0.00
148	CUSIP # 718546104 PHILLIPS 66	12,788.68	11,970.92	0	0.00
773	CUSIP # 72147K108 PILGRIMS PRIDE CORP	14,679.27	17,122.04	0	0.00
137	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	10,690.11	8,900.04	0	0.00

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268	CUSIP # 74144T108 T ROWE PRICE GROUP INC	20,169.68	18,367.10	0	0.00
252	CUSIP # 74164M108 PRIMERICA INC	17,425.80	12,456.74	0	0.00
377	CUSIP # 743315103 PROGRESSIVE CORP	13,383.50	11,507.12	0	0.00
190	CUSIP # 743606105 PROSPERITY BANCSHARES INC	13,638.20	8,760.97	0	71.06
284	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	12,461.92	11,464.49	0	0.00
80	CUSIP # 74460D109 PUBLIC STORAGE INC	17,880.00	17,947.04	0	0.00
187	CUSIP # 74736K101 QORVO INC	9,860.51	9,256.53	0	0.00
372	CUSIP # 74762E102 QUANTA SERVICES INC	12,964.20	7,887.60	0	0.00
123	CUSIP # 74834L100 QUEST DIAGNOSTICS	11,303.70	8,724.13	0	0.00
131	CUSIP # 755111507 RAYTHEON COMPANY	18,602.00	15,575.63	0	95.96
431	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	21,024.18	19,097.92	0	0.00
558	CUSIP # 775711104 ROLLINS INC	18,849.24	14,656.81	0	0.00
277	CUSIP # 778296103 ROSS STORES INC	18,171.20	15,192.19	0	0.00
139	CUSIP # 800013104 SANDERSON FARMS INC	13,099.36	10,907.27	0	0.00

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470	CUSIP # 801056102 SANMINA CORPORATION	17,225.50	9,729.41	0	0.00
144	CUSIP # 80589M102 SCANA CORPORATION	10,552.32	8,451.14	0	91.43
100	CUSIP # 806407102 HENRY SCHEIN INC	15,171.00	15,160.31	0	0.00
336	CUSIP # 816300107 SELECTIVE INSURANCE ORD	14,464.80	11,176.82	0	0.00
713	CUSIP # 830566105 SKECHERS USA INC	17,525.54	18,271.28	0	0.00
398	CUSIP # 833551104 SNYDERS-LANCE INC	15,259.32	13,160.10	0	0.00
458	CUSIP # 844741108 SOUTHWEST AIRLINES	22,826.72	17,935.09	0	50.70
271	CUSIP # 867914103 SUNTRUST BANKS INC	14,864.35	10,311.85	0	0.00
475	CUSIP # 871237103 SYKES ENTERPRISES INC	13,708.50	14,046.25	0	0.00
91	CUSIP # 87162W100 SYNNEX CORPORATION	11,012.82	7,723.75	0	0.00
239	CUSIP # 872540109 TJX COMPANIES INC	17,956.07	17,236.05	0	0.00
158	CUSIP # 878237106 TECH DATA CORPORATION	13,379.44	9,997.87	0	0.00
96	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	11,808.00	8,560.20	0	0.00
492	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	14,204.04	12,560.42	0	0.00

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342	CUSIP # 882681109 TEXAS ROADHOUSE	16,498.08	12,958.21	0	0.00
74	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	10,441.40	10,383.49	0	12.45
158	CUSIP # 885160101 THOR INDUSTRIES INC	15,807.90	8,841.31	0	52.14
363	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	14,429.25	11,594.28	0	36.09
348	CUSIP # 891092108 TORO COMPANY	19,470.60	13,344.20	0	60.90
346	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	16,964.38	16,517.57	0	38.30
104	CUSIP # 89417E109 TRAVELERS COS INC	12,731.68	11,343.41	0	0.00
429	CUSIP # 896522109 TRINITY INDUSTRIES, INC	11,909.04	8,076.80	0	0.00
159	CUSIP # 902494103 TYSON FOODS INC CL A	9,807.12	8,790.80	0	0.00
454	CUSIP # 902653104 UDR INC	16,561.92	16,457.11	0	0.00
68	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	17,335.92	12,857.97	0	0.00
102	CUSIP # 904708104 UNIFIRST CORP	14,652.30	11,512.85	0	4.20
226	CUSIP # 910047109 UNITED AIRLINES	16,470.88	10,370.25	0	0.00
334	CUSIP # 911163103 UNITED NATURAL FOODS INC	15,938.48	15,043.16	0	0.00

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286	CUSIP # 911684108 US CELLULAR	12,503.92	10,916.58	0	0.00
230	CUSIP # 913456109 UNIVERSAL CORPORATION	14,662.50	12,751.28	0	0.00
136	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	13,896.48	9,368.15	0	0.00
224	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	15,303.68	13,035.32	0	0.00
291	CUSIP # 92210H105 VANTIV INC CL A	17,349.42	14,668.88	0	0.00
215	CUSIP # 92826C839 VISA INC CL A	16,774.30	16,568.94	0	0.00
280	CUSIP # 94106L109 WASTE MANAGEMENT INC	19,854.80	15,940.88	0	0.00
252	CUSIP # 948849104 WEIS MARKETS INC	16,843.68	11,061.52	0	0.00
574	CUSIP # 950755108 WERNER ENTERPRISES INC	15,469.30	15,367.50	0	34.44
183	CUSIP # 95709T100 WESTAR ENERGY INC	10,312.05	7,612.16	0	76.76
204	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	13,861.80	9,682.49	0	102.00
195	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	10,918.05	9,079.17	0	0.00
576	CUSIP # 966837106 WHOLE FOODS MKT	17,717.76	19,807.18	0	0.00
320	CUSIP # 969904101 WILLIAMS-SONOMA INC	15,484.80	17,422.99	0	0.00

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289	CUSIP # 981475106 WORLD FUEL SERVICES CORP	13,267.99	12,447.81	0	19.14
289	CUSIP # 98389B100 XCEL ENERGY INC	11,762.30	10,556.53	0	98.26
		2,662,732.50	2,315,629.58	57	3,388.44
FOREIGN STOCK					
214	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	22,564.16	25,713.41	0	0.00
430	CUSIP # 063671101 BANK OF MONTREAL	30,925.60	25,383.97	1	0.00
532	CUSIP # 064149107 BANK OF NOVA SCOTIA	29,621.76	24,340.03	1	293.69
431	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	29,049.40	26,172.43	1	0.00
971	CUSIP # 138006309 CANON INC SPONS ADR	27,323.94	29,774.04	1	0.00
1,680	CUSIP # 251566105 DEUTSCHE TELEKOM	28,728.00	28,997.03	1	0.00
243	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	25,257.42	26,757.08	1	0.00
655	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	25,224.05	26,688.39	1	332.03
604	CUSIP # 433578507 HITACHI LTD ADR	32,616.00	31,104.23	1	0.00
975	CUSIP # 438128308 HONDA MOTORS LTD ADR	28,460.25	29,147.49	1	0.00

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746	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	27,161.86	26,307.94	1	0.00
590	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	31,683.00	34,088.70	1	0.00
1,110	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	25,252.50	23,424.21	1	0.00
357	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	25,611.18	26,835.80	1	0.00
615	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	25,873.05	22,767.11	1	0.00
1,436	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	28,720.00	27,294.76	1	0.00
4,872	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	23,434.32	32,021.50	0	0.00
678	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	24,313.08	32,046.58	1	0.00
455	CUSIP # 780087102 ROYAL BANK OF CANADA	30,808.05	24,508.40	1	0.00
608	CUSIP # 83084V106 SKY PLC SPONSORED ADR	29,804.16	35,754.36	1	0.00
1,246	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	29,604.96	29,139.49	1	0.00
1,409	CUSIP # 87969N204 TELSTRA CORP ADR	25,728.34	30,071.64	1	0.00
682	CUSIP # 884903105 THOMSON REUTERS CORP	29,857.96	25,935.48	1	0.00
635	CUSIP # 891160509 TORONTO-DOMINION BANK	31,330.90	26,314.64	1	0.00

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243	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	28,479.60	29,046.45	1	0.00
968	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	23,648.24	30,815.53	1	522.83
231	CUSIP # G1151C101 ACCENTURE PLC	27,057.03	22,556.01	1	0.00
224	CUSIP # H1467J104 CHUBB LIMITED	29,594.88	25,550.59	1	154.56
349	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	29,937.22	29,539.07	1	0.00
163	CUSIP # Y09827109 BROADCOM LTD	28,813.51	23,365.92	1	0.00
		836,484.42	831,462.28	18	1,303.11
	MUTUAL FUNDS - FIXED INCOME				
573	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	64,846.41	65,462.85	1	0.00
362	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	42,419.16	42,735.53	1	0.00
398	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	41,718.36	43,495.89	1	0.00
607	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	64,548.38	66,439.38	1	0.00
1,920	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	44,851.20	44,885.57	1	0.00

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1,454	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	41,090.04	41,415.64	1	0.00
4,633	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	120,365.34	122,788.60	3	0.00
8,497	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	237,661.09	235,193.24	5	0.00
		657,499.98	662,416.70	14	0.00
MUTUAL FUNDS - EQUITY					
425	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	42,347.00	41,783.38	1	0.00
709	CUSIP # 78463V107 SPDR GOLD TRUST	77,713.49	88,727.80	2	0.00
8,286	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	296,473.08	285,920.37	6	0.00
		416,533.57	416,431.55	9	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,384.26	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	12,384.26	12,384.26	3	0.00
		12,384.26	12,384.26	3	0.00
COMMON STOCK					
93	CUSIP # 002444107 AVX CORP	1,453.59	1,229.79	0	0.00
50	CUSIP # 002535300 AARON'S INC	1,599.50	1,238.96	0	1.38
39	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	1,408.29	1,495.72	0	0.00
24	CUSIP # 011659109 ALASKA AIR GROUP INC	2,129.52	1,705.31	0	0.00
10	CUSIP # 01748X102 ALLEGiant TRAVEL	1,664.00	1,524.96	0	0.00
21	CUSIP # 018522300 ALLETE INC	1,347.99	1,182.47	0	0.00
26	CUSIP # 018802108 ALLIANT ENERGY CORP	985.14	914.90	0	0.00
16	CUSIP # 020002101 ALLSTATE CORPORATION	1,185.92	1,072.86	0	5.28
2	CUSIP # 02079K305 ALPHABET INC	1,584.90	1,557.76	0	0.00
17	CUSIP # 025537101 AMERICAN ELECTRIC POWER	1,070.32	1,065.45	0	0.00

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72	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	1,092.24	1,176.34	0	0.00
11	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	1,370.71	1,254.84	0	0.00
11	CUSIP # 031162100 AMGEN INC	1,608.31	1,725.66	0	0.00
9	CUSIP # 036752103 ANTHEM INC	1,293.93	1,207.55	0	0.00
15	CUSIP # 037833100 APPLE INC	1,737.30	1,579.06	0	0.00
20	CUSIP # 038336103 APTARGROUP INC	1,469.00	1,510.79	0	0.00
14	CUSIP # 049560105 ATMOS ENERGY CORP	1,038.10	975.81	0	0.00
20	CUSIP # 053611109 AVERY DENNISON CORP	1,404.40	1,438.13	0	0.00
24	CUSIP # 053807103 AVNET INC	1,142.64	1,025.56	0	0.00
31	CUSIP # 081437105 BEMIS COMPANY	1,482.42	1,531.63	0	0.00
8	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	1,303.84	1,155.47	0	0.00
3	CUSIP # 09247X101 BLACKROCK INC	1,141.62	1,036.18	0	0.00
108	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	1,348.92	1,061.03	0	5.83
24	CUSIP # 12503M108 CBOE HOLDINGS INC	1,773.36	1,609.83	0	0.00

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22	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	1,611.72	1,548.90	0	0.00
33	CUSIP # 128030202 CAL-MAINE FOODS, INC	1,457.78	1,443.81	0	0.00
22	CUSIP # 14149Y108 CARDINAL HEALTH INC	1,583.34	1,735.81	0	10.32
14	CUSIP # 147528103 CASEYS GENERAL STORES INC	1,664.32	1,629.63	0	0.00
26	CUSIP # 163072101 CHEESECAKE FACTORY	1,556.88	1,325.39	0	0.00
9	CUSIP # 16359R103 CHEMED CORP	1,443.69	1,265.01	0	0.00
11	CUSIP # 166764100 CHEVRON CORP	1,294.70	1,061.72	0	0.00
33	CUSIP # 171340102 CHURCH & DWIGHT CO INC	1,458.27	1,508.78	0	0.00
14	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	1,060.50	953.89	0	13.44
24	CUSIP # 172755100 CIRRUS LOGIC INC	1,356.96	974.76	0	0.00
36	CUSIP # 17275R102 CISCO SYSTEMS INC	1,087.92	1,040.23	0	0.00
14	CUSIP # 189054109 CLOROX COMPANY	1,680.28	1,723.21	0	0.00
43	CUSIP # 212485106 CONVERGYS CORPORATION	1,056.08	1,135.37	0	3.96
34	CUSIP # 216831107 COOPER TIRE & RUBBER	1,320.90	1,200.07	0	0.00

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36	CUSIP # 218681104 CORE-MARK HOLDING CO INC	1,550.52	1,364.68	0	0.00
17	CUSIP # 21870Q105 CORESITE REALTY CORP	1,349.29	1,208.68	0	14.40
48	CUSIP # 219350105 CORNING INC	1,164.96	1,017.13	0	0.00
12	CUSIP # 22160K105 COSTCO WHOLESALE CORP	1,921.32	1,843.91	0	0.00
14	CUSIP # 229899109 CULLEN FROST BANKERS INC	1,235.22	903.68	0	0.00
14	CUSIP # 233326107 DST SYSTEMS INC	1,500.10	1,579.65	0	0.00
13	CUSIP # 233331107 DTE ENERGY CO	1,280.63	1,168.42	0	10.73
56	CUSIP # 251893103 DEVRY INC	1,747.20	1,146.91	0	0.00
17	CUSIP # 253393102 DICKS SPORTING GOODS INC	902.70	873.20	0	0.00
24	CUSIP # 256677105 DOLLAR GENERAL CORP	1,777.68	1,770.86	0	6.25
18	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	1,632.06	1,604.15	0	9.54
23	CUSIP # 262037104 DRIL QUIP INC	1,381.15	1,334.78	0	0.00
15	CUSIP # 267475101 DYCOM INDUSTRIES INC	1,204.35	1,155.58	0	0.00
26	CUSIP # 268948106 EAGLE BANCORP INC	1,584.70	1,298.97	0	0.00

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15	CUSIP # 278865100 ECOLAB INC	1,758.30	1,736.91	0	5.55
15	CUSIP # 281020107 EDISON INTERNATIONAL	1,079.85	1,012.93	0	8.68
20	CUSIP # 285512109 ELECTRONIC ARTS INC	1,575.20	1,485.65	0	0.00
38	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	1,295.42	1,206.79	0	0.00
15	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	1,686.75	1,480.44	0	0.00
21	CUSIP # 30040W108 EVERSOURCE ENERGY	1,159.83	1,150.62	0	0.00
14	CUSIP # 30212P303 EXPEDIA INC	1,585.92	1,615.31	0	0.00
31	CUSIP # 302130109 EXPEDITORS INTL WASH INC	1,641.76	1,535.69	0	0.00
14	CUSIP # 30231G102 EXXON MOBIL CORPORATION	1,263.64	1,190.82	0	0.00
10	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	1,634.30	1,567.56	0	0.00
25	CUSIP # 336433107 FIRST SOLAR INC	802.25	1,243.25	0	0.00
19	CUSIP # 343412102 FLUOR CORP	997.88	978.63	0	3.99
23	CUSIP # 344849104 FOOT LOCKER INC	1,630.47	1,487.61	0	0.00
46	CUSIP # 36467W109 GAMESTOP CORP CL A	1,161.96	1,289.92	0	0.00

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11	CUSIP # 369550108 GENERAL DYNAMICS CORP	1,899.26	1,587.85	0	0.00
23	CUSIP # 371532102 GENESCO INC	1,428.30	1,431.94	0	0.00
57	CUSIP # 371901109 GENTEX CORP	1,122.33	942.22	0	0.00
15	CUSIP # 372460105 GENUINE PARTS CO	1,433.10	1,442.93	0	9.86
57	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	1,414.17	1,370.65	0	0.00
14	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	1,274.14	1,161.43	0	0.00
26	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	1,482.00	1,115.07	0	0.00
33	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	1,292.61	1,225.22	0	0.00
14	CUSIP # 423452101 HELMERICH & PAYNE	1,083.60	840.24	0	0.00
18	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	1,598.04	1,502.25	0	0.00
57	CUSIP # 432748101 HILLTOP HOLDINGS INC	1,698.60	1,195.58	0	0.00
45	CUSIP # 440452100 HORMEL FOODS CORP	1,566.45	1,710.17	0	0.00
102	CUSIP # 446150104 HUNTINGTON BANCSHARES INC	1,348.44	1,176.32	0	8.40
20	CUSIP # 448579102 HYATT HOTELS CORP CL A	1,105.20	976.93	0	0.00

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11	CUSIP # 44930G107 ICU MEDICAL INC	1,620.85	1,297.94	0	0.00
28	CUSIP # 45073V108 ATT INC	1,079.96	1,012.54	0	0.00
142	CUSIP # 45667G103 INFINERA CORP	1,205.58	1,588.70	0	0.00
30	CUSIP # 458140100 INTEL CORPORATION	1,088.10	1,003.03	0	0.00
11	CUSIP # 466032109 J&J SNACK FOODS	1,467.73	1,251.20	0	4.62
15	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	1,728.15	1,677.27	0	0.00
33	CUSIP # 488401100 KEMPER CORPORATION	1,461.90	1,096.93	0	0.00
20	CUSIP # 497266106 KIRBY CORP	1,330.00	1,186.55	0	0.00
44	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	1,454.20	1,218.97	0	0.00
58	CUSIP # 501044101 KROGER COMPANY	2,001.58	1,930.89	0	0.00
19	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,620.70	1,275.52	0	0.00
13	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	1,320.93	1,367.37	0	0.00
7	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	1,749.58	1,655.29	0	0.00
172	CUSIP # 55272X102 MFA FINANCIAL INC	1,312.36	1,208.55	0	35.60

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26	CUSIP # 55306N104 MKS INSTRUMENTS INC	1,544.40	1,094.62	0	0.00
78	CUSIP # 55345K103 MRC GLOBAL INC	1,580.28	1,133.04	0	0.00
27	CUSIP # 562750109 MANHATTAN ASSOCIATES	1,431.81	1,584.78	0	0.00
28	CUSIP # 56585A102 MARATHON PETROLEUM CORP	1,409.80	1,107.28	0	0.00
11	CUSIP # 58155Q103 MCKESSON CORPORATION	1,544.95	1,790.79	0	2.80
18	CUSIP # 58933Y105 MERCK & CO INC	1,059.66	1,020.02	0	8.93
64	CUSIP # 595112103 MICRON TECHNOLOGY INC	1,402.88	868.66	0	0.00
6	CUSIP # 608190104 MOHAWK INDUSTRIES INC	1,198.08	1,141.91	0	0.00
26	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	1,152.58	1,101.51	0	5.13
19	CUSIP # 617700109 MORNINGSTAR INC	1,397.64	1,490.12	0	0.00
1	CUSIP # 62944T105 NVR INC	1,669.00	1,641.22	0	0.00
29	CUSIP # 635017106 NATIONAL BEVERAGE	1,481.32	1,325.71	0	43.50
14	CUSIP # 638904102 NAVIGATORS GROUP INC	1,648.50	1,259.67	0	0.00
23	CUSIP # 640491106 NEOGEN CORP	1,518.00	1,251.49	0	0.00

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39	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	1,384.50	1,280.67	0	10.20
25	CUSIP # 651639106 NEWMONT MINING CORP	851.75	821.56	0	0.00
33	CUSIP # 654106103 NIKE INC CLASS B	1,677.39	1,834.41	0	5.76
12	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	1,296.84	1,082.45	0	0.00
8	CUSIP # 666807102 NORTHROP GRUMMAN CORP	1,860.64	1,663.47	0	0.00
6	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	1,670.46	1,605.99	0	0.00
19	CUSIP # 671044105 OSI SYSTEMS INC	1,446.28	1,261.56	0	0.00
15	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	1,286.85	1,015.73	0	0.00
57	CUSIP # 680223104 OLD REPUBLIC INTL CORP	1,083.00	1,042.09	0	0.00
12	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	1,398.24	1,195.38	0	0.00
30	CUSIP # 704326107 PAYCHEX INC	1,826.40	1,654.16	0	0.00
15	CUSIP # 718546104 PHILLIPS 66	1,296.15	1,239.40	0	0.00
74	CUSIP # 72147K108 PILGRIMS PRIDE CORP	1,405.26	1,590.49	0	0.00
14	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	1,092.42	1,002.47	0	0.00

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26	CUSIP # 74144T108 T ROWE PRICE GROUP INC	1,956.76	1,829.46	0	0.00
24	CUSIP # 74164M108 PRIMERICA INC	1,659.60	1,292.81	0	0.00
36	CUSIP # 743315103 PROGRESSIVE CORP	1,278.00	1,178.72	0	0.00
18	CUSIP # 743606105 PROSPERITY BANCSHARES INC	1,292.04	945.96	0	6.46
27	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	1,184.76	1,156.13	0	0.00
8	CUSIP # 74460D109 PUBLIC STORAGE INC	1,788.00	1,829.70	0	0.00
18	CUSIP # 74736K101 QORVO INC	949.14	906.94	0	0.00
36	CUSIP # 74762E102 QUANTA SERVICES INC	1,254.60	912.41	0	0.00
12	CUSIP # 74834L100 QUEST DIAGNOSTICS	1,102.80	908.35	0	0.00
13	CUSIP # 755111507 RAYTHEON COMPANY	1,846.00	1,738.16	0	9.52
42	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	2,048.76	1,709.88	0	0.00
53	CUSIP # 775711104 ROLLINS INC	1,790.34	1,508.97	0	0.00
27	CUSIP # 778296103 ROSS STORES INC	1,771.20	1,618.55	0	0.00
14	CUSIP # 800013104 SANDERSON FARMS INC	1,319.36	1,171.78	0	0.00

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45	CUSIP # 801056102 SANMINA CORPORATION	1,649.25	1,129.42	0	0.00
14	CUSIP # 80589M102 SCANA CORPORATION	1,025.92	933.73	0	8.05
10	CUSIP # 806407102 HENRY SCHEIN INC	1,517.10	1,606.75	0	0.00
32	CUSIP # 816300107 SELECTIVE INSURANCE ORD	1,377.60	1,143.07	0	0.00
69	CUSIP # 830566105 SKECHERS USA INC	1,696.02	1,775.83	0	0.00
39	CUSIP # 833551104 SNYDERS-LANCE INC	1,495.26	1,312.00	0	0.00
44	CUSIP # 844741108 SOUTHWEST AIRLINES	2,192.96	1,833.93	0	4.30
26	CUSIP # 867914103 SUNTRUST BANKS INC	1,426.10	1,084.07	0	0.00
45	CUSIP # 871237103 SYKES ENTERPRISES INC	1,298.70	1,303.63	0	0.00
9	CUSIP # 87162W100 SYNNEX CORPORATION	1,089.18	869.21	0	0.00
23	CUSIP # 872540109 TJX COMPANIES INC	1,727.99	1,722.09	0	0.00
15	CUSIP # 878237106 TECH DATA CORPORATION	1,270.20	1,142.54	0	0.00
10	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	1,230.00	1,009.83	0	0.00
47	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	1,356.89	1,273.79	0	0.00

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33	CUSIP # 882681109 TEXAS ROADHOUSE	1,591.92	1,348.22	0	0.00
7	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	987.70	1,013.94	0	1.05
15	CUSIP # 885160101 THOR INDUSTRIES INC	1,500.75	1,034.65	0	5.28
35	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	1,391.25	1,206.89	0	3.24
34	CUSIP # 891092108 TORO COMPANY	1,902.30	1,520.28	0	6.13
33	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	1,617.99	1,599.41	0	3.40
10	CUSIP # 89417E109 TRAVELERS COS INC	1,224.20	1,127.34	0	0.00
42	CUSIP # 896522109 TRINITY INDUSTRIES, INC	1,165.92	890.45	0	0.00
15	CUSIP # 902494103 TYSON FOODS INC CL A	925.20	1,005.53	0	0.00
44	CUSIP # 902653104 UDR INC	1,605.12	1,559.98	0	0.00
7	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	1,784.58	1,559.26	0	0.00
10	CUSIP # 904708104 UNIFIRST CORP	1,436.50	1,158.21	0	0.38
21	CUSIP # 910047109 UNITED AIRLINES	1,530.48	1,004.67	0	0.00
32	CUSIP # 911163103 UNITED NATURAL FOODS INC	1,527.04	1,297.41	0	0.00

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27	CUSIP # 911684108 US CELLULAR	1,180.44	1,053.90	0	0.00
22	CUSIP # 913456109 UNIVERSAL CORPORATION	1,402.50	1,227.01	0	0.00
13	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	1,328.34	1,051.35	0	0.00
21	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	1,434.72	1,206.50	0	0.00
28	CUSIP # 92210H105 VANTIV INC CL A	1,669.36	1,512.58	0	0.00
20	CUSIP # 92826C839 VISA INC CL A	1,560.40	1,574.86	0	0.00
27	CUSIP # 94106L109 WASTE MANAGEMENT INC	1,914.57	1,659.91	0	0.00
24	CUSIP # 948849104 WEIS MARKETS INC	1,604.16	1,168.93	0	0.00
55	CUSIP # 950755108 WERNER ENTERPRISES INC	1,482.25	1,386.81	0	3.42
17	CUSIP # 95709T100 WESTAR ENERGY INC	957.95	883.91	0	6.46
19	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	1,291.05	928.54	0	10.00
18	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	1,007.82	885.19	0	0.00
55	CUSIP # 966837106 WHOLE FOODS MKT	1,691.80	1,645.64	0	0.00
31	CUSIP # 969904101 WILLIAMS-SONOMA INC	1,500.09	1,658.25	0	0.00

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28	CUSIP # 981475106 WORLD FUEL SERVICES CORP	1,285.48	1,254.73	0	1.74
28	CUSIP # 98389B100 XCEL ENERGY INC	1,139.60	1,104.71	0	9.86
		256,813.66	234,002.34	57	313.44
FOREIGN STOCK					
20	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	2,108.80	2,444.49	0	0.00
42	CUSIP # 063671101 BANK OF MONTREAL	3,020.64	2,591.81	1	0.00
51	CUSIP # 064149107 BANK OF NOVA SCOTIA	2,839.68	2,482.78	1	29.26
42	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	2,830.80	2,569.34	1	0.00
94	CUSIP # 138006309 CANON INC SPONS ADR	2,645.16	2,726.09	1	0.00
161	CUSIP # 251566105 DEUTSCHE TELEKOM	2,753.10	2,727.41	1	0.00
23	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	2,390.62	2,526.97	1	0.00
63	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	2,426.13	2,608.31	1	25.26
58	CUSIP # 433578507 HITACHI LTD ADR	3,132.00	2,892.80	1	0.00
94	CUSIP # 438128308 HONDA MOTORS LTD ADR	2,743.86	2,706.77	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
72	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	2,621.52	2,584.52	1	0.00
57	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	3,060.90	3,046.55	1	0.00
106	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	2,411.50	2,521.42	1	0.00
34	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	2,439.16	2,539.53	1	0.00
59	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	2,482.13	2,541.92	1	0.00
138	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	2,760.00	2,654.73	1	0.00
468	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	2,251.08	2,717.75	0	0.00
65	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	2,330.90	2,991.31	1	0.00
44	CUSIP # 780087102 ROYAL BANK OF CANADA	2,979.24	2,585.00	1	0.00
58	CUSIP # 83084V106 SKY PLC SPONSORED ADR	2,843.16	3,044.01	1	0.00
120	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	2,851.20	2,732.51	1	0.00
135	CUSIP # 87969N204 TELSTRA CORP ADR	2,465.10	2,645.52	1	0.00
66	CUSIP # 884903105 THOMSON REUTERS CORP	2,889.48	2,651.55	1	0.00
61	CUSIP # 891160509 TORONTO-DOMINION BANK	3,009.74	2,611.73	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	2,695.60	2,587.69	1	0.00
93	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	2,271.99	2,826.89	1	44.46
22	CUSIP # G1151C101 ACCENTURE PLC	2,576.86	2,461.41	1	0.00
21	CUSIP # H1467J104 CHUBB LIMITED	2,774.52	2,542.04	1	15.18
34	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	2,916.52	2,838.28	1	0.00
15	CUSIP # Y09827109 BROADCOM LTD	2,651.55	2,343.76	1	0.00
		80,172.94	79,744.89	18	114.16
MUTUAL FUNDS - FIXED INCOME					
55	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	6,224.35	6,288.29	1	0.00
35	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	4,101.30	4,136.34	1	0.00
39	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,087.98	4,282.93	1	0.00
58	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	6,167.72	6,327.20	1	0.00
185	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	4,321.60	4,224.38	1	0.00

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140	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	3,956.40	4,039.88	1	0.00
445	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	11,561.10	12,110.82	3	0.00
816	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	22,823.52	22,062.38	5	0.00
		63,243.97	63,472.22	14	0.00
MUTUAL FUNDS - EQUITY					
41	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	4,085.24	4,207.10	1	0.00
68	CUSIP # 78463V107 SPDR GOLD TRUST	7,453.48	8,380.18	2	0.00
796	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	28,480.88	28,181.86	6	0.00
		40,019.60	40,769.14	9	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
64,947.62	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	64,947.62	64,947.62	4	0.00
		64,947.62	64,947.62	4	0.00
COMMON STOCK					
602	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	23,146.90	18,216.69	1	0.00
560	CUSIP # 002121101 A10 NETWORKS INC	4,653.60	4,294.14	0	0.00
234	CUSIP # 002896207 ABERCROMBIE & FITCH CO	2,808.00	6,020.08	0	0.00
9	CUSIP # 003654100 ABIOMED INC	1,014.12	825.59	0	0.00
21	CUSIP # 00508Y102 ACUITY BRANDS	4,848.06	4,645.58	0	0.00
25	CUSIP # 006855100 ADEPTUS HEALTH INC CLASS A	191.00	1,439.87	0	0.00
16	CUSIP # 00724F101 ADOBE SYSTEMS INC	1,647.20	1,563.28	0	0.00
55	CUSIP # 007973100 ADVANCED ENERGY INDUSTRIES	3,011.25	2,737.21	0	0.00
26	CUSIP # 00846U101 AGILENT TECHNOLOGIES INC	1,184.56	1,216.78	0	3.43
19	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	2,732.58	2,658.45	0	16.34

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71	CUSIP # 011642105 ALARM.COM HOLDINGS INC	1,975.93	2,012.93	0	0.00
50	CUSIP # 011659109 ALASKA AIR GROUP INC	4,436.50	3,651.91	0	0.00
9	CUSIP # 016255101 ALIGN TECHNOLOGY INC	865.17	839.34	0	0.00
11	CUSIP # 02079K107 ALPHABET INC CL C	8,490.02	8,030.43	0	0.00
1	CUSIP # 023135106 AMAZON.COM INC	749.87	722.80	0	0.00
739	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	11,210.63	11,473.86	1	0.00
33	CUSIP # 02913V103 AMERICAN PUBLIC EDUCATION INC	810.15	770.04	0	0.00
185	CUSIP # 030506109 AMERICAN WOODMARK CORP	13,921.25	13,357.43	1	0.00
64	CUSIP # 031162100 AMGEN INC	9,357.44	9,552.13	1	0.00
109	CUSIP # 032095101 AMPHENOL CORP CL A	7,324.80	7,264.19	0	17.44
92	CUSIP # 032654105 ANALOG DEVICES INC	6,681.04	5,366.15	0	0.00
406	CUSIP # 038222105 APPLIED MATERIALS INC	13,101.62	10,906.23	1	0.00
28	CUSIP # 040413106 ARISTA NETWORKS INC	2,709.56	2,377.31	0	0.00
6	CUSIP # 045327103 ASPEN TECHNOLOGY INC	328.08	198.88	0	0.00

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16	CUSIP # 046224101 ASTEC INDUSTRIES INC	1,079.36	896.00	0	0.00
6	CUSIP # 04685W103 ATHENA HEALTH INC	631.02	915.09	0	0.00
4	CUSIP # 053332102 AUTOZONE INC	3,159.16	3,107.20	0	0.00
64	CUSIP # 053611109 AVERY DENNISON CORP	4,494.08	4,591.78	0	0.00
114	CUSIP # 067383109 CR BARD INC	25,611.24	25,227.94	1	0.00
36	CUSIP # 068323104 BARRACUDA NETWORKS INC	771.48	831.87	0	0.00
98	CUSIP # 071813109 BAXTER INTERNATIONAL INC	4,345.32	4,524.95	0	12.35
39	CUSIP # 08180D106 BENEFITFOCUS INC	1,158.30	1,433.29	0	0.00
15	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	2,444.70	2,087.64	0	0.00
415	CUSIP # 086516101 BEST BUY INC	17,708.05	15,670.57	1	0.00
228	CUSIP # 08915P101 BIG 5 SPORTING GOODS CORP	3,955.80	4,154.90	0	0.00
270	CUSIP # 089302103 BIG LOTS INC	13,556.70	12,525.60	1	0.00
6	CUSIP # 09227Q100 BLACKBAUD INC	384.00	376.98	0	0.00
356	CUSIP # 101137107 BOSTON SCIENTIFIC CORP.	7,700.28	8,280.76	0	0.00

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180	CUSIP # 10316T104 BOX INC - CLASS A	2,494.80	2,202.16	0	0.00
296	CUSIP # 104674106 BRADY CORP CL A	11,114.80	9,057.32	1	0.00
38	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	2,660.76	2,470.18	0	0.00
282	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	16,480.08	19,146.77	1	0.00
78	CUSIP # 11133B409 BROADSOFT INC	3,217.50	2,991.23	0	0.00
109	CUSIP # 122017106 BURLINGTON STORES INC	9,237.75	8,704.03	1	0.00
34	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	2,147.78	1,949.56	0	6.12
138	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	3,480.36	3,240.90	0	0.00
193	CUSIP # 129500104 CALERES INC	6,334.26	5,587.32	0	13.51
296	CUSIP # 141337105 CARBONITE INC	4,854.40	4,058.92	0	0.00
273	CUSIP # 14149Y108 CARDINAL HEALTH INC	19,647.81	22,805.66	1	122.55
480	CUSIP # 141633107 CARE.COM INC	4,113.60	3,876.26	0	0.00
26	CUSIP # 149568107 CAVCO INDUSTRIES INC	2,596.10	2,430.05	0	0.00
23	CUSIP # 14964U108 CAVIUM INC	1,436.12	1,257.61	0	0.00

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72	CUSIP # 150870103 CELANESE CORP SERIES A	5,669.28	5,000.79	0	0.00
29	CUSIP # 157210105 CEVA INC	972.95	928.03	0	0.00
110	CUSIP # 159179100 CHANNELADVISOR CORP	1,578.50	1,562.00	0	0.00
171	CUSIP # 168615102 CHICOS FAS INC	2,460.69	2,655.63	0	0.00
296	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	29,881.20	23,354.60	2	59.20
17	CUSIP # 171798101 CIMAREX ENERGY CO	2,310.30	2,193.41	0	0.00
309	CUSIP # 172755100 CIRRUS LOGIC INC	17,470.86	11,334.27	1	0.00
132	CUSIP # 172908105 CINTAS CORP	15,253.92	12,255.26	1	0.00
176	CUSIP # 177376100 CITRIX SYSTEMS INC	15,718.56	13,903.37	1	0.00
157	CUSIP # 189754104 COACH INC	5,498.14	6,241.35	0	52.99
88	CUSIP # 192479103 COHERENT INC	12,089.88	8,508.18	1	0.00
50	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	2,915.00	2,697.61	0	0.00
84	CUSIP # 205306103 COMPUTER PROGRAMS & SYSTEMS	1,982.40	4,191.46	0	0.00
17	CUSIP # 20605P101 CONCHO RESOURCES INC	2,254.20	2,342.52	0	0.00

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564	CUSIP # 21240D107 CONTROL4 CORP	5,752.80	5,811.01	0	0.00
151	CUSIP # 212485106 CONVERGYS CORPORATION	3,708.56	4,583.54	0	13.59
14	CUSIP # 216648402 COOPER COMPANIES, INC	2,449.02	2,506.13	0	0.00
205	CUSIP # 217204106 COPART INC	11,359.05	9,630.23	1	0.00
387	CUSIP # 219350105 CORNING INC	9,392.49	8,998.47	1	0.00
187	CUSIP # 224399105 CRANE CO	13,486.44	12,856.64	1	0.00
106	CUSIP # 230215105 CULP INC	3,937.90	2,826.19	0	8.48
212	CUSIP # 23331A109 D R HORTON INC	5,793.96	6,646.70	0	0.00
85	CUSIP # 233326107 DST SYSTEMS INC	9,107.75	9,706.40	1	0.00
26	CUSIP # 248019101 DELUXE CORP	1,861.86	1,725.12	0	0.00
7	CUSIP # 25278X109 DIAMONDBACK ENERGY INC	707.42	763.63	0	0.00
163	CUSIP # 253393102 DICKS SPORTING GOODS INC	8,655.30	9,549.30	0	0.00
43	CUSIP # 25456K101 DIPLOMAT PHARMACY INC	541.80	1,366.92	0	0.00
100	CUSIP # 256677105 DOLLAR GENERAL CORP	7,407.00	9,171.73	0	25.00

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88	CUSIP # 258278100 DORMAN PRODUCTS INC	6,429.28	5,493.84	0	0.00
32	CUSIP # 260003108 DOVER CORPORATION	2,397.76	2,051.14	0	0.00
79	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	7,162.93	7,355.94	0	41.87
78	CUSIP # 26168L205 DREW INDUSTRIES INC	8,404.50	6,478.78	0	0.00
17	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	1,247.80	1,188.36	0	0.00
41	CUSIP # 278642103 EBAY INC	1,217.29	1,288.95	0	0.00
56	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	5,247.20	5,237.87	0	0.00
12	CUSIP # 28849P100 ELLIE MAE INC	1,004.16	1,040.10	0	0.00
30	CUSIP # 29089Q105 EMERGENT BIOSOLUTIONS INC	985.20	1,064.80	0	0.00
335	CUSIP # 294429105 EQUIFAX INC	39,607.05	36,288.85	2	0.00
285	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	10,502.25	9,382.27	1	0.00
18	CUSIP # 298736109 EURONET WORLDWIDE INC	1,303.74	1,317.84	0	0.00
29	CUSIP # 300614500 EXA CORP	445.44	464.29	0	0.00
172	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	8,675.68	8,247.13	0	0.00

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148	CUSIP # 302130109 EXPEDITORS INTL WASH INC	7,838.08	6,914.26	0	0.00
601	CUSIP # 30219E103 EXPRESS INC	6,466.76	11,119.71	0	0.00
338	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	23,251.02	26,404.32	1	0.00
21	CUSIP # 30231G102 EXXON MOBIL CORPORATION	1,895.46	1,846.94	0	0.00
82	CUSIP # 302491303 FMC CORPORATION	4,637.92	4,677.28	0	13.53
53	CUSIP # 30303M102 FACEBOOK INC	6,097.65	5,936.55	0	0.00
56	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	9,152.08	8,917.64	1	0.00
54	CUSIP # 31428X106 FEDEX CORPORATION	10,054.80	9,278.39	1	21.60
12	CUSIP # 315616102 F5 NETWORKS INC	1,736.64	1,652.08	0	0.00
263	CUSIP # 31787A507 FINISAR CORPORATION	7,961.01	7,210.88	0	0.00
112	CUSIP # 337738108 FISERV INC	11,903.36	11,147.03	1	0.00
40	CUSIP # 338307101 FIVE9 INC	567.60	332.77	0	0.00
8	CUSIP # 339041105 FLEETCOR TECHNOLOGIES INC	1,132.16	1,386.40	0	0.00
229	CUSIP # 343498101 FLOWERS FOODS INC	4,573.13	4,281.49	0	0.00

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220	CUSIP # 344849104 FOOT LOCKER INC	15,595.80	13,994.00	1	0.00
98	CUSIP # 346375108 FORMFACTOR INC	1,097.60	886.90	0	0.00
300	CUSIP # 34964C106 FORTUNE BRANDS HOME & SECURITY	16,038.00	17,567.03	1	0.00
104	CUSIP # 351793104 FRANDESCAS HOLDINGS CORP	1,875.12	1,817.86	0	0.00
96	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	3,998.40	4,078.50	0	0.00
28	CUSIP # 37518B102 GIGAMON INC	1,275.40	892.67	0	0.00
51	CUSIP # 377322102 GLAUKOS CORP	1,749.30	1,729.92	0	0.00
120	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	2,977.20	2,920.99	0	0.00
33	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	1,928.85	1,379.30	0	0.00
51	CUSIP # 400110102 GRUBHUB INC	1,918.62	2,010.28	0	0.00
80	CUSIP # 401692108 GUIDANCE SOFTWARE INC	566.40	563.20	0	0.00
14	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	690.62	811.72	0	0.00
114	CUSIP # 404251100 HNI CORP	6,374.88	6,080.88	0	0.00
894	CUSIP # 404609109 HACKETT GROUP INC	15,788.04	13,125.97	1	116.22

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86	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	7,635.08	7,211.19	0	0.00
16	CUSIP # 427866108 HERSHEY CO	1,654.88	1,604.75	0	0.00
78	CUSIP # 436106108 HOLLYFRONTIER CORP	2,555.28	2,696.12	0	0.00
206	CUSIP # 437076102 HOME DEPOT INC	27,620.48	25,192.07	2	0.00
43	CUSIP # 438516106 HONEYWELL INTERNATIONAL	4,981.55	4,881.27	0	0.00
15	CUSIP # 440894103 HORTONWORKS INC	124.65	165.30	0	0.00
27	CUSIP # 443573100 HUBSPOT INC	1,269.00	1,487.30	0	0.00
23	CUSIP # 44930G107 ICU MEDICAL INC	3,389.05	2,315.40	0	0.00
116	CUSIP # 45167R104 IDEX CORP	10,446.96	10,376.48	1	0.00
27	CUSIP # 45168D104 IDEXX LABORATORIES INC	3,166.29	3,033.18	0	0.00
280	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	34,288.80	32,165.11	2	182.00
236	CUSIP # 45329R109 INC RESEARCH HOLDINGS INC-A	12,413.60	10,104.48	1	0.00
154	CUSIP # 457187102 INGREDION INC	19,243.84	18,175.40	1	77.00
107	CUSIP # 45778Q107 INSPERITY INC	7,591.65	6,162.82	0	0.00

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61	CUSIP # 45781U103 INSTRUCTURE INC	1,192.55	1,414.96	0	0.00
144	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	3,392.64	3,516.01	0	0.00
460	CUSIP # 46118H104 INTRALINKS HOLDINGS INC	6,219.20	4,763.40	0	0.00
148	CUSIP # 461202103 INTUIT INC	16,962.28	15,165.81	1	0.00
30	CUSIP # 46266A109 IRADIMED CORP	333.00	600.90	0	0.00
25	CUSIP # 462726100 I ROBOT CORP	1,461.25	1,279.75	0	0.00
276	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	31,797.96	32,118.29	2	0.00
15	CUSIP # 48123V102 J2 GLOBAL INC	1,227.00	1,029.34	0	0.00
66	CUSIP # 48203R104 JUNIPER NETWORKS INC	1,865.16	1,551.42	0	0.00
244	CUSIP # 482480100 KLA-TENCOR CORP	19,197.92	17,222.01	1	0.00
39	CUSIP # 498904200 KNOLL INC	1,089.27	836.61	0	0.00
23	CUSIP # 501797104 L BRANDS INC	1,514.32	1,968.52	0	0.00
136	CUSIP # 524660107 LEGGETT & PLATT	6,647.68	6,533.97	0	46.24
333	CUSIP # 525558201 LEMAITRE VASCULAR INC	8,438.22	5,535.01	0	0.00

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XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
139	CUSIP # 526107107 LENNOX INTERNATIONAL INC	21,290.63	20,841.22	1	59.77
218	CUSIP # 535678106 LINEAR TECHNOLOGY CORP	13,592.30	10,249.37	1	0.00
22	CUSIP # 54142L109 LOGMEIN INC	2,124.10	1,546.56	0	0.00
235	CUSIP # 546347105 LOUISIANA PACIFIC	4,448.55	4,590.16	0	0.00
49	CUSIP # 548661107 LOWES COS INC	3,484.88	3,500.05	0	0.00
73	CUSIP # 55024U109 LUMENTUM HOLDINGS INC	2,821.45	2,678.20	0	0.00
174	CUSIP # 550819106 LYDALL INC	10,761.90	6,861.49	1	0.00
38	CUSIP # 55306N104 MKS INSTRUMENTS INC	2,257.20	2,011.80	0	0.00
26	CUSIP # 553530106 MSC INDUSTRIAL DIRECT CO - A	2,402.14	1,866.22	0	0.00
110	CUSIP # 55405Y100 M/A-COM TECHNOLOGY SOLUTIONS	5,090.80	4,406.62	0	0.00
13	CUSIP # 562750109 MANHATTAN ASSOCIATES	689.39	798.80	0	0.00
153	CUSIP # 574599106 MASCO CORPORATION	4,837.86	4,680.48	0	0.00
84	CUSIP # 574795100 MASIMO CORPORATION	5,661.60	4,239.33	0	0.00
161	CUSIP # 576485205 MATADOR RESOURCES CO	4,147.36	3,724.44	0	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53	CUSIP # 57686G105 MATSON INC	1,875.67	2,114.71	0	0.00
186	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	4,054.80	2,962.38	0	0.00
124	CUSIP # 585141104 MEETME INC	611.32	761.55	0	0.00
6	CUSIP # 592688105 METTLER-TOLEDO INTERNATIONAL INC	2,511.36	2,252.44	0	0.00
75	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	4,811.25	4,704.75	0	0.00
34	CUSIP # 600544100 HERMAN MILLER INC	1,162.80	1,024.33	0	5.95
78	CUSIP # 602496101 MIMEDX GROUP INC	691.08	642.10	0	0.00
86	CUSIP # 60255W105 MINDBODY INC	1,831.80	1,637.49	0	0.00
183	CUSIP # 60649T107 MISTRAS GROUP INC	4,699.44	4,327.16	0	0.00
13	CUSIP # 608190104 MOHAWK INDUSTRIES INC	2,595.84	2,496.39	0	0.00
166	CUSIP # 626755102 MURPHY USA INC	10,204.02	11,640.20	1	0.00
3	CUSIP # 62944T105 NVR INC	5,007.00	5,157.69	0	0.00
91	CUSIP # 64049M209 NEOGENOMICS INC	779.87	661.58	0	0.00
89	CUSIP # 64111Q104 NETGEAR INC	4,837.15	4,188.80	0	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
41	CUSIP # 64829B100 NEW RELIC INC	1,158.25	1,253.02	0	0.00
174	CUSIP # 654106103 NIKE INC CLASS B	8,844.42	10,381.89	0	41.40
269	CUSIP # 655663102 NORDSON CORP	30,141.45	24,857.22	2	72.63
82	CUSIP # 655664100 NORDSTROM INC	3,930.26	4,674.00	0	0.00
302	CUSIP # 67018T105 NU SKIN ENTERPRISES	14,429.56	17,171.14	1	0.00
173	CUSIP # 670346105 NUCOR CORPORATION	10,296.96	9,248.50	1	65.31
90	CUSIP # 67066G104 NVIDIA CORP	9,606.60	5,919.92	1	0.00
125	CUSIP # 670704105 NUVASIVE INC	8,420.00	6,334.63	0	0.00
29	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	8,073.89	7,310.70	0	0.00
561	CUSIP # 67555N206 OCLARO INC	5,020.95	4,833.87	0	0.00
192	CUSIP # 681116109 OLLIE'S BARGAIN OUTLET HOLDINGS	5,462.40	5,346.18	0	0.00
6	CUSIP # 697435105 PALO ALTO NETWORKS INC	750.30	911.70	0	0.00
126	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	8,280.72	8,045.62	0	0.00
81	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	11,340.00	9,733.26	1	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26	CUSIP # 701877102 PARSLEY ENERGY INC	916.24	714.01	0	0.00
89	CUSIP # 703395103 PATTERSON COS INC	3,651.67	4,000.72	0	0.00
203	CUSIP # 704326107 PAYCHEX INC	12,358.64	10,842.21	1	0.00
48	CUSIP # 70432V102 PAYCOM SOFTWARE INC	2,183.52	2,230.66	0	0.00
25	CUSIP # 713448108 PEPSICO INC	2,615.75	2,666.50	0	18.81
57	CUSIP # 71375U101 PERFICIENT INC	996.93	1,139.36	0	0.00
38	CUSIP # 718546104 PHILLIPS 66	3,283.58	3,145.82	0	0.00
12	CUSIP # 723787107 PIONEER NATURAL RESOURCES CO	2,160.84	2,108.64	0	0.00
235	CUSIP # 729132100 PLEXUS CORP	12,699.40	10,520.94	1	0.00
93	CUSIP # 73278L105 POOL CORPORATION	9,703.62	9,147.30	1	0.00
19	CUSIP # 739276103 POWER INTEGRATIONS INC	1,289.15	1,224.55	0	0.00
38	CUSIP # 743424103 PROOFPOINT INC	2,684.70	2,696.25	0	0.00
102	CUSIP # 74624M102 PURE STORAGE INC-CLASS A	1,153.62	1,346.47	0	0.00
58	CUSIP # 747525103 QUALCOMM INC	3,781.60	3,952.64	0	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
126	CUSIP # 747582104 QUALITY SYSTEMS INC	1,656.90	1,858.75	0	0.00
281	CUSIP # 74876Y101 QUINTILES TRANSNATIONAL HOLDINGS	21,370.05	20,409.64	1	0.00
45	CUSIP # 749660106 RPC INC	891.45	768.64	0	0.00
83	CUSIP # 749685103 RPM INTERNATIONAL INC	4,467.89	4,202.49	0	0.00
20	CUSIP # 74978Q105 RSP PERMIAN INC	892.40	774.12	0	0.00
26	CUSIP # 75606N109 REALPAGE INC	780.00	563.64	0	0.00
36	CUSIP # 76680R206 RINGCENTRAL INC CL A	741.60	589.89	0	0.00
98	CUSIP # 76680V108 RING ENERGY INC	1,273.02	806.18	0	0.00
309	CUSIP # 778296103 ROSS STORES INC	20,270.40	16,548.96	1	0.00
7	CUSIP # 78463M107 SPS COMMERCE INC	489.23	423.74	0	0.00
56	CUSIP # 790849103 ST JUDE MEDICAL INC	4,490.64	4,384.34	0	0.00
12	CUSIP # 79466L302 SALESFORCE.COM INC	821.52	883.44	0	0.00
67	CUSIP # 806407102 HENRY SCHEIN INC	10,164.57	10,768.06	1	0.00
154	CUSIP # 811699107 SEACHANGE INTERNATIONAL INC	354.20	744.98	0	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
76	CUSIP # 816850101 SEMTECH CORP	2,397.80	2,015.54	0	0.00
35	CUSIP # 826919102 SILICON LABORATORIES INC	2,275.00	2,062.99	0	0.00
38	CUSIP # 830566105 SKECHERS USA INC	934.04	1,108.94	0	0.00
80	CUSIP # 831865209 SMITH (AO) CORP	3,788.00	3,006.55	0	0.00
264	CUSIP # 835495102 SONOCO PRODUCTS	13,912.80	13,193.17	1	0.00
90	CUSIP # 835916503 SONUS NETWORKS INC	567.00	759.12	0	0.00
310	CUSIP # 844741108 SOUTHWEST AIRLINES	15,450.40	13,852.58	1	31.00
49	CUSIP # 848577102 SPIRIT AIRLINES INC	2,835.14	2,279.70	0	0.00
37	CUSIP # 852857200 STAMPS.COM INC	4,242.05	3,304.30	0	0.00
38	CUSIP # 853666105 STANDARD MOTOR PRODUCTS INC	2,022.36	1,762.39	0	0.00
300	CUSIP # 854502101 STANLEY BLACK & DECKER INC	34,407.00	34,907.57	2	0.00
39	CUSIP # 858586100 STEPAN CO	3,177.72	2,214.11	0	0.00
209	CUSIP # 863667101 STRYKER CORP	25,040.29	21,492.27	1	88.83
348	CUSIP # 868168105 SUPERIOR INDUSTRIES INTL INC	9,169.80	9,592.06	1	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
77	CUSIP # 87157B103 SYNCHRONOSS TECHNOLOGIES INC	2,949.10	3,282.84	0	0.00
120	CUSIP # 87164P103 SYNERGY RESOURCES CORP	1,069.20	782.09	0	0.00
230	CUSIP # 87612E106 TARGET CORPORATION	16,612.90	17,142.91	1	0.00
38	CUSIP # 879369106 TELEFLEX INC	6,123.70	6,689.28	0	0.00
86	CUSIP # 88076W103 TERADATA CORP	2,336.62	2,719.38	0	0.00
401	CUSIP # 882508104 TEXAS INSTRUMENTS INC	29,260.97	27,011.49	2	0.00
112	CUSIP # 88677Q109 TILE SHOP HLDGS INC	2,189.60	2,040.79	0	0.00
48	CUSIP # 89785L107 TRUECAR INC	600.00	518.88	0	0.00
32	CUSIP # 90214J101 2U INC	964.80	1,113.51	0	0.00
101	CUSIP # 90347A100 UBIQUITI NETWORKS INC	5,837.80	4,386.23	0	0.00
29	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	7,393.26	5,119.45	0	0.00
12	CUSIP # 90385D107 ULTIMATE SOFTWARE GROUP INC	2,188.20	2,456.30	0	0.00
91	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	9,680.58	11,372.69	1	0.00
26	CUSIP # 918194101 VCA ANTECH INC	1,784.90	1,839.84	0	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
69	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	4,714.08	4,220.36	0	0.00
82	CUSIP # 921659108 VANDA PHARMACEUTICALS INC	1,307.90	1,233.40	0	0.00
76	CUSIP # 922280102 VARONIS SYSTEMS INC	2,036.80	2,131.50	0	0.00
485	CUSIP # 92335C106 VERA BRADLEY INC	5,684.20	7,594.90	0	0.00
181	CUSIP # 92342Y109 VERIFONE SYSTEMS INC	3,209.13	4,817.00	0	0.00
62	CUSIP # 928563402 VMWARE INC CL A	4,881.26	4,859.72	0	0.00
117	CUSIP # 931142103 WAL-MART STORES INC	8,087.04	8,482.67	0	58.50
83	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,869.08	6,926.88	0	0.00
28	CUSIP # 941848103 WATERS CORPORATION	3,762.92	4,391.34	0	0.00
90	CUSIP # 98139A105 WORKIVA INC	1,228.50	1,480.82	0	0.00
51	CUSIP # 981811102 WORTHINGTON INDUSTRIES INC	2,419.44	1,936.86	0	0.00
33	CUSIP # 983919101 XILINX INC	1,992.21	1,560.48	0	0.00
60	CUSIP # 985817105 YELP INC	2,287.80	2,270.55	0	0.00
51	CUSIP # 98936J101 ZENDESK INC	1,081.20	1,427.12	0	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
64	CUSIP # 98978V103 ZOETIS INC	3,425.92	3,287.05	0	0.00
18	CUSIP # G36738105 FRESH DEL MONTE PRODUCE INC	1,091.34	978.27	0	0.00
		1,652,196.21	1,560,503.11	92	1,291.66
FOREIGN STOCK					
15	CUSIP # G037AX101 AMBARELLA INC	811.95	885.90	0	0.00
162	CUSIP # G1151C101 ACCENTURE PLC	18,975.06	18,735.24	1	0.00
22	CUSIP # G1991C105 CARDTRONICS PLC - A	1,200.54	1,131.02	0	0.00
45	CUSIP # G3323L100 FABRINET	1,813.50	1,884.46	0	0.00
143	CUSIP # G3922B107 GENPACT LTD	3,480.62	3,876.95	0	0.00
313	CUSIP # G47791101 INGERSOLL-RAND PLC	23,487.52	21,052.84	1	0.00
123	CUSIP # G5876H105 MARVELL TECHNOLOGY GROUP LTD	1,706.01	1,671.57	0	0.00
77	CUSIP # G81276100 SIGNET JEWELERS LTD	7,258.02	8,285.10	0	0.00
28	CUSIP # G97822103 PERRIGO COMPANY PLC	2,330.44	3,341.23	0	0.00
92	CUSIP # H2906T109 GARMIN LTD	4,461.08	4,567.08	0	0.00

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MIZAN ALL EQUITY MODERATE
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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # M84116108 SILICOM LTD	1,027.25	900.00	0	0.00
16	CUSIP # M98068105 WIX.COM LTD	712.80	322.21	0	0.00
		67,264.79	66,653.60	4	0.00



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XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,377,876.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,377,876.87	1,377,876.87	3	0.00
		1,377,876.87	1,377,876.87	3	0.00
INSURANCE POLICIES/ANNUITIES					
3,974,136.793	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	47,959,882.82	46,326,050.14	97	0.00
		47,959,882.82	46,326,050.14	97	0.00



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XXXXXX5149
HBS METLIFE STABLE VALUE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
593,413.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	593,413.96	593,413.96	3	0.00
		593,413.96	593,413.96	3	0.00
INSURANCE POLICIES/ANNUITIES					
175,441.808	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	18,581,919.09	18,053,649.53	97	0.00
		18,581,919.09	18,053,649.53	97	0.00



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ADVICE PORTFOLIOS-GROWTH FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,302.554	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	152,229.49	163,926.99	1	0.00
		152,229.49	163,926.99	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
15,094.66	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	149,262.73	142,414.96	1	0.00
235,392.37	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,542,830.78	2,504,415.04	17	0.00
243,900.52	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	243,900.52	243,900.52	2	0.00
		2,935,994.03	2,890,730.52	20	0.00
COMMON TRUST FUNDS - EQUITY					
28,539.74	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,043,977.98	850,870.05	7	0.00
50,885.01	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,151,026.41	1,781,494.27	14	0.00
49,971.11	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	4,339,711.07	4,126,888.94	29	0.00
167,957.17	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,923,213.42	2,811,259.32	20	0.00
143,159.66	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,326,002.03	1,229,693.76	9	0.00
		11,783,930.91	10,800,206.34	79	0.00



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ADVICE PORTFOLIOS-HIGH GROWTH
FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,570.816	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	183,581.27	198,807.22	1	0.00
		183,581.27	198,807.22	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
50,276.56	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	543,113.54	541,960.31	3	0.00
416,658.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	416,658.50	416,658.50	2	0.00
		959,772.04	958,618.81	5	0.00
COMMON TRUST FUNDS - EQUITY					
48,515.59	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,774,690.58	1,461,516.59	10	0.00
69,386.59	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,933,130.75	2,447,461.04	16	0.00
67,539.62	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	5,865,437.78	5,591,168.91	33	0.00
244,268.74	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	4,251,379.44	4,093,638.99	24	0.00
215,624.46	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,997,200.00	1,856,521.98	11	0.00
		16,821,838.55	15,450,307.51	94	0.00



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ADVICE PORTFOLIOS-MODERATE FUND

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
7,114.134	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	154,163.28	151,911.30	4	0.00
		154,163.28	151,911.30	4	0.00
COMMON TRUST FUNDS - FIXED INCOME					
23,515.2	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	232,528.79	223,324.73	6	0.00
175,764.28	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,898,697.15	1,877,950.00	48	0.00
90,213.76	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	90,213.76	90,213.76	2	0.00
		2,221,439.70	2,191,488.49	56	0.00
COMMON TRUST FUNDS - EQUITY					
3,323.28	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	121,564.92	99,726.15	3	0.00
6,029.89	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	254,897.32	212,324.35	6	0.00
7,789.94	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	676,512.67	643,884.78	17	0.00
20,501.28	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	356,814.88	344,475.38	9	0.00
19,143.01	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	177,310.22	174,907.21	4	0.00
		1,587,100.01	1,475,317.87	40	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
8,839.069	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	191,542.63	187,604.86	6	0.00
		191,542.63	187,604.86	6	0.00
COMMON TRUST FUNDS - FIXED INCOME					
29,415.6	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	290,874.57	277,033.26	9	0.00
183,979.64	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,987,443.74	1,953,639.01	62	0.00
100,505.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	100,505.49	100,505.49	3	0.00
		2,378,823.80	2,331,177.76	74	0.00
COMMON TRUST FUNDS - EQUITY					
862.93	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	31,565.81	25,738.35	1	0.00
2,242.39	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	94,790.98	78,364.72	3	0.00
3,259.39	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	283,059.77	269,178.06	9	0.00
9,198.26	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	160,091.27	154,212.07	5	0.00
6,869.27	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	63,625.93	60,259.66	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		633,133.76	587,752.86	20	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
11,621.511	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	251,838.14	247,461.86	2	0.00
		251,838.14	247,461.86	2	0.00
MUTUAL FUNDS - EQUITY					
1,143.589	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	133,651.25	144,092.88	1	0.00
		133,651.25	144,092.88	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
50,684.36	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	501,189.56	480,347.25	4	0.00
379,686.13	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	4,101,567.01	4,049,989.20	32	0.00
278,437.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	278,437.95	278,437.95	2	0.00
		4,881,194.52	4,808,774.40	38	0.00
COMMON TRUST FUNDS - EQUITY					
17,582.72	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	643,172.38	529,808.63	5	0.00
33,064.54	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,397,714.15	1,167,623.02	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
33,956.46	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,948,928.39	2,804,897.07	23	0.00
95,955.73	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,670,063.13	1,611,726.43	13	0.00
96,288.11	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	891,858.99	842,429.04	7	0.00
		7,551,737.04	6,956,484.19	59	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
154,259.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	154,259.36	154,259.36	6	0.00
		154,259.36	154,259.36	6	0.00
INSURANCE POLICIES/ANNUITIES					
198,756.329	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,398,591.38	2,295,032.58	94	0.00
		2,398,591.38	2,295,032.58	94	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21,186.75	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	21,186.75	21,186.75	0	0.00
		21,186.75	21,186.75	0	0.00
MUTUAL FUNDS - FIXED INCOME					
16,612	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	832,593.44	832,263.20	15	1,531.63
		832,593.44	832,263.20	15	1,531.63
MUTUAL FUNDS - EQUITY					
6,135	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	224,172.90	221,659.82	4	0.00
5,240	CUSIP # 922908363 VANGUARD S&P 500 ETF	1,075,824.40	998,294.55	19	0.00
1,477	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	194,417.51	188,597.35	3	0.00
		1,494,414.81	1,408,551.72	26	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,382,423.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,382,423.40	3,382,423.40	59	0.00
		3,382,423.40	3,382,423.40	59	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
91,455.49	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	91,455.49	91,455.49	0	0.00
		91,455.49	91,455.49	0	0.00
MUTUAL FUNDS - FIXED INCOME					
33,602	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,684,132.24	1,683,462.20	8	3,098.10
		1,684,132.24	1,683,462.20	8	3,098.10
MUTUAL FUNDS - EQUITY					
32,530	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,188,646.20	1,175,305.89	6	0.00
7,311	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	261,587.58	265,454.94	1	0.00
21,400	CUSIP # 922908363 VANGUARD S&P 500 ETF	4,393,634.00	4,087,954.52	21	0.00
1,347	CUSIP # 922908553 VANGUARD REIT ETF	111,167.91	121,809.48	1	0.00
8,097	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,065,808.11	1,031,050.45	5	0.00
2,272	CUSIP # 922908751 VANGUARD SMALL CAP ETF	292,997.12	273,573.66	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,313,840.92	6,955,148.94	35	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
11,596,168.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	11,596,168.41	11,596,168.41	56	0.00
		11,596,168.41	11,596,168.41	56	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
140,788.06	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	140,788.06	140,788.06	1	0.00
		140,788.06	140,788.06	1	0.00
MUTUAL FUNDS - FIXED INCOME					
28,244	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,415,589.28	1,415,026.40	6	2,604.10
		1,415,589.28	1,415,026.40	6	2,604.10
MUTUAL FUNDS - EQUITY					
58,887	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,151,730.98	2,189,535.24	9	0.00
10,665	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	381,593.70	383,758.67	2	0.00
27,804	CUSIP # 922908363 VANGUARD S&P 500 ETF	5,708,439.24	5,293,571.54	24	0.00
5,840	CUSIP # 922908553 VANGUARD REIT ETF	481,975.20	498,768.47	2	0.00
14,354	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,889,417.02	1,792,564.13	8	0.00
5,739	CUSIP # 922908751 VANGUARD SMALL CAP ETF	740,101.44	668,678.86	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		11,353,257.58	10,826,876.91	49	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
10,448,177.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,448,177.50	10,448,177.50	45	0.00
		10,448,177.50	10,448,177.50	45	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
122,636.36	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	122,636.36	122,636.36	1	0.00
		122,636.36	122,636.36	1	0.00
MUTUAL FUNDS - FIXED INCOME					
7,295	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	365,625.40	365,481.50	2	672.60
		365,625.40	365,481.50	2	672.60
MUTUAL FUNDS - EQUITY					
58,758	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,147,017.32	2,191,305.47	14	0.00
11,955	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	427,749.90	425,673.14	3	0.00
21,765	CUSIP # 922908363 VANGUARD S&P 500 ETF	4,468,572.15	4,134,626.79	29	0.00
5,867	CUSIP # 922908553 VANGUARD REIT ETF	484,203.51	495,801.75	3	0.00
13,047	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,717,376.61	1,618,528.58	11	0.00
6,456	CUSIP # 922908751 VANGUARD SMALL CAP ETF	832,565.76	746,773.57	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		10,077,485.25	9,612,709.30	66	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
4,716,607.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,716,607.07	4,716,607.07	31	0.00
		4,716,607.07	4,716,607.07	31	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
55,452.83	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	55,452.83	55,452.83	1	0.00
		55,452.83	55,452.83	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,347	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	167,751.64	167,686.70	2	308.59
		167,751.64	167,686.70	2	308.59
MUTUAL FUNDS - EQUITY					
43,497	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,589,380.38	1,643,330.04	17	0.00
9,141	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	327,064.98	333,356.64	4	0.00
14,263	CUSIP # 922908363 VANGUARD S&P 500 ETF	2,928,336.53	2,696,933.34	32	0.00
4,016	CUSIP # 922908553 VANGUARD REIT ETF	331,440.48	341,350.43	4	0.00
8,804	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,158,870.52	1,096,853.91	13	0.00
5,215	CUSIP # 922908751 VANGUARD SMALL CAP ETF	672,526.40	608,388.88	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		7,007,619.29	6,720,213.24	77	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,869,799.68	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,869,799.68	1,869,799.68	21	0.00
		1,869,799.68	1,869,799.68	21	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,594.714	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	186,374.23	169,288.91	5	0.00
		186,374.23	169,288.91	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
20,463.46	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	202,351.82	195,089.10	6	0.00
124,315.04	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,342,915.71	1,313,618.09	38	0.00
641,998.01	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	641,998.01	641,998.01	18	0.00
		2,187,265.54	2,150,705.20	61	0.00
COMMON TRUST FUNDS - EQUITY					
3,488.74	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	127,617.41	105,162.80	4	0.00
5,622.23	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	237,664.59	196,628.79	7	0.00
5,641.49	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	489,931.81	464,425.28	14	0.00
17,747.13	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	308,880.23	300,312.00	9	0.00
3,925.95	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	36,363.72	33,043.56	1	0.00
		1,200,457.76	1,099,572.43	34	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,079.751	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	359,930.50	328,149.05	5	0.00
		359,930.50	328,149.05	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
22,538.64	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	222,872.12	215,330.97	3	0.00
185,383.8	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,002,612.21	1,965,035.33	28	0.00
1,050,833.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,050,833.69	1,050,833.69	15	0.00
		3,276,318.02	3,231,199.99	46	0.00
COMMON TRUST FUNDS - EQUITY					
9,641.81	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	352,695.48	290,560.33	5	0.00
16,070.75	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	679,347.57	563,373.92	10	0.00
16,152.72	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,402,773.28	1,330,178.26	20	0.00
51,790.19	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	901,383.24	874,951.06	13	0.00
11,282.2	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	104,500.25	94,958.90	1	0.00
		3,440,699.82	3,154,022.47	49	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,375.922	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	277,674.00	251,488.18	5	0.00
		277,674.00	251,488.18	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,719.87	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	66,449.07	64,525.73	1	0.00
99,449.09	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,074,300.78	1,054,386.48	19	0.00
592,928.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	592,928.69	592,928.69	11	0.00
		1,733,678.54	1,711,840.90	31	0.00
COMMON TRUST FUNDS - EQUITY					
9,508.86	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	347,832.20	284,865.42	6	0.00
16,529.23	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	698,728.57	579,140.27	13	0.00
16,493.78	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	1,432,392.43	1,358,264.26	26	0.00
52,602.57	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	915,522.32	886,960.62	17	0.00
12,127.78	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	112,332.35	103,071.48	2	0.00
		3,506,807.87	3,212,302.05	64	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,011.256	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	118,185.49	110,107.08	5	0.00
		118,185.49	110,107.08	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
28,079.49	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	303,329.25	299,026.89	13	0.00
166,351.77	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	166,351.77	166,351.77	7	0.00
		469,681.02	465,378.66	20	0.00
COMMON TRUST FUNDS - EQUITY					
4,606.69	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	168,511.80	139,159.14	7	0.00
8,083	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	341,687.00	286,070.78	15	0.00
8,079.19	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	701,632.41	665,586.74	30	0.00
25,725.98	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	447,748.26	435,225.97	19	0.00
7,664.9	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	70,995.37	65,836.62	3	0.00
		1,730,574.84	1,591,879.25	75	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
306.974	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	35,876.05	36,557.61	5	0.00
		35,876.05	36,557.61	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,653.05	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	50,264.67	50,742.02	7	0.00
44,307.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	44,307.88	44,307.88	6	0.00
		94,572.55	95,049.90	13	0.00
COMMON TRUST FUNDS - EQUITY					
1,542.38	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	56,419.95	45,457.90	8	0.00
2,780.63	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	117,543.63	101,208.00	16	0.00
2,762.58	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	239,914.60	227,626.68	33	0.00
8,733.08	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	151,995.04	146,080.09	21	0.00
2,358.77	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	21,847.87	20,373.80	3	0.00
		587,721.09	540,746.47	82	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,238.579	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	378,492.73	352,494.43	5	0.00
		378,492.73	352,494.43	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
64,335.68	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	694,987.47	683,490.48	9	0.00
427,443.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	427,443.35	427,443.35	6	0.00
		1,122,430.82	1,110,933.83	15	0.00
COMMON TRUST FUNDS - EQUITY					
15,675.18	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	573,394.95	471,513.48	8	0.00
27,716.82	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,171,653.73	976,130.69	16	0.00
27,734.51	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,408,586.88	2,283,478.41	32	0.00
87,962.11	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,530,938.04	1,487,524.25	21	0.00
24,548.25	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	227,375.71	208,430.93	3	0.00
		5,911,949.31	5,427,077.76	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,511.303	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	293,495.98	271,203.98	5	0.00
		293,495.98	271,203.98	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
32,019.02	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	316,618.35	307,350.23	5	0.00
194,921.87	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,105,647.40	2,078,315.37	36	0.00
1,169,810.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,169,810.24	1,169,810.24	20	0.00
		3,592,075.99	3,555,475.84	62	0.00
COMMON TRUST FUNDS - EQUITY					
5,448.98	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	199,322.60	149,397.67	3	0.00
8,863.32	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	374,672.92	290,045.97	6	0.00
8,852.91	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	768,825.66	728,582.92	13	0.00
27,905.26	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	485,677.57	440,609.33	8	0.00
6,134.05	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	56,816.02	46,895.22	1	0.00
		1,885,314.77	1,655,531.11	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
4,314.958	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	504,289.14	458,514.61	5	0.00
		504,289.14	458,514.61	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,005.06	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	257,149.63	247,938.70	3	0.00
222,904.28	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,407,927.94	2,357,910.62	24	0.00
1,335,836.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,335,836.55	1,335,836.55	13	0.00
		4,000,914.12	3,941,685.87	40	0.00
COMMON TRUST FUNDS - EQUITY					
14,990.21	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	548,338.88	444,161.02	6	0.00
25,341.55	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,071,245.60	880,679.24	11	0.00
25,746.49	CUSIP # 06739Q511 BLACKROCK US EQUITY INDEX T	2,235,938.48	2,119,406.93	22	0.00
79,904.29	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,390,695.57	1,348,568.67	14	0.00
21,076.22	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	195,216.38	177,392.20	2	0.00
		5,441,434.91	4,970,208.06	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
78,789.25	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	78,789.25	78,789.25	1	0.00
		78,789.25	78,789.25	1	0.00
MUTUAL FUNDS - EQUITY					
30,692	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	1,074,526.92	1,131,427.27	10	0.00
22,762	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	2,772,183.98	2,696,362.66	26	0.00
37,118	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	2,142,822.14	2,116,841.21	20	0.00
4,803	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	639,471.42	621,109.46	6	0.00
6,182	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	748,022.00	698,624.78	7	0.00
35,503	CUSIP # 922908744 VANGUARD VALUE ETF	3,302,134.03	3,158,684.16	30	0.00
		10,679,160.49	10,423,049.54	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
113,159.97	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	113,159.97	113,159.97	1	0.00
		113,159.97	113,159.97	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
49,927.6	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	49,927.60	49,927.60	1	0.00
		49,927.60	49,927.60	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,369	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	394,779.42	414,216.60	4	0.00
2,505	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	262,574.10	263,750.70	3	0.00
5,005	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	422,672.25	423,072.65	4	0.00
2,263	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	195,862.65	193,098.62	2	0.00
34,684	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	622,924.64	649,998.56	7	0.00
10,090	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	488,255.10	492,290.09	5	1,870.37
31,717	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	877,926.56	871,557.79	9	4,294.10
		3,264,994.72	3,307,985.01	35	6,164.47
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,149	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	600,386.49	631,936.19	6	0.00
12,718	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,548,925.22	1,515,706.58	16	0.00
20,739	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,197,262.47	1,182,642.38	13	0.00
2,683	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	357,214.62	346,830.07	4	0.00
3,454	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	417,934.00	390,265.04	4	0.00
19,836	CUSIP # 922908744 VANGUARD VALUE ETF	1,844,946.36	1,764,799.01	20	0.00
		5,966,669.16	5,832,179.27	63	0.00
COMMON TRUST FUNDS - FIXED INCOME					
172,200.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	172,200.91	172,200.91	2	0.00
		172,200.91	172,200.91	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
11,442.02	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	11,442.02	11,442.02	0	0.00
		11,442.02	11,442.02	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,684	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	197,331.12	206,862.61	7	0.00
1,252	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	131,234.64	131,822.70	5	0.00
2,503	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	211,378.35	211,578.59	8	0.00
1,131	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	97,888.05	96,506.65	4	0.00
17,343	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	311,480.28	323,544.96	11	0.00
5,045	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	244,127.55	246,145.05	9	935.19
15,859	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	438,977.12	435,792.63	16	2,147.12
		1,632,417.11	1,652,253.19	59	3,082.31
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,078	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	107,760.78	113,136.50	4	0.00
2,282	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	277,924.78	272,225.42	10	0.00
3,722	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	214,871.06	212,231.95	8	0.00
481	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	64,040.34	62,178.63	2	0.00
620	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	75,020.00	70,053.36	3	0.00
3,560	CUSIP # 922908744 VANGUARD VALUE ETF	331,115.60	316,731.42	12	0.00
		1,070,732.56	1,046,557.28	38	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
67,420.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	67,420.93	67,420.93	2	0.00
		67,420.93	67,420.93	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,865.48	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5,865.48	5,865.48	0	0.00
		5,865.48	5,865.48	0	0.00
MUTUAL FUNDS - FIXED INCOME					
1,552	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	181,863.36	189,671.39	9	0.00
1,154	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	120,962.28	121,428.47	6	0.00
2,305	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	194,657.25	194,835.23	10	0.00
1,042	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	90,185.10	89,010.97	5	0.00
15,976	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	286,928.96	297,819.00	15	0.00
4,647	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	224,868.33	226,680.92	12	861.41
14,610	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	404,404.80	401,767.63	21	1,978.02
		1,503,870.08	1,521,213.61	78	2,839.43
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,063	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	37,215.63	40,346.30	2	0.00
788	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	95,970.52	94,110.43	5	0.00
1,285	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	74,183.05	73,432.71	4	0.00
166	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	22,101.24	21,535.16	1	0.00
214	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	25,894.00	24,314.39	1	0.00
1,230	CUSIP # 922908744 VANGUARD VALUE ETF	114,402.30	109,952.81	6	0.00
		369,766.74	363,691.80	19	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
45,480.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	45,480.42	45,480.42	2	0.00
		45,480.42	45,480.42	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
128,468.24	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	128,468.24	128,468.24	1	0.00
		128,468.24	128,468.24	1	0.00
MUTUAL FUNDS - FIXED INCOME					
1,534	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	179,754.12	188,963.45	2	0.00
1,141	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	119,599.62	120,135.55	1	0.00
2,290	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	193,390.50	193,573.70	2	0.00
1,033	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	89,406.15	88,144.44	1	0.00
15,830	CUSIP # 73935X229 POWERSHARES FINANCIAL PREFERRED PORTFOLIO	284,306.80	296,930.34	3	0.00
4,612	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	223,174.68	225,019.02	2	854.92
14,490	CUSIP # 78468R408 SPDR BARCLAYS SHORT TERM HY BOND	401,083.20	398,173.61	4	1,961.77
		1,490,715.07	1,510,940.11	15	2,816.69
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,113	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	844,196.13	890,488.55	8	0.00
17,701	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	2,155,804.79	2,108,220.24	21	0.00
29,007	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,674,574.11	1,654,235.65	16	0.00
3,730	CUSIP # 922908595 VANGUARD SMALL CAP GROWTH ETF	496,612.20	482,175.23	5	0.00
4,795	CUSIP # 922908611 VANGUARD SMALL CAP VALUE ETF	580,195.00	541,783.69	6	0.00
27,629	CUSIP # 922908744 VANGUARD VALUE ETF	2,569,773.29	2,458,138.32	25	0.00
		8,321,155.52	8,135,041.68	82	0.00
COMMON TRUST FUNDS - FIXED INCOME					
244,203.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	244,203.21	244,203.21	2	0.00
		244,203.21	244,203.21	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,164.27	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	7,164.27	7,164.27	0	0.00
		7,164.27	7,164.27	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,636	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	324,076.68	330,109.20	12	0.00
4,818	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	400,231.26	409,003.61	14	0.00
9,676	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	768,758.20	776,082.64	27	0.00
14,971	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	812,775.59	793,880.71	29	0.00
7,806	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	408,175.74	414,939.35	15	0.00
		2,714,017.47	2,724,015.51	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
79,711.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	79,711.83	79,711.83	3	0.00
		79,711.83	79,711.83	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5.37	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.37	5.37	0	0.00
		5.37	5.37	0	0.00
MUTUAL FUNDS - FIXED INCOME					
13,461	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,199,778.93	1,243,819.35	9	0.00
17,452	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,449,737.64	1,488,886.14	11	0.00
35,051	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	2,784,801.95	2,815,314.06	22	0.00
54,281	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,946,915.49	2,879,762.15	23	0.00
28,182	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,473,636.78	1,492,866.99	12	0.00
		9,854,870.79	9,920,648.69	77	0.00
MUTUAL FUNDS - EQUITY					
21,621	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	790,031.34	786,114.34	6	0.00
5,364	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	191,923.92	200,248.27	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,228	CUSIP # 922908736 VANGUARD GROWTH ETF	582,817.44	539,283.62	5	0.00
7,326	CUSIP # 922908744 VANGUARD VALUE ETF	681,391.26	587,509.57	5	0.00
1,537	CUSIP # 922908751 VANGUARD SMALL CAP ETF	198,211.52	176,934.10	2	0.00
		2,444,375.48	2,290,089.90	19	0.00
COMMON TRUST FUNDS - FIXED INCOME					
434,056.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	434,056.40	434,056.40	3	0.00
		434,056.40	434,056.40	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
37,330.31	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	37,330.31	37,330.31	0	0.00
		37,330.31	37,330.31	0	0.00
MUTUAL FUNDS - FIXED INCOME					
19,350	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,724,665.50	1,804,895.57	7	0.00
24,920	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,070,104.40	2,119,263.72	9	0.00
50,113	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,981,477.85	4,023,327.54	17	0.00
77,621	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,214,044.09	4,125,483.83	17	0.00
40,221	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,103,156.09	2,118,592.38	9	0.00
		14,093,447.93	14,191,563.04	58	0.00
MUTUAL FUNDS - EQUITY					
81,905	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,992,808.70	2,987,839.66	12	0.00
21,892	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	783,295.76	782,827.05	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,040	CUSIP # 922908736 VANGUARD GROWTH ETF	2,234,059.20	2,050,510.09	9	0.00
27,623	CUSIP # 922908744 VANGUARD VALUE ETF	2,569,215.23	2,242,248.36	11	0.00
6,008	CUSIP # 922908751 VANGUARD SMALL CAP ETF	774,791.68	673,771.84	3	0.00
		9,354,170.57	8,737,197.00	39	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
628,654.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	628,654.45	628,654.45	3	0.00
		628,654.45	628,654.45	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2.75	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	2.75	2.75	0	0.00
		2.75	2.75	0	0.00
MUTUAL FUNDS - FIXED INCOME					
45,080	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	4,017,980.40	4,165,628.75	5	0.00
59,465	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	4,939,757.55	5,032,361.99	6	0.00
118,088	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	9,382,091.60	9,470,497.68	11	0.00
184,136	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	9,996,743.44	9,705,617.41	12	0.00
95,604	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	4,999,133.16	4,996,944.53	6	0.00
		33,335,706.15	33,371,050.36	39	0.00
MUTUAL FUNDS - EQUITY					
435,860	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	15,926,324.40	16,278,532.84	19	0.00
113,405	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	4,057,630.90	4,309,115.56	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
106,662	CUSIP # 922908736 VANGUARD GROWTH ETF	11,890,679.76	10,342,129.29	14	0.00
147,647	CUSIP # 922908744 VANGUARD VALUE ETF	13,732,647.47	11,452,559.50	16	0.00
30,160	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,889,433.60	3,330,570.85	5	0.00
		49,496,716.13	45,712,908.04	58	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,286,350.99	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,286,350.99	2,286,350.99	3	0.00
		2,286,350.99	2,286,350.99	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4.44	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.44	4.44	0	0.00
		4.44	4.44	0	0.00
MUTUAL FUNDS - FIXED INCOME					
16,233	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,446,847.29	1,508,848.91	4	0.00
20,484	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,701,605.88	1,727,561.62	4	0.00
41,336	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,284,145.20	3,315,623.60	8	0.00
64,044	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,476,948.76	3,377,094.95	9	0.00
33,376	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,745,231.04	1,745,355.31	4	0.00
		11,654,778.17	11,674,484.39	29	0.00
MUTUAL FUNDS - EQUITY					
236,897	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	8,656,216.38	8,886,979.03	22	0.00
61,918	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	2,215,426.04	2,261,873.23	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58,179	CUSIP # 922908736 VANGUARD GROWTH ETF	6,485,794.92	5,605,310.04	16	0.00
80,220	CUSIP # 922908744 VANGUARD VALUE ETF	7,461,262.20	6,194,582.96	19	0.00
16,631	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,144,733.76	1,841,836.69	5	0.00
		26,963,433.30	24,790,581.95	68	0.00
COMMON TRUST FUNDS - FIXED INCOME					
980,236.21	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	980,236.21	980,236.21	2	0.00
		980,236.21	980,236.21	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
.99	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	0.99	0.99	0	0.00
		0.99	0.99	0	0.00
MUTUAL FUNDS - FIXED INCOME					
17,744	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,581,522.72	1,646,731.45	2	0.00
23,550	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,956,298.50	1,991,014.08	3	0.00
47,324	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,759,891.80	3,798,156.87	6	0.00
72,861	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,955,623.69	3,831,368.42	6	0.00
36,654	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,916,637.66	1,919,964.42	3	0.00
		13,169,974.37	13,187,235.24	20	0.00
MUTUAL FUNDS - EQUITY					
455,803	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	16,655,041.62	17,256,486.79	25	0.00
119,643	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	4,280,826.54	4,477,420.01	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
111,866	CUSIP # 922908736 VANGUARD GROWTH ETF	12,470,821.68	10,497,833.36	19	0.00
154,413	CUSIP # 922908744 VANGUARD VALUE ETF	14,361,953.13	11,882,398.52	21	0.00
32,323	CUSIP # 922908751 VANGUARD SMALL CAP ETF	4,168,374.08	3,587,363.87	6	0.00
		51,937,017.05	47,701,502.55	77	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,932,733.2	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,932,733.20	1,932,733.20	3	0.00
		1,932,733.20	1,932,733.20	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4.3	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.30	4.30	0	0.00
		4.30	4.30	0	0.00
MUTUAL FUNDS - EQUITY					
69,873	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,553,159.42	2,631,534.08	31	0.00
18,352	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	656,634.56	678,444.99	8	0.00
17,140	CUSIP # 922908736 VANGUARD GROWTH ETF	1,910,767.20	1,663,455.28	23	0.00
23,665	CUSIP # 922908744 VANGUARD VALUE ETF	2,201,081.65	1,858,428.71	27	0.00
4,878	CUSIP # 922908751 VANGUARD SMALL CAP ETF	629,066.88	542,393.35	8	0.00
		7,950,709.71	7,374,256.41	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
250,891.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	250,891.40	250,891.40	3	0.00
		250,891.40	250,891.40	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
233,665.49	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	233,665.49	233,665.49	2	0.00
		233,665.49	233,665.49	2	0.00
COMMON STOCK					
2,031	CUSIP # 02209S103 ALTRIA GROUP INC	137,336.22	76,925.80	1	1,238.91
1,245	CUSIP # 025537101 AMERICAN ELECTRIC POWER	78,385.20	76,466.66	1	0.00
1,472	CUSIP # 037833100 APPLE INC	170,487.04	118,352.05	1	0.00
1,379	CUSIP # 053015103 AUTO DATA PROCESSING INC.	141,733.62	97,605.03	1	786.03
1,505	CUSIP # 071813109 BAXTER INTERNATIONAL INC	66,731.70	56,493.03	1	195.65
773	CUSIP # 075887109 BECTON DICKINSON AND CO	127,970.15	91,195.18	1	0.00
523	CUSIP # 09247X101 BLACKROCK INC	199,022.42	162,499.38	2	0.00
1,076	CUSIP # 126650100 CVS CAREMARK CORPORATION	84,907.16	73,988.28	1	0.00
1,222	CUSIP # 166764100 CHEVRON CORP	143,829.40	146,028.71	1	0.00
2,835	CUSIP # 191216100 COCA-COLA CO	117,539.10	112,600.60	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,400	CUSIP # 20030N101 COMCAST CORP	234,770.00	185,847.73	2	935.00
1,947	CUSIP # 254687106 DISNEY WALT	202,916.34	146,120.97	2	1,518.66
2,187	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	160,525.80	137,221.90	1	0.00
1,205	CUSIP # 30231G102 EXXON MOBIL CORPORATION	108,763.30	115,871.62	1	0.00
6,025	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	190,390.00	159,720.93	2	1,446.00
1,230	CUSIP # 372460105 GENUINE PARTS CO	117,514.20	102,068.76	1	808.73
992	CUSIP # 375558103 GILEAD SCIENCES, INC	71,037.12	86,202.64	1	0.00
591	CUSIP # 384802104 WW GRAINGER INC	137,259.75	145,221.58	1	0.00
2,010	CUSIP # 458140100 INTEL CORPORATION	72,902.70	51,732.81	1	0.00
2,641	CUSIP # 46625H100 JP MORGAN CHASE & CO	227,891.89	149,937.26	2	0.00
1,592	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	183,414.32	150,190.88	2	0.00
893	CUSIP # 494368103 KIMBERLY-CLARK CORP	101,909.16	94,779.06	1	821.56
1,608	CUSIP # 500754106 THE KRAFT HEINZ CO	140,410.56	86,664.78	1	0.00
1,145	CUSIP # 57636Q104 MASTERCARD INC	118,221.25	95,885.52	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,627	CUSIP # 58933Y105 MERCK & CO INC	154,651.49	137,862.83	1	1,234.69
3,896	CUSIP # 594918104 MICROSOFT CORPORATION	242,097.44	171,305.07	2	0.00
900	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	39,897.00	37,520.55	0	171.00
2,200	CUSIP # 654106103 NIKE INC CLASS B	111,826.00	111,775.62	1	396.00
3,299	CUSIP # 68389X105 ORACLE CORP	126,846.55	130,186.95	1	0.00
1,695	CUSIP # 713448108 PEPSICO INC	177,347.85	139,539.34	2	1,275.49
2,327	CUSIP # 717081103 PFIZER INC	75,580.96	67,233.68	1	0.00
1,925	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	176,118.25	165,232.29	1	2,002.00
1,614	CUSIP # 742718109 PROCTER & GAMBLE CO	135,705.12	129,405.92	1	0.00
2,076	CUSIP # 872540109 TJX COMPANIES INC	155,969.88	122,572.67	1	0.00
1,375	CUSIP # 87612E106 TARGET CORPORATION	99,316.25	92,216.11	1	0.00
1,279	CUSIP # 911312106 UNITED PARCEL SERVICE INC	146,624.56	128,199.76	1	0.00
1,093	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	119,814.66	117,288.54	1	0.00
1,131	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	181,005.24	82,560.41	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,917	CUSIP # 92343V104 VERIZON COMMUNICATIONS	155,709.46	138,212.43	1	0.00
3,630	CUSIP # 949746101 WELLS FARGO & COMPANY	200,049.30	164,983.91	2	0.00
		5,634,428.41	4,655,717.24	48	12,829.72
FOREIGN STOCK					
1,379	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	145,401.76	144,220.54	1	0.00
1,942	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	74,786.42	104,296.26	1	891.86
1,845	CUSIP # 806857108 SCHLUMBERGER LTD	154,887.75	168,690.92	1	922.50
2,019	CUSIP # G1151C101 ACCENTURE PLC	236,485.47	161,290.04	2	0.00
2,038	CUSIP # G29183103 EATON CORP PLC	136,729.42	143,442.63	1	0.00
2,290	CUSIP # G5960L103 MEDTRONIC PLC	163,116.70	163,738.24	1	984.70
		911,407.52	885,678.63	8	2,799.06
MUTUAL FUNDS - EQUITY					
9,468	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	463,079.88	464,280.66	4	0.00
2,008	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	332,002.72	269,325.84	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,221	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	305,431.92	237,357.04	3	0.00
15,975	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	856,739.25	812,730.41	7	0.00
21,434	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	909,873.30	1,012,580.98	8	0.00
12,194	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	385,452.34	472,640.54	3	0.00
8,680	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	752,035.20	640,101.20	6	0.00
2,518	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	236,767.54	263,830.41	2	0.00
4,013	CUSIP # 922042866 VANGUARD PACIFIC ETF	233,235.56	217,856.94	2	0.00
9,069	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	434,767.86	500,656.59	4	0.00
		4,909,385.57	4,891,360.61	42	0.00
COMMON TRUST FUNDS - FIXED INCOME					
113,468.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	113,468.70	113,468.70	1	0.00
		113,468.70	113,468.70	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
66,436.78	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	66,436.78	66,436.78	1	0.00
		66,436.78	66,436.78	1	0.00
U S GOVERNMENT OBLIGATIONS					
100,000	CUSIP # 912828P46 UNITED STATES TREASURY NOTES 1.625% 02/15/2026	93,438.00	92,265.63	1	613.79
		93,438.00	92,265.63	1	613.79
COMMON STOCK					
1,367	CUSIP # 02209S103 ALTRIA GROUP INC	92,436.54	49,766.47	1	1,014.43
985	CUSIP # 025537101 AMERICAN ELECTRIC POWER	62,015.60	60,509.86	1	0.00
971	CUSIP # 037833100 APPLE INC	112,461.22	86,506.63	1	0.00
917	CUSIP # 053015103 AUTO DATA PROCESSING INC.	94,249.26	65,965.06	1	637.26
1,345	CUSIP # 071813109 BAXTER INTERNATIONAL INC	59,637.30	50,487.13	1	201.50
556	CUSIP # 075887109 BECTON DICKINSON AND CO	92,045.80	68,787.30	1	0.00
343	CUSIP # 09247X101 BLACKROCK INC	130,525.22	110,406.60	1	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2016 through 12/31/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
902	CUSIP # 126650100 CVS CAREMARK CORPORATION	71,176.82	63,885.81	1	0.00
788	CUSIP # 166764100 CHEVRON CORP	92,747.60	88,213.03	1	0.00
2,224	CUSIP # 191216100 COCA-COLA CO	92,207.04	86,433.94	1	0.00
1,908	CUSIP # 20030N101 COMCAST CORP	131,747.40	112,696.99	1	524.70
1,369	CUSIP # 254687106 DISNEY WALT	142,677.18	111,031.86	1	1,322.10
1,125	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	82,575.00	70,044.56	1	0.00
797	CUSIP # 30231G102 EXXON MOBIL CORPORATION	71,937.22	78,607.94	1	0.00
4,193	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	132,498.80	111,891.90	1	1,006.32
836	CUSIP # 372460105 GENUINE PARTS CO	79,871.44	71,941.50	1	657.50
804	CUSIP # 375558103 GILEAD SCIENCES, INC	57,574.44	68,835.41	1	0.00
391	CUSIP # 384802104 WW GRAINGER INC	90,809.75	95,225.15	1	0.00
1,395	CUSIP # 458140100 INTEL CORPORATION	50,596.65	34,972.00	0	0.00
1,687	CUSIP # 46625H100 JP MORGAN CHASE & CO	145,571.23	94,637.35	1	0.00
1,065	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	122,698.65	101,190.40	1	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2016 through 12/31/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
627	CUSIP # 494368103 KIMBERLY-CLARK CORP	71,553.24	67,242.82	1	666.08
1,070	CUSIP # 500754106 THE KRAFT HEINZ CO	93,432.40	60,955.10	1	0.00
795	CUSIP # 57636Q104 MASTERCARD INC	82,083.75	56,988.30	1	0.00
1,852	CUSIP # 58933Y105 MERCK & CO INC	109,027.24	96,621.36	1	1,001.10
2,589	CUSIP # 594918104 MICROSOFT CORPORATION	160,880.46	106,111.37	2	0.00
1,385	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	61,397.05	57,917.43	1	263.15
2,125	CUSIP # 654106103 NIKE INC CLASS B	108,013.75	107,965.09	1	382.50
2,382	CUSIP # 68389X105 ORACLE CORP	91,587.90	93,314.83	1	0.00
1,270	CUSIP # 713448108 PEPSICO INC	132,880.10	105,243.56	1	1,343.21
1,568	CUSIP # 717081103 PFIZER INC	50,928.64	44,618.54	0	0.00
1,351	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	123,602.99	115,986.06	1	1,575.60
1,094	CUSIP # 742718109 PROCTER & GAMBLE CO	91,983.52	86,432.50	1	0.00
1,472	CUSIP # 872540109 TJX COMPANIES INC	110,591.36	82,700.69	1	0.00
935	CUSIP # 87612E106 TARGET CORPORATION	67,535.05	55,491.69	1	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
880	CUSIP # 911312106 UNITED PARCEL SERVICE INC	100,883.20	87,269.24	1	0.00
743	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	81,447.66	78,657.95	1	0.00
765	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	122,430.60	59,555.69	1	0.00
1,946	CUSIP # 92343V104 VERIZON COMMUNICATIONS	103,877.48	92,135.43	1	0.00
2,424	CUSIP # 949746101 WELLS FARGO & COMPANY	133,586.64	112,387.99	1	0.00
		3,905,783.19	3,249,632.53	38	10,595.45
FOREIGN STOCK					
1,303	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	137,388.32	135,808.22	1	0.00
1,612	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	62,078.12	87,495.58	1	1,028.71
1,210	CUSIP # 806857108 SCHLUMBERGER LTD	101,579.50	107,573.35	1	754.50
1,332	CUSIP # G1151C101 ACCENTURE PLC	156,017.16	109,284.22	2	0.00
1,366	CUSIP # G29183103 EATON CORP PLC	91,644.94	78,232.00	1	0.00
1,690	CUSIP # G5960L103 MEDTRONIC PLC	120,378.70	119,589.13	1	726.70
		669,086.74	637,982.50	6	2,509.91
MUTUAL FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

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XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,548.299	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	211,819.78	215,437.92	2	11.70
14,850.925	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	157,716.82	162,956.25	2	0.00
2,241	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	238,307.94	238,288.96	2	0.00
7,647	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	827,328.93	832,280.55	8	0.00
2,951	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	309,677.94	311,522.48	3	0.00
7,826	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	227,658.34	224,198.94	2	0.00
		1,972,509.75	1,984,685.10	19	11.70
MUTUAL FUNDS - EQUITY					
7,674	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	375,335.34	375,593.19	4	0.00
1,350	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	223,209.00	185,263.48	2	0.00
1,800	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	247,536.00	194,019.00	2	0.00
10,696	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	573,626.48	561,652.52	6	0.00
16,831	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	714,475.95	793,204.01	7	0.00

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XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,884	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	312,433.24	353,399.06	3	0.00
5,174	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	448,275.36	406,722.79	4	0.00
2,041	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	191,915.23	214,327.84	2	0.00
3,252	CUSIP # 922042866 VANGUARD PACIFIC ETF	189,006.24	176,543.92	2	0.00
6,074	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	291,187.56	340,014.92	3	0.00
		3,567,000.40	3,600,740.73	35	0.00
COMMON TRUST FUNDS - FIXED INCOME					
20,597.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	20,597.75	20,597.75	0	0.00
		20,597.75	20,597.75	0	0.00



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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
96,837.65	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	96,837.65	96,837.65	1	2.38
		96,837.65	96,837.65	1	2.38
U S GOVERNMENT OBLIGATIONS					
350,000	CUSIP # 912828P46 UNITED STATES TREASURY NOTES 1.625% 02/15/2026	327,033.00	322,929.69	4	2,148.27
		327,033.00	322,929.69	4	2,148.27
COMMON STOCK					
777	CUSIP # 02209S103 ALTRIA GROUP INC	52,540.74	33,487.64	1	390.40
465	CUSIP # 025537101 AMERICAN ELECTRIC POWER	29,276.40	28,790.83	0	0.00
552	CUSIP # 037833100 APPLE INC	63,932.64	49,226.17	1	0.00
521	CUSIP # 053015103 AUTO DATA PROCESSING INC.	53,548.38	40,380.97	1	245.10
655	CUSIP # 071813109 BAXTER INTERNATIONAL INC	29,042.70	25,530.42	0	72.80
316	CUSIP # 075887109 BECTON DICKINSON AND CO	52,313.80	41,787.79	1	0.00
195	CUSIP # 09247X101 BLACKROCK INC	74,205.30	64,846.41	1	0.00

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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
512	CUSIP # 126650100 CVS CAREMARK CORPORATION	40,401.92	36,586.10	1	0.00
447	CUSIP # 166764100 CHEVRON CORP	52,611.90	53,606.01	1	0.00
1,263	CUSIP # 191216100 COCA-COLA CO	52,363.98	50,664.99	1	0.00
1,084	CUSIP # 20030N101 COMCAST CORP	74,850.20	67,504.51	1	298.10
778	CUSIP # 254687106 DISNEY WALT	81,083.16	61,175.65	1	507.00
779	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	57,178.60	50,772.22	1	0.00
453	CUSIP # 30231G102 EXXON MOBIL CORPORATION	40,887.78	43,442.80	1	0.00
2,382	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	75,271.20	67,228.83	1	571.68
475	CUSIP # 372460105 GENUINE PARTS CO	45,381.50	40,991.31	1	252.48
393	CUSIP # 375558103 GILEAD SCIENCES, INC	28,142.73	30,702.80	0	0.00
222	CUSIP # 384802104 WW GRAINGER INC	51,559.50	53,290.98	1	0.00
793	CUSIP # 458140100 INTEL CORPORATION	28,762.11	21,806.54	0	0.00
958	CUSIP # 46625H100 JP MORGAN CHASE & CO	82,665.82	57,081.35	1	0.00
605	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	69,702.05	58,383.51	1	0.00

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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
356	CUSIP # 494368103 KIMBERLY-CLARK CORP	40,626.72	37,950.50	1	257.60
608	CUSIP # 500754106 THE KRAFT HEINZ CO	53,090.56	36,369.46	1	0.00
452	CUSIP # 57636Q104 MASTERCARD INC	46,669.00	42,987.93	1	0.00
1,052	CUSIP # 58933Y105 MERCK & CO INC	61,931.24	55,266.92	1	385.40
1,471	CUSIP # 594918104 MICROSOFT CORPORATION	91,407.94	73,106.08	1	0.00
787	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	34,887.71	33,601.43	0	149.53
526	CUSIP # 654106103 NIKE INC CLASS B	26,736.58	26,724.53	0	94.68
1,353	CUSIP # 68389X105 ORACLE CORP	52,022.85	52,495.80	1	0.00
721	CUSIP # 713448108 PEPSICO INC	75,438.23	62,922.93	1	532.02
891	CUSIP # 717081103 PFIZER INC	28,939.68	26,066.05	0	0.00
767	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	70,172.83	66,324.04	1	639.60
621	CUSIP # 742718109 PROCTER & GAMBLE CO	52,213.68	50,051.76	1	0.00
836	CUSIP # 872540109 TJX COMPANIES INC	62,808.68	52,806.83	1	0.00
531	CUSIP # 87612E106 TARGET CORPORATION	38,354.13	36,051.85	1	0.00

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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
500	CUSIP # 911312106 UNITED PARCEL SERVICE INC	57,320.00	53,184.86	1	0.00
422	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	46,259.64	44,023.18	1	0.00
355	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	56,814.20	26,342.30	1	0.00
1,105	CUSIP # 92343V104 VERIZON COMMUNICATIONS	58,984.90	53,755.67	1	0.00
1,377	CUSIP # 949746101 WELLS FARGO & COMPANY	75,886.47	64,727.29	1	0.00
		2,166,287.45	1,872,047.24	28	4,396.39
FOREIGN STOCK					
740	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	78,025.60	77,268.98	1	0.00
916	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	35,275.16	46,065.47	0	371.99
687	CUSIP # 806857108 SCHLUMBERGER LTD	57,673.65	60,069.44	1	289.50
757	CUSIP # G1151C101 ACCENTURE PLC	88,667.41	67,404.38	1	0.00
776	CUSIP # G29183103 EATON CORP PLC	52,061.84	44,481.99	1	0.00
960	CUSIP # G5960L103 MEDTRONIC PLC	68,380.80	68,061.88	1	412.80
		380,084.46	363,352.14	5	1,074.29
MUTUAL FUNDS - FIXED INCOME					

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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
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Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,022.305	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	206,649.26	205,054.71	3	11.43
11,395.62	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	121,021.48	125,005.23	2	0.00
2,870	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	305,195.80	303,111.01	4	0.00
11,306	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,223,196.14	1,223,208.36	16	0.00
4,363	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	457,853.22	459,923.92	6	0.00
11,572	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	336,629.48	331,735.87	4	0.00
		2,650,545.38	2,648,039.10	35	11.43
MUTUAL FUNDS - EQUITY					
3,794	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	185,564.54	186,127.52	2	0.00
767	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	126,815.78	107,374.37	2	0.00
840	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	115,516.80	96,038.24	2	0.00
6,076	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	325,855.88	326,710.83	4	0.00
8,802	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	373,644.90	404,999.21	5	0.00

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XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
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Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,603	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	145,500.83	162,965.75	2	0.00
2,939	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	254,634.96	228,758.72	3	0.00
991	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	93,183.73	99,991.35	1	0.00
1,573	CUSIP # 922042866 VANGUARD PACIFIC ETF	91,422.76	86,877.73	1	0.00
3,450	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	165,393.00	163,267.75	2	0.00
		1,877,533.18	1,863,111.47	25	0.00
COMMON TRUST FUNDS - FIXED INCOME					
113,075.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	113,075.32	113,075.32	1	0.00
		113,075.32	113,075.32	1	0.00



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XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
36,812.28	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	36,812.28	36,812.28	2	1.68
		36,812.28	36,812.28	2	1.68
U S GOVERNMENT OBLIGATIONS					
150,000	CUSIP # 912828P46 UNITED STATES TREASURY NOTES 1.625% 02/15/2026	140,157.00	138,398.44	6	920.69
		140,157.00	138,398.44	6	920.69
COMMON STOCK					
126	CUSIP # 02209S103 ALTRIA GROUP INC	8,520.12	4,733.81	0	76.86
149	CUSIP # 025537101 AMERICAN ELECTRIC POWER	9,381.04	9,290.84	0	0.00
121	CUSIP # 037833100 APPLE INC	14,014.22	11,813.57	1	0.00
139	CUSIP # 053015103 AUTO DATA PROCESSING INC.	14,286.42	12,381.00	1	34.77
213	CUSIP # 071813109 BAXTER INTERNATIONAL INC	9,444.42	8,771.23	0	18.20
48	CUSIP # 075887109 BECTON DICKINSON AND CO	7,946.40	5,346.91	0	0.00
32	CUSIP # 09247X101 BLACKROCK INC	12,177.28	10,143.54	1	0.00

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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
234	CUSIP # 126650100 CVS CAREMARK CORPORATION	18,464.94	17,716.74	1	0.00
75	CUSIP # 166764100 CHEVRON CORP	8,827.50	9,022.63	0	0.00
454	CUSIP # 191216100 COCA-COLA CO	18,822.84	18,454.34	1	0.00
267	CUSIP # 20030N101 COMCAST CORP	18,436.35	17,051.26	1	73.43
128	CUSIP # 254687106 DISNEY WALT	13,340.16	10,457.92	1	99.84
129	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	9,468.60	8,061.81	0	0.00
74	CUSIP # 30231G102 EXXON MOBIL CORPORATION	6,679.24	7,282.19	0	0.00
383	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	12,102.80	10,138.18	1	91.92
76	CUSIP # 372460105 GENUINE PARTS CO	7,261.04	6,392.81	0	49.97
128	CUSIP # 375558103 GILEAD SCIENCES, INC	9,166.08	10,231.37	0	0.00
49	CUSIP # 384802104 WW GRAINGER INC	11,380.25	11,720.83	0	0.00
129	CUSIP # 458140100 INTEL CORPORATION	4,678.83	3,251.74	0	0.00
162	CUSIP # 46625H100 JP MORGAN CHASE & CO	13,978.98	8,774.12	1	0.00
144	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	16,590.24	14,544.61	1	0.00

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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
55	CUSIP # 494368103 KIMBERLY-CLARK CORP	6,276.60	5,800.61	0	50.60
99	CUSIP # 500754106 THE KRAFT HEINZ CO	8,644.68	5,374.87	0	0.00
114	CUSIP # 57636Q104 MASTERCARD INC	11,770.50	9,542.98	0	0.00
161	CUSIP # 58933Y105 MERCK & CO INC	9,478.07	7,916.50	0	75.67
239	CUSIP # 594918104 MICROSOFT CORPORATION	14,851.46	8,729.14	1	0.00
128	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	5,674.24	5,336.26	0	24.32
144	CUSIP # 654106103 NIKE INC CLASS B	7,319.52	7,316.22	0	25.92
181	CUSIP # 713448108 PEPSICO INC	18,938.03	16,463.75	1	120.40
143	CUSIP # 717081103 PFIZER INC	4,644.64	4,069.17	0	0.00
211	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	19,304.39	18,292.93	1	125.84
99	CUSIP # 742718109 PROCTER & GAMBLE CO	8,323.92	8,132.86	0	0.00
128	CUSIP # 872540109 TJX COMPANIES INC	9,616.64	6,668.79	0	0.00
243	CUSIP # 87612E106 TARGET CORPORATION	17,551.89	17,454.19	1	0.00
79	CUSIP # 911312106 UNITED PARCEL SERVICE INC	9,056.56	7,840.29	0	0.00

ACCOUNT STATEMENT

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Account Number

10/01/2016 through 12/31/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
107	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	11,729.34	11,776.49	0	0.00
70	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	11,202.80	5,142.13	0	0.00
179	CUSIP # 92343V104 VERIZON COMMUNICATIONS	9,555.02	8,666.27	0	0.00
229	CUSIP # 949746101 WELLS FARGO & COMPANY	12,620.19	10,527.79	1	0.00
		441,526.24	380,632.69	19	867.74
FOREIGN STOCK					
184	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	19,400.96	19,086.80	1	0.00
143	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	5,506.93	7,843.72	0	75.78
114	CUSIP # 806857108 SCHLUMBERGER LTD	9,570.30	10,273.98	0	57.00
121	CUSIP # G1151C101 ACCENTURE PLC	14,172.73	10,100.01	1	0.00
258	CUSIP # G5960L103 MEDTRONIC PLC	18,377.34	19,065.55	1	110.94
		67,028.26	66,370.06	3	243.72
MUTUAL FUNDS - FIXED INCOME					
13,604.226	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	133,729.54	136,013.75	6	7.39

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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,751.998	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	71,706.22	73,380.86	3	0.00
1,336	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	142,070.24	141,554.62	6	0.00
5,263	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	569,403.97	570,734.74	24	0.00
2,043	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	214,392.42	215,052.39	9	0.00
5,387	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	156,707.83	153,603.93	7	0.00
		1,288,010.22	1,290,340.29	54	7.39
MUTUAL FUNDS - EQUITY					
582	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	28,465.62	28,466.33	1	0.00
140	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	23,147.60	19,022.93	1	0.00
168	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	23,103.36	19,339.12	1	0.00
1,315	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	70,523.45	68,580.54	3	0.00
1,944	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	82,522.80	87,892.29	3	0.00
749	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	23,675.89	27,253.27	1	0.00

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HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
672	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	58,222.08	51,947.79	2	0.00
254	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	23,883.62	23,620.73	1	0.00
397	CUSIP # 922042866 VANGUARD PACIFIC ETF	23,073.64	22,241.09	1	0.00
557	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	26,702.58	30,463.54	1	0.00
		383,320.64	378,827.63	16	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,171.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,171.83	7,171.83	0	0.00
		7,171.83	7,171.83	0	0.00



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Account Number

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XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3.17	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3.17	3.17	0	0.00
		3.17	3.17	0	0.00
MUTUAL FUNDS - EQUITY					
965	CUSIP # 464286608 ISHARES EMU INDEX FUND	33,389.00	33,078.66	5	0.00
635	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	64,376.30	61,968.95	10	0.00
1,685	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	97,275.05	106,022.81	15	0.00
335	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	33,379.40	32,358.64	5	0.00
445	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	64,618.45	61,531.58	10	0.00
1,200	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	64,356.00	64,188.00	10	0.00
515	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	115,117.95	111,080.19	18	1,096.37
305	CUSIP # 78463V107 SPDR GOLD TRUST	33,431.05	35,112.60	5	0.00
765	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	65,453.40	64,182.66	10	0.00
1,785	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	63,867.30	68,759.20	10	0.00

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XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		635,263.90	638,283.29	99	1,096.37
	COMMON TRUST FUNDS - FIXED INCOME				
2.05	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2.05	2.05	0	0.00
		2.05	2.05	0	0.00



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XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
21.9	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	21.90	21.90	0	0.00
		21.90	21.90	0	0.00
MUTUAL FUNDS - FIXED INCOME					
18	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	2,144.34	2,145.78	1	0.00
25	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,620.50	2,706.84	1	0.00
125	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	13,292.50	13,654.06	7	0.00
75	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	8,114.25	8,330.62	4	0.00
21	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	2,203.74	2,200.78	1	0.00
17	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,082.67	2,138.09	1	0.00
58	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,158.18	2,159.31	1	0.00
92	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	5,400.40	5,407.21	3	0.00

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SAGE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,149.12	2,135.76	1	0.00
69	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	1,949.94	2,120.22	1	0.00
		42,115.64	42,998.67	21	0.00
MUTUAL FUNDS - EQUITY					
259	CUSIP # 464286608 ISHARES EMU INDEX FUND	8,961.40	8,878.11	5	0.00
169	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	17,133.22	16,492.52	9	0.00
446	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	25,747.58	25,883.99	13	0.00
88	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	8,768.32	8,499.49	4	0.00
119	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	17,279.99	16,454.51	9	0.00
320	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	17,161.60	17,116.80	9	0.00
137	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	30,623.61	29,549.48	15	288.38
82	CUSIP # 78463V107 SPDR GOLD TRUST	8,988.02	9,428.61	5	0.00
201	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	17,197.56	16,863.67	9	0.00
476	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	17,031.28	18,258.08	9	0.00

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SAGE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		168,892.58	167,425.26	85	288.38
	COMMON TRUST FUNDS - FIXED INCOME				
2.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2.55	2.55	0	0.00
		2.55	2.55	0	0.00



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XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
25,969.37	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	25,969.37	25,969.37	18	0.00
		25,969.37	25,969.37	18	0.00
MUTUAL FUNDS - FIXED INCOME					
20	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	2,382.60	2,384.20	2	0.00
29	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,039.78	3,117.70	2	0.00
132	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	14,036.88	14,406.14	10	0.00
84	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	9,087.96	9,302.41	6	0.00
23	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	2,413.62	2,410.38	2	0.00
19	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,327.69	2,389.63	2	0.00
64	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,381.44	2,382.68	2	0.00
92	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	5,400.40	5,573.42	4	0.00

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XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
104	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,429.44	2,414.34	2	0.00
78	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	2,204.28	2,396.93	2	0.00
		45,704.09	46,777.83	32	0.00
MUTUAL FUNDS - EQUITY					
105	CUSIP # 464286608 ISHARES EMU INDEX FUND	3,633.00	3,599.23	3	0.00
69	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	6,995.22	6,733.63	5	0.00
184	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	10,622.32	11,572.78	7	0.00
37	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	3,686.68	3,573.67	3	0.00
48	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	6,970.08	6,637.11	5	0.00
134	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	7,186.42	7,167.66	5	0.00
57	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	12,741.21	12,294.31	9	120.93
33	CUSIP # 78463V107 SPDR GOLD TRUST	3,617.13	3,800.99	3	0.00
84	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	7,187.04	7,047.51	5	0.00
200	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	7,156.00	7,659.19	5	0.00

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SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		69,795.10	70,086.08	49	120.93
	COMMON TRUST FUNDS - FIXED INCOME				
830.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	830.55	830.55	1	0.00
		830.55	830.55	1	0.00



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SAGE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
44.49	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	44.49	44.49	1	0.00
		44.49	44.49	1	0.00
MUTUAL FUNDS - FIXED INCOME					
44	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	5,241.72	5,245.24	149	0.00
68	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	7,127.76	7,325.25	203	0.00
293	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	31,157.62	31,962.19	888	0.00
182	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	19,690.58	20,182.28	561	0.00
51	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	5,351.94	5,344.76	153	0.00
44	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	5,390.44	5,533.88	154	0.00
144	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	5,358.24	5,361.03	153	0.00
217	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	12,737.90	12,900.34	363	0.00

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XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
236	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	5,512.96	5,478.68	157	0.00
178	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	5,030.28	5,470.00	143	0.00
		102,599.44	104,803.65	2924	0.00
MUTUAL FUNDS - EQUITY					
104	CUSIP # 464286608 ISHARES EMU INDEX FUND	3,598.40	3,564.95	103	0.00
68	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	6,893.84	6,636.04	196	0.00
180	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	10,391.40	11,218.62	296	0.00
37	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	3,686.68	3,573.67	105	0.00
48	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	6,970.08	6,637.11	199	0.00
129	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	6,918.27	6,900.21	197	0.00
56	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	12,517.68	12,078.62	357	120.93
30	CUSIP # 78463V107 SPDR GOLD TRUST	3,288.30	3,476.74	94	0.00
85	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	7,272.60	7,131.40	207	0.00
192	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	6,869.76	7,403.28	196	0.00

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SAGE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		68,407.01	68,620.64	1950	120.93
	COMMON TRUST FUNDS - FIXED INCOME				
.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	0.47	0.47	0	0.00
		0.47	0.47	0	0.00



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XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,257.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,257.21	2,257.21	3	0.00
		2,257.21	2,257.21	3	0.00
MUTUAL FUNDS - FIXED INCOME					
23	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	2,739.99	2,741.83	4	0.00
36	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,773.52	3,864.31	5	0.00
155	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	16,482.70	16,897.78	23	0.00
99	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	10,710.81	10,959.39	15	0.00
27	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	2,833.38	2,829.58	4	0.00
23	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,817.73	2,892.71	4	0.00
76	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,827.96	2,829.43	4	0.00
115	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,750.50	6,922.48	9	0.00

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SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
124	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,896.64	2,878.64	4	0.00
94	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	2,656.44	2,888.83	4	0.00
		54,489.67	55,704.98	76	0.00
MUTUAL FUNDS - EQUITY					
20	CUSIP # 464286608 ISHARES EMU INDEX FUND	692.00	685.57	1	0.00
14	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	1,419.32	1,366.24	2	0.00
36	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	2,078.28	2,124.96	3	0.00
7	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	697.48	676.57	1	0.00
9	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,306.89	1,244.47	2	0.00
26	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,394.38	1,390.74	2	0.00
11	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	2,458.83	2,372.58	3	23.92
6	CUSIP # 78463V107 SPDR GOLD TRUST	657.66	695.35	1	0.00
17	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	1,454.52	1,426.28	2	0.00
40	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,431.20	1,526.71	2	0.00

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SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		13,590.56	13,509.47	19	23.92
	COMMON TRUST FUNDS - FIXED INCOME				
884.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	884.31	884.31	1	0.00
		884.31	884.31	1	0.00



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10/01/2016 through 12/31/2016
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,746.44	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,746.44	1,746.44	3	0.00
		1,746.44	1,746.44	3	0.00
MUTUAL FUNDS - FIXED INCOME					
27	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	3,216.51	3,218.67	5	0.00
41	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,297.62	4,415.14	7	0.00
177	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	18,822.18	19,305.04	29	0.00
112	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	12,117.28	12,420.62	19	0.00
30	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	3,148.20	3,143.98	5	0.00
26	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,185.26	3,270.02	5	0.00
86	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	3,200.06	3,201.73	5	0.00
131	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	7,689.70	8,011.99	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
141	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	3,293.76	3,273.23	5	0.00
114	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	3,221.64	3,482.61	5	0.00
		62,192.21	63,743.03	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
430.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	430.67	430.67	1	0.00
		430.67	430.67	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,858,685.65	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	1,858,685.65	1,858,685.65	2	1.14
		1,858,685.65	1,858,685.65	2	1.14
MUTUAL FUNDS - FIXED INCOME					
21,895	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	2,608,351.35	2,610,100.76	2	0.00
34,658	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,632,851.56	3,716,032.64	3	0.00
145,500	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	15,472,470.00	15,860,427.48	14	0.00
91,100	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	9,856,109.00	10,103,862.46	9	0.00
24,670	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	2,588,869.80	2,585,396.27	2	0.00
21,450	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,627,839.50	2,697,766.50	2	0.00
70,830	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	2,635,584.30	2,636,958.40	2	0.00
105,772	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,208,816.40	6,481,384.61	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
110,990	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,592,726.40	2,576,729.16	2	0.00
90,840	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	2,567,138.40	2,791,105.27	2	0.00
176,313	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	14,008,067.85	14,217,468.39	13	0.00
		64,798,824.56	66,277,231.94	60	0.00
MUTUAL FUNDS - EQUITY					
61,425	CUSIP # 464286608 ISHARES EMU INDEX FUND	2,125,305.00	2,105,550.72	2	0.00
42,025	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	4,260,494.50	4,101,173.52	4	0.00
107,965	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	6,232,819.45	6,774,598.05	6	0.00
20,910	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	2,083,472.40	2,020,093.86	2	0.00
28,320	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	4,112,347.20	3,915,897.03	4	0.00
78,425	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	4,205,932.75	4,194,953.25	4	0.00
33,345	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	7,453,607.85	7,192,173.05	7	69,217.32
18,450	CUSIP # 78463V107 SPDR GOLD TRUST	2,022,304.50	2,138,190.80	2	0.00
49,135	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	4,203,990.60	4,122,372.46	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
116,790	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	4,178,746.20	4,520,452.41	4	0.00
		40,879,020.45	41,085,455.15	38	69,217.32
COMMON TRUST FUNDS - FIXED INCOME					
399,185.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	399,185.60	399,185.60	0	0.00
		399,185.60	399,185.60	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,954,556.59	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	9,954,556.59	9,954,556.59	4	58.90
		9,954,556.59	9,954,556.59	4	58.90
MUTUAL FUNDS - FIXED INCOME					
45,660	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	5,439,475.80	5,443,124.03	2	0.00
69,996	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	7,336,980.72	7,521,017.40	3	0.00
314,160	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	33,407,774.40	34,207,631.59	12	0.00
192,800	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	20,859,032.00	21,373,192.14	8	0.00
53,115	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	5,573,888.10	5,566,409.51	2	0.00
44,730	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	5,479,872.30	5,625,692.10	2	0.00
147,690	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	5,495,544.90	5,498,410.09	2	0.00
231,167	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	13,569,502.90	13,990,759.29	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
241,625	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	5,644,360.00	5,609,273.87	2	0.00
182,690	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	5,162,819.40	5,614,243.94	2	0.00
		107,969,250.52	110,449,753.96	39	0.00
MUTUAL FUNDS - EQUITY					
234,250	CUSIP # 464286608 ISHARES EMU INDEX FUND	8,105,050.00	8,029,715.20	3	0.00
155,040	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	15,717,955.20	15,130,183.06	6	0.00
410,260	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	23,684,309.80	25,482,091.14	9	0.00
81,920	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	8,162,508.80	7,912,627.90	3	0.00
107,645	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	15,631,130.45	14,884,418.61	6	0.00
299,060	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	16,038,587.80	15,996,719.40	6	0.00
127,150	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	28,421,839.50	27,424,945.35	10	267,247.82
73,735	CUSIP # 78463V107 SPDR GOLD TRUST	8,082,093.35	8,491,563.77	3	0.00
186,250	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	15,935,550.00	15,626,170.13	6	0.00
441,035	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	15,780,232.30	17,001,407.69	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		155,559,257.20	155,979,842.25	57	267,247.82
	COMMON TRUST FUNDS - FIXED INCOME				
1,348,935.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,348,935.45	1,348,935.45	0	0.00
		1,348,935.45	1,348,935.45	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,607,084.12	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	5,607,084.12	5,607,084.12	3	27.26
		5,607,084.12	5,607,084.12	3	27.26
MUTUAL FUNDS - FIXED INCOME					
15,815	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	1,884,040.95	1,885,304.57	1	0.00
23,815	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,496,288.30	2,556,002.02	1	0.00
108,300	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	11,516,622.00	11,806,209.36	7	0.00
66,785	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	7,225,469.15	7,401,092.93	4	0.00
18,260	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,916,204.40	1,913,633.39	1	0.00
15,495	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,898,292.45	1,948,806.15	1	0.00
51,155	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	1,903,477.55	1,904,469.96	1	0.00
79,541	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,669,056.70	4,738,113.22	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
82,280	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	1,922,060.80	1,910,112.39	1	0.00
62,215	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	1,758,195.90	1,911,927.80	1	0.00
		37,189,708.20	37,975,671.79	22	0.00
MUTUAL FUNDS - EQUITY					
187,355	CUSIP # 464286608 ISHARES EMU INDEX FUND	6,482,483.00	6,422,229.63	4	0.00
124,005	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	12,571,626.90	12,101,511.54	7	0.00
329,595	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	19,027,519.35	20,446,172.55	11	0.00
65,600	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	6,536,384.00	6,336,283.95	4	0.00
86,095	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	12,501,854.95	11,904,631.15	7	0.00
239,195	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	12,828,027.85	12,794,540.55	8	0.00
101,700	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	22,733,001.00	21,935,642.49	13	214,017.53
59,460	CUSIP # 78463V107 SPDR GOLD TRUST	6,517,410.60	6,843,971.23	4	0.00
149,155	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	12,761,701.80	12,513,940.43	8	0.00
353,190	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	12,637,138.20	13,529,272.78	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		124,597,147.65	124,828,196.30	74	214,017.53
	COMMON TRUST FUNDS - FIXED INCOME				
839,272.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	839,272.25	839,272.25	0	0.00
		839,272.25	839,272.25	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,949,281.32	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	2,949,281.32	2,949,281.32	4	17.17
		2,949,281.32	2,949,281.32	4	17.17
MUTUAL FUNDS - FIXED INCOME					
3,940	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	469,372.20	469,687.01	1	0.00
5,807	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	608,689.74	622,768.64	1	0.00
27,160	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	2,888,194.40	2,960,078.43	4	0.00
16,635	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,799,740.65	1,844,287.79	3	0.00
4,580	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	480,625.20	479,980.34	1	0.00
3,860	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	472,888.60	485,472.20	1	0.00
12,740	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	474,055.40	474,302.56	1	0.00
19,947	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	1,170,888.90	1,175,913.03	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20,160	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	470,937.60	468,013.95	1	0.00
15,245	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	430,823.70	468,508.53	1	0.00
		9,266,216.39	9,449,012.48	13	0.00
MUTUAL FUNDS - EQUITY					
86,195	CUSIP # 464286608 ISHARES EMU INDEX FUND	2,982,347.00	2,954,626.69	4	0.00
57,050	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	5,783,729.00	5,567,446.74	8	0.00
151,675	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	8,756,197.75	9,381,968.34	12	0.00
29,890	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	2,978,239.60	2,887,067.81	4	0.00
39,610	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	5,751,768.10	5,477,001.45	8	0.00
110,045	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	5,901,713.35	5,886,307.05	8	0.00
46,790	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	10,458,968.70	10,092,121.06	15	97,503.59
27,365	CUSIP # 78463V107 SPDR GOLD TRUST	2,999,477.65	3,147,940.39	4	0.00
67,955	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	5,814,229.80	5,701,349.75	8	0.00
166,645	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	5,962,558.10	6,387,210.53	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		57,389,229.05	57,483,039.81	82	97,503.59
	COMMON TRUST FUNDS - FIXED INCOME				
357,903.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	357,903.67	357,903.67	1	0.00
		357,903.67	357,903.67	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
403,709.92	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	403,709.92	403,709.92	6	3.37
		403,709.92	403,709.92	6	3.37
MUTUAL FUNDS - FIXED INCOME					
285	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	33,952.05	33,974.82	0	0.00
418	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	43,814.76	45,074.83	1	0.00
2,010	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	213,743.40	219,119.16	3	0.00
1,200	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	129,828.00	133,386.93	2	0.00
340	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	35,679.60	35,631.73	0	0.00
280	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	34,302.80	35,215.60	0	0.00
920	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	34,233.20	34,251.05	0	0.00
1,475	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	86,582.50	87,447.47	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,520	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	35,507.20	35,327.82	0	0.00
1,270	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	35,890.20	37,226.45	0	0.00
		683,533.71	696,655.86	9	0.00
MUTUAL FUNDS - EQUITY					
9,340	CUSIP # 464286608 ISHARES EMU INDEX FUND	323,164.00	320,160.26	4	0.00
6,175	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	626,021.50	602,611.46	9	0.00
16,440	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	949,081.20	996,100.14	13	0.00
3,155	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	314,364.20	304,739.59	4	0.00
4,385	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	636,745.85	606,327.98	9	0.00
11,925	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	639,537.75	637,868.25	9	0.00
5,070	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	1,133,297.10	1,094,736.13	15	10,285.92
2,965	CUSIP # 78463V107 SPDR GOLD TRUST	324,993.65	340,564.01	4	0.00
7,170	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	613,465.20	601,555.12	8	0.00
17,750	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	635,095.00	683,221.14	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		6,195,765.45	6,187,884.08	85	10,285.92
	COMMON TRUST FUNDS - FIXED INCOME				
37,254.17	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	37,254.17	37,254.17	1	0.00
		37,254.17	37,254.17	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
356,264.05	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	356,264.05	356,264.05	1	0.00
		356,264.05	356,264.05	1	0.00
MUTUAL FUNDS - FIXED INCOME					
7,950	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	947,083.50	947,718.71	3	0.00
12,241	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,283,101.62	1,311,975.25	4	0.00
51,395	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	5,465,344.30	5,599,410.56	15	0.00
32,180	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	3,481,554.20	3,569,965.05	10	0.00
8,680	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	910,879.20	909,657.06	3	0.00
7,790	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	954,352.90	979,748.30	3	0.00
25,715	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	956,855.15	957,354.02	3	0.00
37,619	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,208,235.30	2,317,590.79	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
40,785	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	952,737.60	946,909.98	3	0.00
33,810	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	955,470.60	1,038,972.56	3	0.00
68,987	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,481,017.15	5,572,674.35	15	0.00
		23,596,631.52	24,151,976.63	65	0.00
MUTUAL FUNDS - EQUITY					
18,625	CUSIP # 464286608 ISHARES EMU INDEX FUND	644,425.00	638,435.20	2	0.00
12,460	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	1,263,194.80	1,215,957.69	3	0.00
32,855	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,896,719.15	2,035,849.47	5	0.00
6,365	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	634,208.60	614,965.44	2	0.00
8,620	CUSIP # 464287705 ISHARES S&P MIDCAP 400 VALUE	1,251,710.20	1,191,914.98	3	0.00
23,780	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	1,275,321.40	1,271,992.20	4	0.00
10,110	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	2,259,888.30	2,180,622.86	6	21,063.54
5,800	CUSIP # 78463V107 SPDR GOLD TRUST	635,738.00	672,168.38	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,600	CUSIP # 78464A763 SPDR S&P DIVIDEND ETF	1,249,176.00	1,224,923.94	3	0.00
35,190	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	1,259,098.20	1,362,556.80	3	0.00
		12,369,479.65	12,409,386.96	34	21,063.54
COMMON TRUST FUNDS - FIXED INCOME					
41,907.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	41,907.66	41,907.66	0	0.00
		41,907.66	41,907.66	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5292
SAGE CASH BALANCE CONSERVATIVE
FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
23,065.32	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	23,065.32	23,065.32	100	0.00
		23,065.32	23,065.32	100	0.00
COMMON TRUST FUNDS - FIXED INCOME					
114.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	114.42	114.42	0	0.00
		114.42	114.42	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5256
SAGE CASH BALANCE GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
24,220.37	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	24,220.37	24,220.37	99	0.00
		24,220.37	24,220.37	99	0.00
COMMON TRUST FUNDS - FIXED INCOME					
126.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	126.28	126.28	1	0.00
		126.28	126.28	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5274
SAGE CASH BALANCE MODERATE FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
199,452.88	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	199,452.88	199,452.88	100	1.66
		199,452.88	199,452.88	100	1.66
COMMON TRUST FUNDS - FIXED INCOME					
998.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	998.39	998.39	0	0.00
		998.39	998.39	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
104,845.81	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	104,845.81	104,845.81	3	0.00
		104,845.81	104,845.81	3	0.00
MUTUAL FUNDS - FIXED INCOME					
2,953	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	107,636.85	101,188.18	3	535.89
4,142	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	224,869.18	225,765.31	7	0.00
		332,506.03	326,953.49	10	535.89
MUTUAL FUNDS - EQUITY					
3,274	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	117,143.72	109,128.66	4	0.00
1,749	CUSIP # 922908553 VANGUARD REIT ETF	144,344.97	142,424.05	4	0.00
1,301	CUSIP # 922908751 VANGUARD SMALL CAP ETF	167,776.96	141,186.96	5	0.00
		429,265.65	392,739.67	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,837.827	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	156,866.27	159,025.61	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,650.976	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	439,464.82	451,720.22	13	0.00
20,159.649	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	223,368.91	230,638.66	7	0.00
28,082.726	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	448,481.13	434,897.46	13	0.00
		1,268,181.13	1,276,281.95	38	0.00
COMMON TRUST FUNDS - EQUITY					
36,759.213	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	639,776.35	603,824.70	19	0.00
15,057.131	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	277,352.35	236,196.63	8	0.00
20,866.9426	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	238,300.48	219,819.61	7	0.00
3,149.6694	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	35,591.26	30,944.30	1	0.00
		1,191,020.44	1,090,785.24	36	0.00
SUNDRY ASSETS					
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

10/01/2016 through 12/31/2016
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
184,401.36	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	184,401.36	184,401.36	3	0.00
		184,401.36	184,401.36	3	0.00
MUTUAL FUNDS - FIXED INCOME					
3,392	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	123,638.40	118,659.35	2	615.56
7,587	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	411,898.23	416,550.08	7	0.00
		535,536.63	535,209.43	9	615.56
MUTUAL FUNDS - EQUITY					
6,434	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	230,208.52	222,228.95	4	0.00
3,233	CUSIP # 922908553 VANGUARD REIT ETF	266,819.49	273,248.00	4	0.00
2,457	CUSIP # 922908751 VANGUARD SMALL CAP ETF	316,854.72	277,091.48	5	0.00
		813,882.73	772,568.43	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
14,396.735	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	288,136.25	292,102.52	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,727.537	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	681,726.11	700,737.59	11	0.00
35,756.591	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	396,183.03	417,166.20	6	0.00
42,851.521	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	684,338.79	676,876.16	11	0.00
		2,050,384.18	2,086,882.47	34	0.00
COMMON TRUST FUNDS - EQUITY					
74,677.28	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,299,721.99	1,248,907.34	21	0.00
33,887.365	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	624,205.26	551,218.96	10	0.00
40,202.8226	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	459,116.23	435,233.63	8	0.00
12,620.5441	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	142,612.15	127,296.66	2	0.00
		2,525,655.63	2,362,656.59	41	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
155,984.81	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	155,984.81	155,984.81	1	0.00
		155,984.81	155,984.81	1	0.00
MUTUAL FUNDS - FIXED INCOME					
73	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	8,046.06	7,831.19	0	0.00
1,931	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	70,384.95	70,128.46	1	350.43
14,693	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	797,682.97	792,186.71	7	0.00
		876,113.98	870,146.36	8	350.43
MUTUAL FUNDS - EQUITY					
13,585	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	486,071.30	489,491.08	4	0.00
5,884	CUSIP # 922908553 VANGUARD REIT ETF	485,606.52	460,632.52	4	0.00
4,398	CUSIP # 922908751 VANGUARD SMALL CAP ETF	567,166.08	503,012.52	5	0.00
		1,538,843.90	1,453,136.12	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28,202.921	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	564,453.26	573,000.00	5	0.00
36,171.128	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	1,084,974.69	1,116,000.00	9	0.00
69,891.543	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	774,398.30	779,480.27	7	0.00
68,545.486	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	1,094,671.41	1,042,072.82	9	0.00
		3,518,497.66	3,510,553.09	30	0.00
COMMON TRUST FUNDS - EQUITY					
157,770.47	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,745,918.83	2,774,147.06	24	0.00
77,478.179	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,427,148.06	1,267,513.82	12	0.00
91,230.7889	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,041,855.61	971,344.39	9	0.00
28,140.2617	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	317,984.96	277,757.26	3	0.00
		5,532,907.46	5,290,762.53	48	0.00
SUNDRY ASSETS					
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

10/01/2016 through 12/31/2016
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
204,502.88	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	204,502.88	204,502.88	2	0.00
		204,502.88	204,502.88	2	0.00
MUTUAL FUNDS - FIXED INCOME					
1,372	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	151,221.84	148,597.16	2	0.00
1,156	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	42,136.20	42,143.47	0	209.78
11,471	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	622,760.59	615,140.73	7	0.00
		816,118.63	805,881.36	9	209.78
MUTUAL FUNDS - EQUITY					
8,425	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	301,446.50	291,789.25	3	0.00
4,980	CUSIP # 922908553 VANGUARD REIT ETF	410,999.40	388,492.84	4	0.00
3,498	CUSIP # 922908751 VANGUARD SMALL CAP ETF	451,102.08	397,084.63	5	0.00
		1,163,547.98	1,077,366.72	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
22,276.77	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	445,847.27	451,984.61	5	0.00
18,255.772	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	547,592.83	562,858.45	6	0.00
55,005.674	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	609,462.87	610,371.98	7	0.00
34,658.719	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	553,499.74	522,045.24	6	0.00
		2,156,402.71	2,147,260.28	23	0.00
COMMON TRUST FUNDS - EQUITY					
129,431.707	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,252,696.34	2,247,692.18	24	0.00
73,575.378	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,355,258.46	1,183,553.76	15	0.00
88,423.1946	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,009,792.88	940,452.79	11	0.00
26,798.0434	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	302,817.89	265,015.45	3	0.00
		4,920,565.57	4,636,714.18	53	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

10/01/2016 through 12/31/2016
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
188,782.72	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	188,782.72	188,782.72	2	0.00
		188,782.72	188,782.72	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,683	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	405,940.26	404,418.30	4	0.00
3,024	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	110,224.80	111,080.04	1	548.78
8,064	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	437,794.56	432,622.16	4	0.00
		953,959.62	948,120.50	9	548.78
MUTUAL FUNDS - EQUITY					
6,915	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	247,418.70	257,234.94	2	0.00
5,734	CUSIP # 922908553 VANGUARD REIT ETF	473,227.02	451,914.11	5	0.00
4,124	CUSIP # 922908751 VANGUARD SMALL CAP ETF	531,831.04	475,429.29	5	0.00
		1,252,476.76	1,184,578.34	12	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,719.47	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	411,523.73	423,000.00	4	0.00
37,766.953	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	418,457.84	422,604.25	4	0.00
26,021.114	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	415,557.19	392,706.23	4	0.00
		1,245,538.76	1,238,310.48	12	0.00
COMMON TRUST FUNDS - EQUITY					
153,925.437	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,678,997.88	2,719,658.74	27	0.00
104,442.496	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,923,830.78	1,720,644.11	19	0.00
131,799.6025	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,505,151.46	1,396,275.95	15	0.00
30,588.0325	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	345,644.77	302,548.29	3	0.00
		6,453,624.89	6,139,127.09	64	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

10/01/2016 through 12/31/2016
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
183,997.32	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	183,997.32	183,997.32	2	0.00
		183,997.32	183,997.32	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,778	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	416,411.16	413,376.33	5	0.00
6,309	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	229,963.05	228,351.61	3	1,144.92
1,007	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	54,670.03	54,006.77	1	0.00
		701,044.24	695,734.71	8	1,144.92
MUTUAL FUNDS - EQUITY					
3,922	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	140,329.16	141,421.33	2	0.00
4,845	CUSIP # 922908553 VANGUARD REIT ETF	399,857.85	379,984.75	4	0.00
3,562	CUSIP # 922908751 VANGUARD SMALL CAP ETF	459,355.52	410,998.50	5	0.00
		999,542.53	932,404.58	11	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,814.64	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	234,404.82	241,005.14	3	0.00
4,981.165	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	55,191.31	55,000.00	1	0.00
14,250.437	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	227,579.48	215,176.35	3	0.00
		517,175.61	511,181.49	6	0.00
COMMON TRUST FUNDS - EQUITY					
140,640.115	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,447,773.27	2,459,235.95	27	0.00
115,310.672	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	2,124,022.58	1,882,080.10	24	0.00
145,706.4112	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,663,967.22	1,546,372.21	18	0.00
33,067.6816	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	373,664.80	327,331.61	4	0.00
		6,609,427.87	6,215,019.87	73	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

10/01/2016 through 12/31/2016
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
123,379.7	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	123,379.70	123,379.70	3	0.00
		123,379.70	123,379.70	3	0.00
MUTUAL FUNDS - FIXED INCOME					
2,043	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	225,179.46	220,560.55	5	0.00
		225,179.46	220,560.55	5	0.00
MUTUAL FUNDS - EQUITY					
4,050	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	144,909.00	138,170.42	3	0.00
2,723	CUSIP # 922908553 VANGUARD REIT ETF	224,729.19	213,261.16	5	0.00
2,504	CUSIP # 922908751 VANGUARD SMALL CAP ETF	322,915.84	284,548.00	7	0.00
		692,554.03	635,979.58	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,255.65	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	67,659.58	69,519.09	1	0.00
4,318.696	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	68,969.58	65,165.07	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		136,629.16	134,684.16	3	0.00
COMMON TRUST FUNDS - EQUITY					
73,026.5	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,270,990.96	1,261,675.01	26	0.00
64,292.904	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,184,275.29	1,029,774.21	25	0.00
85,281.301	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	973,912.46	900,421.92	20	0.00
18,643.6039	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	210,672.72	182,128.95	4	0.00
		3,639,851.43	3,374,000.09	76	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

10/01/2016 through 12/31/2016
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
59,587.8	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	59,587.80	59,587.80	1	0.00
		59,587.80	59,587.80	1	0.00
MUTUAL FUNDS - FIXED INCOME					
1,584	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	174,588.48	174,606.79	3	0.00
		174,588.48	174,606.79	3	0.00
MUTUAL FUNDS - EQUITY					
6,075	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	217,363.50	216,141.15	4	0.00
3,231	CUSIP # 922908553 VANGUARD REIT ETF	266,654.43	258,963.06	5	0.00
3,411	CUSIP # 922908751 VANGUARD SMALL CAP ETF	439,882.56	388,305.60	8	0.00
		923,900.49	863,409.81	17	0.00
COMMON TRUST FUNDS - FIXED INCOME					
2,567.919	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	77,026.27	79,121.23	1	0.00
4,967.067	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	79,324.06	76,417.01	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		156,350.33	155,538.24	3	0.00
COMMON TRUST FUNDS - EQUITY					
80,118.306	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,394,420.42	1,364,367.95	26	0.00
76,108.049	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,401,910.26	1,223,574.23	26	0.00
92,706.118	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,058,703.87	978,490.32	19	0.00
26,334.5959	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	297,580.93	260,194.31	5	0.00
		4,152,615.48	3,826,626.81	76	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

10/01/2016 through 12/31/2016
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
25,136.04	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	25,136.04	25,136.04	2	0.00
		25,136.04	25,136.04	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,622	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	95,571.90	94,499.09	7	475.82
1,644	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	89,252.76	88,086.76	7	0.00
		184,824.66	182,585.85	14	475.82
MUTUAL FUNDS - EQUITY					
1,125	CUSIP # 922042858 VANGUARD FTSE EMERGING MARKETS ETF	40,252.50	39,116.79	3	0.00
716	CUSIP # 922908553 VANGUARD REIT ETF	59,091.48	55,626.04	5	0.00
519	CUSIP # 922908751 VANGUARD SMALL CAP ETF	66,930.24	58,743.05	5	0.00
		166,274.22	153,485.88	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,186.33	CUSIP # 06739Q644 BLACKROCK US TIPS FUND F	63,771.21	64,618.84	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,534.74	CUSIP # 06739Q651 BLACKROCK US DEBT INDEX FUND F	256,004.65	263,136.37	20	0.00
7,957.793	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	88,172.35	88,089.97	7	0.00
16,450.97	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	262,721.99	247,343.89	20	0.00
		670,670.20	663,189.07	51	0.00
COMMON TRUST FUNDS - EQUITY					
9,457.643	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	164,605.71	163,837.04	13	0.00
2,780.739	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	51,221.21	44,147.60	4	0.00
3,718.5191	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	42,465.49	38,689.01	3	0.00
488.2256	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	5,516.95	4,724.70	0	0.00
		263,809.36	251,398.35	20	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

10/01/2016 through 12/31/2016
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,771.39	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,771.39	1,771.39	6	0.00
		1,771.39	1,771.39	6	0.00
MUTUAL FUNDS - FIXED INCOME					
61	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	6,591.66	6,795.71	21	0.00
32	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	3,515.20	3,591.11	11	0.00
27	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	2,719.44	2,713.37	9	0.00
73	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	3,532.47	3,643.76	11	13.53
		16,358.77	16,743.95	52	13.53
MUTUAL FUNDS - EQUITY					
45	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	2,236.50	2,111.55	7	0.00
27	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	2,197.80	2,130.94	7	0.00
30	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,259.60	2,088.87	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
99	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,301.75	1,986.02	7	0.00
36	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,239.92	2,076.10	7	0.00
47	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,272.92	2,221.12	7	0.00
		13,508.49	12,614.60	43	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,318,885.87	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,318,885.87	1,318,885.87	97	0.00
		1,318,885.87	1,318,885.87	97	0.00
MUTUAL FUNDS - FIXED INCOME					
2,307	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	249,294.42	249,420.02	18	0.00
1,059	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	116,331.15	116,339.66	9	0.00
1,154	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	116,230.88	116,251.84	9	0.00
2,402	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	116,232.78	116,339.52	9	11.86
		598,089.23	598,351.04	44	11.86
MUTUAL FUNDS - EQUITY					
242	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	33,279.84	33,064.64	2	0.00
1,123	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	66,447.91	66,358.67	5	0.00
2,006	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	99,698.20	99,513.95	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,225	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	99,715.00	99,570.03	7	0.00
1,322	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	99,573.04	99,406.85	7	0.00
4,286	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	99,649.50	99,293.65	7	0.00
1,602	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	99,676.44	99,426.13	7	0.00
2,064	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	99,815.04	99,570.99	7	0.00
353	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	33,192.59	33,215.10	2	0.00
		731,047.56	729,420.01	54	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,547.7	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,547.70	1,547.70	5	0.00
		1,547.70	1,547.70	5	0.00
MUTUAL FUNDS - FIXED INCOME					
35	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,782.10	3,895.41	12	0.00
20	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	2,197.00	2,246.40	7	0.00
16	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,611.52	1,607.92	5	0.00
45	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	2,177.55	2,246.45	7	8.34
		9,768.17	9,996.18	30	8.34
MUTUAL FUNDS - EQUITY					
12	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,650.24	1,438.20	5	0.00
52	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	3,076.84	3,020.47	10	0.00
49	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	2,435.30	2,301.12	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
29	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	2,360.60	2,291.33	7	0.00
33	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	2,485.56	2,301.36	8	0.00
107	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	2,487.75	2,148.01	8	0.00
38	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	2,364.36	2,189.44	7	0.00
50	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	2,418.00	2,362.91	8	0.00
16	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,504.48	1,550.98	5	0.00
		20,783.13	19,603.82	65	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,214.01	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,214.01	2,214.01	5	0.00
		2,214.01	2,214.01	5	0.00
MUTUAL FUNDS - FIXED INCOME					
31	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	3,349.86	3,434.66	8	0.00
11	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	1,208.35	1,233.44	3	0.00
9	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	906.48	904.46	2	0.00
25	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	1,209.75	1,248.18	3	4.63
		6,674.44	6,820.74	15	4.63
MUTUAL FUNDS - EQUITY					
23	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,162.96	2,741.39	7	0.00
107	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	6,331.19	6,159.07	14	0.00
74	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	3,677.80	3,484.70	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	3,663.00	3,556.13	8	0.00
49	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,690.68	3,423.18	8	0.00
165	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	3,836.25	3,334.53	9	0.00
59	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,670.98	3,423.97	8	0.00
78	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	3,772.08	3,680.49	9	0.00
33	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	3,102.99	3,182.77	7	0.00
		34,907.93	32,986.23	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,215.72	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,215.72	1,215.72	3	0.00
		1,215.72	1,215.72	3	0.00
MUTUAL FUNDS - FIXED INCOME					
16	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,728.96	1,781.44	5	0.00
		1,728.96	1,781.44	5	0.00
MUTUAL FUNDS - EQUITY					
28	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	3,850.56	3,325.20	10	0.00
124	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	7,337.08	7,155.03	19	0.00
68	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	3,379.60	3,200.05	9	0.00
41	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	3,337.40	3,237.93	9	0.00
46	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	3,464.72	3,214.62	9	0.00
150	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	3,487.50	3,015.65	9	0.00
54	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	3,359.88	3,123.40	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
71	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	3,433.56	3,356.81	9	0.00
38	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	3,573.14	3,661.95	9	0.00
		35,223.44	33,290.64	92	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,925.04	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	7,925.04	7,925.04	4	0.00
		7,925.04	7,925.04	4	0.00
MUTUAL FUNDS - EQUITY					
523	CUSIP # 464286400 ISHARES BRAZIL INDEX FUND	17,436.82	17,554.49	9	0.00
160	CUSIP # 464287291 ISHARES GLOBAL TECH ETF	17,580.80	17,500.05	10	0.00
220	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	17,694.60	16,148.09	10	0.00
146	CUSIP # 464287523 ISHARES PHLX SOX SEMICOND SECTOR INDEX	17,917.12	17,591.51	10	0.00
116	CUSIP # 464287580 ISHARES US CONSUMER SERVICES ETF	17,519.48	16,575.42	10	0.00
159	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	17,812.77	16,264.03	10	0.00
168	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	17,623.20	17,558.48	10	0.00
142	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	17,673.32	16,943.65	10	0.00
145	CUSIP # 464287754 ISHARES US INDUSTRIALS ETF	17,483.38	15,876.85	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
158	CUSIP # 464287846 ISHARES DOW JONES US ETF	17,703.88	16,974.49	10	0.00
		176,445.37	168,987.06	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

10/01/2016 through 12/31/2016
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,954.15	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	4,954.15	4,954.15	5	0.00
		4,954.15	4,954.15	5	0.00
MUTUAL FUNDS - EQUITY					
317	CUSIP # 81369Y100 SPDR MATERIALS SELECT SECTOR TRUST	15,754.90	14,958.27	16	0.00
191	CUSIP # 81369Y407 SPDR CONS DISCRETIONARY SELECT SEC	15,547.40	15,314.69	16	0.00
213	CUSIP # 81369Y506 SPDR ENERGY SELECT SECTOR TRUST	16,043.16	14,695.43	16	0.00
692	CUSIP # 81369Y605 SPDR FINANCIAL SELECT SECTOR	16,089.00	13,995.90	16	0.00
249	CUSIP # 81369Y704 SPDR INDUSTRIAL SELECT SECTOR FUND	15,492.78	14,287.47	16	0.00
328	CUSIP # 81369Y803 SPDR TECHNOLOGY SELECT SECTOR FUND	15,862.08	14,867.32	16	0.00
		94,789.32	88,119.08	95	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		4,687.79	0.00	4,687.79	0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-4,722.94	0.00	-4,722.94	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-6,504.06	0.00	-6,504.06	-0.01	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,200.00	0.00	-1,200.00	0.00	0.00
338,951.500	BLACKROCK LIQ FDS FEDFUND-IN 09248U700	1.0000	338,951.50	0.00	338,951.50	0.49	0.00
SUBTOTAL UNITED STATES			331,212.29	0.00	331,212.29	0.48	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR			331,212.29	0.00	331,212.29	0.48	0.00
TOTAL CASH & CASH EQUIVALENTS			331,212.29	0.00	331,212.29	0.48	0.00
FIXED INCOME SECURITIES							
U.S. DOLLAR							
UNITED STATES							
2,220,346.650	BLACKROCK INSTL TR CO N A INV 09257F750 FOR EMPLOYEE BENEFIT TRS	10.8025	24,572,266.93	0.00	23,985,339.09	34.35	-586,927.84

Asset and Accrual Detail - By Asset type

12/30/2016

Shares/Par				Net Income		Net Unrealized	
Security ID Description	Price	Cost	Receivable	Market Value	Percent Of	Gain/Loss	
Link Ref	Base	Base	Base	Base	Total	Base	
40,892.245 HAND COMPOSITE EMPLOYEE	1,112.8300	46,981,154.83	105,416.81	45,506,117.00	65.17	-1,475,037.83	
41024C521 BENEFIT TR AFL CIO HSG INVT TR							
SUBTOTAL UNITED STATES			71,553,421.76	105,416.81	69,491,456.09	99.52	-2,061,965.67
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			71,553,421.76	105,416.81	69,491,456.09	99.52	-2,061,965.67
TOTAL FIXED INCOME SECURITIES			71,553,421.76	105,416.81	69,491,456.09	99.52	-2,061,965.67
TOTAL ASSETS - BASE:			71,884,634.05	105,416.81	69,822,668.38	100.00	-2,061,965.67
NET ASSETS - BASE:					69,928,085.19		

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						
MALAYSIAN RINGGIT						
MALAYSIA						
PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-11,770.00	0.00	-11,770.00		0.00
		-2,622.26	0.00	-2,623.80	-0.03	-1.54
NON-BASE CURRENCY		11,758.41	0.00	11,758.41		0.00
		2,621.14	0.00	2,621.13	0.03	-0.01
SUBTOTAL MALAYSIAN RINGGIT		-11.59	0.00	-11.59		0.00
		-1.12	0.00	-2.67	0.00	-1.55
TOTAL CASH & CASH EQUIVALENTS MALAYSIAN RINGGIT		-11.59	0.00	-11.59		0.00
		-1.12	0.00	-2.67	0.00	-1.55
NEW TAIWAN DOLLAR						
TAIWAN						
NON-BASE CURRENCY		190,331.00	0.00	190,331.00		0.00
		5,947.79	0.00	5,905.58	0.06	-42.21
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		3.60	0.00	3.60		0.00
		0.26	0.00	0.26	0.00	0.00
U.S. DOLLAR						
UNITED STATES						
PAYABLE FOR ACCOUNTING/AUDIT FEES		-10,000.00	0.00	-10,000.00		0.00
		-10,000.00	0.00	-10,000.00	-0.10	0.00

Asset and Accrual Detail - By Asset type

12/30/2016

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
PAYABLE FOR CUSTODIAN FEES		-5,789.10	0.00	-5,789.10		0.00
		-5,789.10	0.00	-5,789.10	-0.06	0.00
PAYABLE FOR TRUSTEE FEES		-511.05	0.00	-511.05		0.00
		-511.05	0.00	-511.05	-0.01	0.00
FFX CONTRACTS RECEIVABLE		2,622.26	0.00	2,622.26		0.00
		2,622.26	0.00	2,622.26	0.03	0.00
REBATE RECEIVABLE		2,078.95	0.00	2,078.95		0.00
		2,078.95	0.00	2,078.95	0.02	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-125.06	0.00	-125.06		0.00
		-125.06	0.00	-125.06	0.00	0.00
297,956.760 BLACKROCK LIQ FDS FEDFUND-IN	1.0000	297,956.76	0.00	297,956.76		0.00
09248U700	1.0000	297,956.76	0.00	297,956.76	2.96	0.00
SUBTOTAL UNITED STATES		286,232.76	0.00	286,232.76		0.00
		286,232.76	0.00	286,232.76	2.84	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		286,232.76	0.00	286,232.76		0.00
		286,232.76	0.00	286,232.76	2.84	0.00
TOTAL CASH & CASH EQUIVALENTS		292,179.69	0.00	292,135.93	2.90	-43.76
PREFERRED SECURITIES						
BRAZIL REAL						
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
50,300.000 ITAUSA - INVESTIMENTOS ITAU SA LB2458779	8.2800 2.5440	418,896.57 128,475.08	12,554.88 3,737.11	416,484.00 127,963.87	1.27	-2,412.57 -511.21
U.S. DOLLAR						
BRAZIL						
13,500.000 PETROLEO BRASILEIRO SA 71654V101 ADR	8.8100 8.8100	122,693.24 122,693.24	0.00 0.00	118,935.00 118,935.00	1.18	-3,758.24 -3,758.24
TOTAL PREFERRED SECURITIES						
		251,168.32	3,737.11	246,898.87	2.45	-4,269.45
EQUITY						
BRAZIL REAL						
BRAZIL						
16,300.000 BANCO DO BRASIL SA LB2328592	28.0900 8.6306	436,113.67 128,035.25	0.00 0.00	457,867.00 140,678.71	1.40	21,753.33 12,643.46
15,100.000 KROTON EDUCACIONAL SA LB2836941	13.3300 4.0956	227,865.67 69,981.83	0.00 0.00	201,283.00 61,843.80	0.62	-26,582.67 -8,138.03
2,500.000 LOJAS RENNER SA LBB0CGYD8	23.1700 7.1189	65,684.26 20,379.85	302.62 92.03	57,925.00 17,797.34	0.18	-7,759.26 -2,582.51
9,400.000 MRV ENGENHARIA E PARTICIPACOES LBB235JN3	10.9400 3.3613	103,962.51 30,606.24	0.00 0.00	102,836.00 31,596.15	0.31	-1,126.51 989.91
3,200.000 BM&FBOVESPA SA - BOLSA DE VALO LBB2RHN8	16.5000 5.0696	62,147.75 19,099.76	560.02 171.61	52,800.00 16,222.69	0.16	-9,347.75 -2,877.07

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
1,900,000 FLEURY SA LBB4X4D21	35.6500 10.9534	68,502.19 21,643.68	0.00 0.00	67,735.00 20,811.44	0.21	-767.19 -832.24
11,000,000 RUMO LOGISTICA OPERADORA MULTI LBBW4NWT9	6.1400 1.8865	59,490.58 18,176.72	0.00 0.00	67,540.00 20,751.53	0.21	8,049.42 2,574.81
SUBTOTAL BRAZIL		1,023,766.63	862.64	1,007,986.00		-15,780.63
		307,923.33	263.64	309,701.66	3.09	1,778.33
TOTAL EQUITY BRAZIL REAL		1,023,766.63	862.64	1,007,986.00		-15,780.63
		307,923.33	263.64	309,701.66	3.09	1,778.33
HONG KONG DOLLAR						
CHINA						
338,000,000 PETROCHINA CO LTD FH6226572	5.7800 0.7455	1,854,969.03 239,206.35	0.00 0.00	1,953,640.00 251,980.16	2.51	98,670.97 12,773.81
165,000,000 GEELY AUTOMOBILE HOLDINGS LTD FH6531823	7.4100 0.9557	828,683.90 106,854.23	0.00 0.00	1,222,650.00 157,697.19	1.57	393,966.10 50,842.96
48,000,000 SINOTRANS LTD FH6579012	3.4600 0.4463	171,510.80 22,117.30	0.00 0.00	166,080.00 21,420.97	0.21	-5,430.80 -696.33
88,000,000 SINOPEC SHANGHAI PETROCHEMICAL FH6797457	4.2000 0.5417	336,911.09 43,446.61	0.00 0.00	369,600.00 47,670.95	0.47	32,688.91 4,224.34
26,000,000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1	14.6000 1.8831	397,078.95 51,117.93	0.00 0.00	379,600.00 48,960.74	0.49	-17,478.95 -2,157.19

Asset and Accrual Detail - By Asset type

12/30/2016

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
328,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6	5.9700 0.7700	1,780,564.23 229,613.94	0.00 0.00	1,958,160.00 252,563.15	2.51	177,595.77 22,949.21
402,000.000 BANK OF CHINA LTD FHB154562	3.4400 0.4437	1,284,402.93 165,631.10	0.00 0.00	1,382,880.00 178,363.63	1.77	98,477.07 12,732.53
13,200.000 GUANGZHOU R&F PROPERTIES CO LT FHB19H8Y5	9.3800 1.2098	166,832.59 21,515.96	0.00 0.00	123,816.00 15,969.77	0.16	-43,016.59 -5,546.19
8,000.000 CHINA MERCHANTS BANK CO LTD FHB1DYPZ1	18.1800 2.3449	138,418.74 17,849.89	0.00 0.00	145,440.00 18,758.83	0.19	7,021.26 908.94
191,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8	4.6500 0.5998	832,160.95 107,311.91	0.00 0.00	888,150.00 114,553.44	1.14	55,989.05 7,241.53
43,000.000 CHINA COMMUNICATIONS CONSTRUCT FHB1JKTQ1	8.9200 1.1505	378,247.71 48,777.21	0.00 0.00	383,560.00 49,471.51	0.49	5,312.29 694.30
30,000.000 TIANNENG POWER INTERNATIONAL L FHB1XDJC3	7.1200 0.9183	154,723.13 19,952.43	0.00 0.00	213,600.00 27,550.09	0.27	58,876.87 7,597.66
92,500.000 KWG PROPERTY HOLDING LTD FHB1YBF06	4.4000 0.5675	430,405.20 55,503.22	0.00 0.00	407,000.00 52,494.79	0.52	-23,405.20 -3,008.43
11,200.000 SINOPHARM GROUP CO LTD FHB3ZVDV1	31.9500 4.1209	431,457.52 55,638.91	0.00 0.00	357,840.00 46,154.14	0.46	-73,617.52 -9,484.77

Asset and Accrual Detail - By Asset type

12/30/2016

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 GUANGZHOU AUTOMOBILE GROUP CO FHB433990	9.3800 1.2098	764,533.03 98,577.82	0.00 0.00	656,600.00 84,688.16	0.84	-107,933.03 -13,889.66
15,200.000 SHANGHAI PHARMACEUTICALS HOLDI FHB4Q4CJ7	17.7800 2.2933	276,295.41 35,629.88	0.00 0.00	270,256.00 34,857.57	0.35	-6,039.41 -772.31
19,000.000 AAC TECHNOLOGIES HOLDINGS INC FHB85LKS4	70.4500 9.0866	1,394,655.73 179,831.51	0.00 0.00	1,338,550.00 172,645.96	1.72	-56,105.73 -7,185.55
81,000.000 CHINA CINDA ASSET MANAGEMENT C FHBGY6SV2	2.8100 0.3624	205,253.25 26,468.58	0.00 0.00	227,610.00 29,357.10	0.29	22,356.75 2,888.52
18,100.000 TENCENT HOLDINGS LTD FHBMMV2K9	189.7000 24.4675	3,386,047.57 436,640.13	0.00 0.00	3,433,570.00 442,861.29	4.41	47,522.43 6,221.16
SUBTOTAL CHINA		15,213,151.76 1,961,684.91	0.00 0.00	15,878,602.00 2,048,019.44	20.37	665,450.24 86,334.53
HONG KONG						
7,000.000 CHINA MOBILE LTD FH6073552	82.2000 10.6021	653,692.19 84,297.35	0.00 0.00	575,400.00 74,215.00	0.74	-78,292.19 -10,082.35
22,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154	20.5500 2.6505	569,297.77 73,414.20	0.00 0.00	452,100.00 58,311.78	0.58	-117,197.77 -15,102.42
27,500.000 KINGBOARD CHEMICAL HOLDINGS LT FH6491317	23.5000 3.0310	440,895.75 56,856.02	0.00 0.00	646,250.00 83,353.22	0.83	205,354.25 26,497.20

Asset and Accrual Detail - By Asset type

12/30/2016

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 NINE DRAGONS PAPER HOLDINGS LT FHB0WC2B8	7.0300 0.9067	158,119.09 20,390.36	3,200.00 412.75	175,750.00 22,668.21	0.23	17,630.91 2,277.85
SUBTOTAL HONG KONG		1,822,004.80 234,957.93	3,200.00 412.75	1,849,500.00 238,548.21	2.38	27,495.20 3,590.28
TOTAL EQUITY HONG KONG DOLLAR		17,035,156.56 2,196,642.84	3,200.00 412.75	17,728,102.00 2,286,567.65	22.75	692,945.44 89,924.81
HUNGARIAN FORINT						
HUNGARY						
712.000 MOL HUNGARIAN OIL & GAS PLC EM4742497	20,635.0000 70.4669	13,400,689.00 45,941.32	0.00 0.00	14,692,120.00 50,172.43	0.50	1,291,431.00 4,231.11
2,397.000 OTP BANK PLC EM7320150	8,400.0000 28.6853	18,872,097.29 66,043.09	0.00 0.00	20,134,800.00 68,758.75	0.68	1,262,702.71 2,715.66
SUBTOTAL HUNGARY		32,272,786.29 111,984.41	0.00 0.00	34,826,920.00 118,931.18	1.18	2,554,133.71 6,946.77
TOTAL EQUITY HUNGARIAN FORINT		32,272,786.29 111,984.41	0.00 0.00	34,826,920.00 118,931.18	1.18	2,554,133.71 6,946.77
INDONESIAN RUPIAH						
INDONESIA						
109,300.000 BANK NEGARA INDONESIA PERSERO FL6727125	5,525.0000 0.4101	595,341,981.00 45,017.61	0.00 0.00	603,882,500.00 44,823.18	0.45	8,540,519.00 -194.43
24,700.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	15,500.0000 1.1505	346,398,234.00 26,459.63	0.00 0.00	382,850,000.00 28,417.04	0.28	36,451,766.00 1,957.41

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
318,400.000 ADARO ENERGY TBK PT FLB3BQFC9	1,695.0000 0.1258	317,356,078.00 24,241.25	6,520,285.82 483.97	539,688,000.00 40,058.34	0.40	222,331,922.00 15,817.09
265,400.000 TELEKOMUNIKASI INDONESIA PERSE FLBD4T6W5	3,980.0000 0.2954	1,098,245,498.00 83,324.23	0.00 0.00	1,056,292,000.00 78,403.27	0.78	-41,953,498.00 -4,920.96
SUBTOTAL INDONESIA		2,357,341,791.00 179,042.72	6,520,285.82 483.97	2,582,712,500.00 191,701.83	1.91	225,370,709.00 12,659.11
TOTAL EQUITY INDONESIAN RUPIAH		2,357,341,791.00 179,042.72	6,520,285.82 483.97	2,582,712,500.00 191,701.83	1.91	225,370,709.00 12,659.11
MALAYSIAN RINGGIT						
MALAYSIA						
45,700.000 CIMB GROUP HOLDINGS BHD FN6075745	4.5100 1.0054	204,754.82 50,505.90	0.00 0.00	206,107.00 45,944.49	0.46	1,352.18 -4,561.41
36,800.000 TENAGA NASIONAL BHD FN6904613	13.9000 3.0985	528,836.52 132,671.36	0.00 0.00	511,520.00 114,025.86	1.13	-17,316.52 -18,645.50
SUBTOTAL MALAYSIA		733,591.34 183,177.26	0.00 0.00	717,627.00 159,970.35	1.59	-15,964.34 -23,206.91
TOTAL EQUITY MALAYSIAN RINGGIT		733,591.34 183,177.26	0.00 0.00	717,627.00 159,970.35	1.59	-15,964.34 -23,206.91
MEXICAN PESO						
MEXICO						
9,700.000 GRUMA SAB DE CV LM2392545	263.4000 12.7855	2,620,443.33 141,295.08	0.00 0.00	2,554,980.00 124,019.13	1.23	-65,463.33 -17,275.95

Asset and Accrual Detail - By Asset type

12/30/2016

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
20,800.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	102.1000 4.9560	2,101,946.64 113,166.75	0.00 0.00	2,123,680.00 103,083.76	1.03	21,733.36 -10,082.99
1,235.000 INDUSTRIAS PENOLES SAB DE CV LM2448206	384.2900 18.6535	577,189.80 31,178.38	0.00 0.00	474,598.15 23,037.07	0.23	-102,591.65 -8,141.31
36,000.000 GRUPO MEXICO SAB DE CV LM2643673	56.2900 2.7323	1,897,005.57 96,772.93	0.00 0.00	2,026,440.00 98,363.71	0.98	129,434.43 1,590.78
4,200.000 ARCA CONTINENTAL SAB DE CV LM2823887	107.8400 5.2346	539,800.98 29,158.73	0.00 0.00	452,928.00 21,985.20	0.22	-86,872.98 -7,173.53
SUBTOTAL MEXICO		7,736,386.32 411,571.87	0.00 0.00	7,632,626.15 370,488.87	3.69	-103,760.17 -41,083.00
TOTAL EQUITY MEXICAN PESO		7,736,386.32 411,571.87	0.00 0.00	7,632,626.15 370,488.87	3.69	-103,760.17 -41,083.00
NEW TAIWAN DOLLAR						
TAIWAN						
11,000.000 REALTEK SEMICONDUCTOR CORP FA6051421	102.0000 3.1649	1,361,914.00 43,074.25	0.00 0.00	1,122,000.00 34,813.37	0.35	-239,914.00 -8,260.88
25,000.000 QUANTA COMPUTER INC FA6141016	60.3000 1.8710	1,623,212.00 51,180.02	0.00 0.00	1,507,500.00 46,774.64	0.47	-115,712.00 -4,405.38
50,000.000 HIGHWEALTH CONSTRUCTION CORP FA6154076	45.4000 1.4087	2,395,371.00 74,923.24	0.00 0.00	2,270,000.00 70,433.46	0.70	-125,371.00 -4,489.78

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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
83,000.000 CHINA STEEL CORP FA6190955	24.6500 0.7648	2,019,917.29 63,235.82	0.00 0.00	2,045,950.00 63,481.65	0.63	26,032.71 245.83
77,700.000 HON HAI PRECISION INDUSTRY CO FA6438560	84.2000 2.6126	6,427,510.71 201,560.35	0.00 0.00	6,542,340.00 202,995.44	2.02	114,829.29 1,435.09
1,000.000 LARGAN PRECISION CO LTD FA6451662	3,790.0000 117.5960	3,430,281.00 107,045.75	0.00 0.00	3,790,000.00 117,595.95	1.17	359,719.00 10,550.20
60,052.000 TAISHIN FINANCIAL HOLDING CO L FA6451688	11.8000 0.3661	720,464.00 22,534.92	0.00 0.00	708,613.60 21,986.83	0.22	-11,850.40 -548.09
39,000.000 LITE-ON TECHNOLOGY CORP FA6519484	48.6000 1.5080	1,932,210.00 60,460.97	0.00 0.00	1,895,400.00 58,810.39	0.59	-36,810.00 -1,650.58
28,000.000 NAN YA PLASTICS CORP FA6621587	71.2000 2.2092	1,794,150.40 56,118.06	0.00 0.00	1,993,600.00 61,857.33	0.62	199,449.60 5,739.27
18,898.000 FLEXIUM INTERCONNECT INC FA6683413	84.8000 2.6312	1,537,242.00 48,082.38	0.00 0.00	1,602,550.40 49,723.86	0.49	65,308.40 1,641.48
21,000.000 UNI-PRESIDENT ENTERPRISES CORP FA6700399	53.4000 1.6569	1,387,663.40 43,403.82	0.00 0.00	1,121,400.00 34,794.75	0.35	-266,263.40 -8,609.07
41,000.000 E INK HOLDINGS INC FA6744280	22.9500 0.7121	751,200.00 23,496.29	0.00 0.00	940,950.00 29,195.76	0.29	189,750.00 5,699.47



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
20,200.000 FOXCONN TECHNOLOGY CO LTD FA6801775	85.3000 2.6467	1,551,860.00 48,539.62	0.00 0.00	1,723,060.00 53,463.03	0.53	171,200.00 4,923.41
5,000.000 ELITE ADVANCED LASER CORP FAB07NLN0	129.0000 4.0026	640,768.00 20,042.16	0.00 0.00	645,000.00 20,013.03	0.20	4,232.00 -29.13
42,000.000 PEGATRON CORP FAB4PLX11	77.0000 2.3892	3,301,457.00 104,201.40	0.00 0.00	3,234,000.00 100,344.41	1.00	-67,457.00 -3,856.99
7,199.000 PHARMAENGINE INC FAB6THYG7	181.5000 5.6316	1,378,652.00 43,121.95	0.00 0.00	1,306,618.50 40,541.70	0.40	-72,033.50 -2,580.25
SUBTOTAL TAIWAN		32,253,872.80	0.00	32,448,982.50		195,109.70
		1,011,021.00	0.00	1,006,825.60	10.03	-4,195.40
TOTAL EQUITY NEW TAIWAN DOLLAR		32,253,872.80	0.00	32,448,982.50		195,109.70
		1,011,021.00	0.00	1,006,825.60	10.03	-4,195.40
POLISH ZLOTY						
POLAND						
2,037.000 KGHM POLSKA MIEDZ SA EG5263256	92.4800 22.1546	154,773.44 38,803.95	0.00 0.00	188,381.76 45,128.95	0.45	33,608.32 6,325.00
SOUTH AFRICAN RAND						
SOUTH AFRICA						
7,798.000 EXXARO RESOURCES LTD KS6418807	89.5000 6.5448	681,001.18 47,991.86	0.00 0.00	697,921.00 51,036.27	0.51	16,919.82 3,044.41

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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
19,396.000 FIRSTRAND LTD KS6606997	53.1700 3.8881	910,312.70 63,478.45	0.00 0.00	1,031,285.32 75,413.92	0.75	120,972.62 11,935.47
1,519.000 NASPERS LTD KS6622697	2,014.0900 147.2826	3,421,247.95 238,572.42	0.00 0.00	3,059,402.71 223,722.32	2.23	-361,845.24 -14,850.10
15,513.000 SAPPI LTD KS6777004	89.9500 6.5777	1,089,460.75 75,970.91	0.00 0.00	1,395,394.35 102,039.81	1.02	305,933.60 26,068.90
5,367.000 STANDARD BANK GROUP LTD KSB030GJ4	151.7500 11.0969	736,901.60 51,963.08	0.00 0.00	814,442.25 59,557.02	0.59	77,540.65 7,593.94
1,503.000 TIGER BRANDS LTD KSB0J4PP5	397.8300 29.0918	595,379.66 41,464.06	0.00 0.00	597,938.49 43,724.94	0.43	2,558.83 2,260.88
9,562.000 SANLAM LTD KSB0L6751	62.9000 4.5996	599,836.21 41,828.12	0.00 0.00	601,449.80 43,981.70	0.44	1,613.59 2,153.58
11,104.000 IMPALA PLATINUM HOLDINGS LTD KSB1FFT78	42.7400 3.1254	588,818.91 40,887.00	0.00 0.00	474,584.96 34,704.57	0.35	-114,233.95 -6,182.43
7,446.000 BARCLAYS AFRICA GROUP LTD KSB844WD3	168.6900 12.3356	1,091,138.33 76,087.89	0.00 0.00	1,256,065.74 91,851.24	0.91	164,927.41 15,763.35
SUBTOTAL SOUTH AFRICA		9,714,097.29	0.00	9,928,484.62		214,387.33
		678,243.79	0.00	726,031.79	7.23	47,788.00
TOTAL EQUITY SOUTH AFRICAN RAND		9,714,097.29	0.00	9,928,484.62		214,387.33
		678,243.79	0.00	726,031.79	7.23	47,788.00

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
SOUTH KOREAN WON						
SOUTH KOREA						
441.000 KT&G CORP FK6175079	101,000.0000 83.6232	54,970,385.06 48,483.33	1,169,532.00 971.08	44,541,000.00 36,877.81	0.37	-10,429,385.06 -11,605.52
692.000 DAELIM INDUSTRIAL CO LTD FK6249585	87,100.0000 72.1146	59,432,275.00 53,547.75	161,928.00 134.46	60,273,200.00 49,903.32	0.50	840,925.00 -3,644.43
11,944.000 LG UPLUS CORP FK6290902	11,450.0000 9.4801	131,640,866.00 116,636.95	2,329,080.00 1,933.84	136,758,800.00 113,229.72	1.13	5,117,934.00 -3,407.23
1,261.000 HYUNDAI DEVELOPMENT CO-ENGINEE FK6402424	44,950.0000 37.2164	48,480,500.00 42,759.31	491,790.00 408.35	56,681,950.00 46,929.93	0.47	8,201,450.00 4,170.62
387.000 S-OIL CORP FK6406052	84,700.0000 70.1275	30,454,700.00 26,860.74	392,418.00 325.83	32,778,900.00 27,139.36	0.27	2,324,200.00 278.62
91.000 LOTTE CHEMICAL CORP FK6440028	369,000.0000 305.5143	26,603,884.68 23,464.36	177,450.00 147.34	33,579,000.00 27,801.80	0.28	6,975,115.32 4,337.44
309.000 HYUNDAI MOBIS CO LTD FK6449540	264,000.0000 218.5793	82,137,940.00 72,444.84	843,570.00 700.38	81,576,000.00 67,541.01	0.67	-561,940.00 -4,903.83
3,300.000 SK HYNIX INC FK6450266	44,700.0000 37.0095	144,312,844.00 122,852.39	1,287,000.00 1,068.55	147,510,000.00 122,131.20	1.21	3,197,156.00 -721.19

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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
4,280.000 INDUSTRIAL BANK OF KOREA FK6462972	12,700.0000 10.5150	48,636,290.00 42,896.72	1,502,280.00 1,247.34	54,356,000.00 45,004.16	0.45	5,719,710.00 2,107.44
2,508.000 KIA MOTORS CORP FK6490924	39,250.0000 32.4971	105,211,300.67 92,795.31	2,151,864.00 1,786.73	98,439,000.00 81,502.77	0.81	-6,772,300.67 -11,292.54
299.000 SAMSUNG ELECTRONICS CO LTD FK6771729	1,802,000.0000 1,491.9695	454,426,657.04 400,799.77	4,664,400.00 3,872.77	538,798,000.00 446,098.88	4.44	84,371,342.96 45,299.11
5,297.000 HANA FINANCIAL GROUP INC FKB0RNR7	31,250.0000 25.8735	135,277,880.00 118,491.54	2,065,830.00 1,715.18	165,531,250.00 137,051.93	1.36	30,253,370.00 18,560.39
395.000 SK INNOVATION CO LTD FKB232R08	146,500.0000 121.2950	60,440,940.00 51,054.58	1,478,880.00 1,227.90	57,867,500.00 47,911.51	0.48	-2,573,440.00 -3,143.07
103.000 CJ CHEILJEDANG CORP FKB2492F6	357,500.0000 295.9928	41,146,310.00 36,290.63	200,850.00 166.76	36,822,500.00 30,487.26	0.30	-4,323,810.00 -5,803.37
2,884.000 KB FINANCIAL GROUP INC FKB3DF0Y1	42,800.0000 35.4363	98,606,780.00 86,970.19	2,204,529.60 1,830.47	123,435,200.00 102,198.42	1.02	24,828,420.00 15,228.23
904.000 HANKOOK TIRE CO LTD FKB7T5KQ2	58,000.0000 48.0212	50,437,850.00 43,591.78	282,048.00 234.20	52,432,000.00 43,411.18	0.43	1,994,150.00 -180.60
3,176.000 WOORI BANK FKBSP5RP5	12,750.0000 10.5564	32,116,090.00 28,326.07	619,320.00 514.22	40,494,000.00 33,527.09	0.33	8,377,910.00 5,201.02

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
SUBTOTAL SOUTH KOREA						
		1,604,333,492.45	22,022,769.60	1,761,874,300.00		157,540,807.55
		1,408,266.26	18,285.40	1,458,747.35	14.52	50,481.09
TOTAL EQUITY SOUTH KOREAN WON						
		1,604,333,492.45	22,022,769.60	1,761,874,300.00		157,540,807.55
		1,408,266.26	18,285.40	1,458,747.35	14.52	50,481.09
THAILAND BAHT						
THAILAND						
50,100.000 SUPALAI PCL FB6554679	25.0000 0.6981	1,241,895.38 35,535.44	0.00 0.00	1,252,500.00 34,975.78	0.35	10,604.62 -559.66
7,700.000 KASIKORNBANK PCL FB6888796	177.5000 4.9566	1,431,580.39 40,937.38	0.00 0.00	1,366,750.00 38,166.18	0.38	-64,830.39 -2,771.20
27,500.000 PTT GLOBAL CHEMICAL PCL FBB736PF7	63.0000 1.7593	1,665,781.44 47,689.14	0.00 0.00	1,732,500.00 48,379.67	0.48	66,718.56 690.53
SUBTOTAL THAILAND						
		4,339,257.21	0.00	4,351,750.00		12,492.79
		124,161.96	0.00	121,521.63	1.21	-2,640.33
TOTAL EQUITY THAILAND BAHT						
		4,339,257.21	0.00	4,351,750.00		12,492.79
		124,161.96	0.00	121,521.63	1.21	-2,640.33
U.S. DOLLAR						
BERMUDA						
800.000 CREDICORP LTD G2519Y108	157.8600 157.8600	124,926.43 124,926.43	0.00 0.00	126,288.00 126,288.00	1.26	1,361.57 1,361.57
BRAZIL						
25,200.000 BANCO BRADESCO SA 059460303 ADR	8.7100 8.7100	212,572.71 212,572.71	4,932.39 4,932.39	219,492.00 219,492.00	2.18	6,919.29 6,919.29

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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
4,900.000 CIA DE SANEAMENTO BASICO DO ES 20441A102 ADR	8.6800 8.6800	43,925.95 43,925.95	0.00 0.00	42,532.00 42,532.00	0.42	-1,393.95 -1,393.95
5,720.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	10.2800 10.2800	53,586.78 53,586.78	831.42 831.42	58,801.60 58,801.60	0.58	5,214.82 5,214.82
15,500.000 VALE SA 91912E105 ADR	7.6200 7.6200	83,121.54 83,121.54	0.00 0.00	118,110.00 118,110.00	1.17	34,988.46 34,988.46
SUBTOTAL BRAZIL		393,206.98	5,763.81	438,935.60		45,728.62
		393,206.98	5,763.81	438,935.60	4.35	45,728.62
CAYMAN ISLANDS						
2,200.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	87.8100 87.8100	188,527.20 188,527.20	0.00 0.00	193,182.00 193,182.00	1.92	4,654.80 4,654.80
1,800.000 MOMO INC 60879B107 ADR	18.3800 18.3800	39,163.45 39,163.45	0.00 0.00	33,084.00 33,084.00	0.33	-6,079.45 -6,079.45
900.000 NETEASE INC 64110W102 ADR	215.3400 215.3400	177,778.30 177,778.30	0.00 0.00	193,806.00 193,806.00	1.93	16,027.70 16,027.70
1,200.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	42.1000 42.1000	49,812.89 49,812.89	0.00 0.00	50,520.00 50,520.00	0.50	707.11 707.11
400.000 TAL EDUCATION GROUP 874080104 ADR	70.1500 70.1500	29,719.65 29,719.65	0.00 0.00	28,060.00 28,060.00	0.28	-1,659.65 -1,659.65

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 CAYMAN ISLANDS		485,001.49	0.00	498,652.00		13,650.51
		485,001.49	0.00	498,652.00	4.96	13,650.51
CHILE						
4,700.000 ENEL AMERICAS SA 29274F104 ADR	8.2100 8.2100	42,274.13 42,274.13	0.00 0.00	38,587.00 38,587.00		-3,687.13 -3,687.13
4,745.000 ENEL CHILE SA 29278D105 ADR	4.5500 4.5500	27,487.29 27,487.29	0.00 0.00	21,589.75 21,589.75	0.38 0.21	-5,897.54 -5,897.54
SUBTOTAL CHILE		69,761.42	0.00	60,176.75		-9,584.67
		69,761.42	0.00	60,176.75	0.59	-9,584.67
CHINA						
1,300.000 CHINA PETROLEUM & CHEMICAL COR 16941R108 ADR	71.0200 71.0200	96,124.26 96,124.26	0.00 0.00	92,326.00 92,326.00	0.92	-3,798.26 -3,798.26
INDIA						
2,000.000 HDFC BANK LTD 40415F101 ADR	60.6800 60.6800	138,243.79 138,243.79	0.00 0.00	121,360.00 121,360.00	1.21	-16,883.79 -16,883.79
9,400.000 ICICI BANK LTD 45104G104 ADR	7.4900 7.4900	73,988.59 73,988.59	0.00 0.00	70,406.00 70,406.00	0.70	-3,582.59 -3,582.59
4,600.000 INFOSYS LTD 456788108 ADR	14.8300 14.8300	77,364.66 77,364.66	0.00 0.00	68,218.00 68,218.00	0.68	-9,146.66 -9,146.66
4,300.000 TATA MOTORS LTD 876568502 ADR	34.3900 34.3900	157,243.58 157,243.58	0.00 0.00	147,877.00 147,877.00	1.47	-9,366.58 -9,366.58

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
1,289.000 STATE BANK OF INDIA NAB0337P0 GDR	36.8646 36.8646	43,847.91 43,847.91	0.00 0.00	47,518.47 47,518.47	 0.47	3,670.56 3,670.56
SUBTOTAL INDIA		490,688.53	0.00	455,379.47		-35,309.06
		490,688.53	0.00	455,379.47	4.53	-35,309.06
MEXICO						
8,000.000 CEMEX SAB DE CV 151290889 ADR	8.0300 8.0300	63,871.67 63,871.67	0.00 0.00	64,240.00 64,240.00	 0.64	368.33 368.33
800.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	76.2100 76.2100	73,156.56 73,156.56	0.00 0.00	60,968.00 60,968.00	 0.61	-12,188.56 -12,188.56
SUBTOTAL MEXICO		137,028.23	0.00	125,208.00		-11,820.23
		137,028.23	0.00	125,208.00	1.25	-11,820.23
PERU						
2,700.000 CIA DE MINAS BUENAVENTURA SAA 204448104 ADR	11.2800 11.2800	41,868.95 41,868.95	0.00 0.00	30,456.00 30,456.00	 0.30	-11,412.95 -11,412.95
RUSSIA						
39,864.000 GAZPROM PJSC NA2016627 ADR	5.0900 5.0900	185,865.78 185,865.78	0.00 0.00	202,907.76 202,907.76	 2.02	17,041.98 17,041.98
4,662.000 MMC NORILSK NICKEL PJSC NABYSW6M3 ADR	16.9200 16.9200	69,498.53 69,498.53	3,205.00 3,205.00	78,881.04 78,881.04	 0.78	9,382.51 9,382.51
2,101.000 LUKOIL PJSC NABYZF386 ADR	56.1200 56.1200	91,565.32 91,565.32	0.00 0.00	117,908.12 117,908.12	 1.17	26,342.80 26,342.80



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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
SUBTOTAL RUSSIA		346,929.63	3,205.00	399,696.92		52,767.29
		346,929.63	3,205.00	399,696.92	3.97	52,767.29
SOUTH KOREA						
1,300.000 POSCO	52.5500	64,109.04	0.00	68,315.00		4,205.96
693483109 ADR	52.5500	64,109.04	0.00	68,315.00	0.68	4,205.96
TAIWAN						
14,700.000 TAIWAN SEMICONDUCTOR MANUFACTU	28.7500	413,772.98	0.00	422,625.00		8,852.02
874039100 ADR	28.7500	413,772.98	0.00	422,625.00	4.20	8,852.02
TOTAL EQUITY U.S. DOLLAR		2,663,417.94	8,968.81	2,718,058.74		54,640.80
		2,663,417.94	8,968.81	2,718,058.74	27.01	54,640.80
TOTAL EQUITY		9,314,257.33	28,414.57	9,513,675.60	94.66	199,418.27
TOTAL ASSETS - BASE:		9,857,605.34	32,151.68	10,052,710.40	100.01	195,105.06
NET ASSETS - BASE:				10,084,862.08		

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		13,410.79	0.00	13,410.79		0.00
		13,410.79	0.00	13,410.79	0.02	0.00
PAYABLE FOR TRUSTEE FEES		-5,327.67	0.00	-5,327.67		0.00
		-5,327.67	0.00	-5,327.67	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-9,912.86	0.00	-9,912.86		0.00
		-9,912.86	0.00	-9,912.86	-0.02	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-8,400.00	0.00	-8,400.00		0.00
		-8,400.00	0.00	-8,400.00	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-16,173.86	0.00	-16,173.86		0.00
		-16,173.86	0.00	-16,173.86	-0.03	0.00
2,197,472.250 BLACKROCK LIQ TREAS TR INSTL	100.0000	2,197,472.25	555.39	2,197,472.25		0.00
996229704 FD 62	100.0000	2,197,472.25	555.39	2,197,472.25	3.49	0.00
SUBTOTAL UNITED STATES		2,171,068.65	555.39	2,171,068.65		0.00
		2,171,068.65	555.39	2,171,068.65	3.44	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,171,068.65	555.39	2,171,068.65		0.00
		2,171,068.65	555.39	2,171,068.65	3.44	0.00
TOTAL CASH & CASH EQUIVALENTS		2,171,068.65	555.39	2,171,068.65	3.44	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						

Asset and Accrual Detail - By Asset type

12/30/2016

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
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A 2027A0HR3 4.500% 12/09/2025 DD 12/09/15	102.3896	199,621.24	556.37	204,779.20		5,157.96
	102.3896	199,621.24	556.37	204,779.20	0.33	5,157.96
20,000.000 TRANSURBAN FINANCE CO PTY 144A 89400PAE3 4.125% 02/02/2026 DD 11/02/15	101.7887	19,840.72	341.64	20,357.74		517.02
	101.7887	19,840.72	341.64	20,357.74	0.03	517.02
55,000.000 WOODSIDE FINANCE LTD 144A 980236AM5 3.650% 03/05/2025 DD 03/05/15	97.6884	54,974.78	647.28	53,728.62		-1,246.16
	97.6884	54,974.78	647.28	53,728.62	0.09	-1,246.16
SUBTOTAL AUSTRALIA		274,436.74	1,545.29	278,865.56		4,428.82
		274,436.74	1,545.29	278,865.56	0.45	4,428.82
BERMUDA						
90,000.000 AIRCASTLE LTD 00928QAN1 5.500% 02/15/2022 DD 01/15/15	106.0000	90,912.90	1,876.49	95,400.00		4,487.10
	106.0000	90,912.90	1,876.49	95,400.00	0.15	4,487.10
95,000.000 IHS MARKIT LTD 144A 44962LAA5 5.000% 11/01/2022 DD 07/28/16	103.7500	96,143.86	791.57	98,562.50		2,418.64
	103.7500	96,143.86	791.57	98,562.50	0.16	2,418.64
SUBTOTAL BERMUDA		187,056.76	2,668.06	193,962.50		6,905.74
		187,056.76	2,668.06	193,962.50	0.31	6,905.74
CANADA						
21,422.920 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	102.8700	21,422.92	112.98	22,037.76		614.84
	102.8700	21,422.92	112.98	22,037.76	0.04	614.84
28,807.300 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	99.6250	28,807.30	305.46	28,699.27		-108.03
	99.6250	28,807.30	305.46	28,699.27	0.05	-108.03

Asset and Accrual Detail - By Asset type

12/30/2016

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 BOMBARDIER INC 144A 097751AY7 5.750% 03/15/2022 DD 03/08/12	94.0000 94.0000	50,000.00 50,000.00	846.80 846.80	47,000.00 47,000.00	0.07	-3,000.00 -3,000.00
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	107.9408 107.9408	29,867.08 29,867.08	423.94 423.94	32,382.24 32,382.24	0.05	2,515.16 2,515.16
75,000.000 CENOVUS ENERGY INC 15135UAJ8 3.800% 09/15/2023 DD 08/15/13	97.6033 97.6033	75,187.62 75,187.62	839.24 839.24	73,202.48 73,202.48	0.12	-1,985.14 -1,985.14
85,000.000 KINROSS GOLD CORP 496902AN7 5.950% 03/15/2024 DD 09/15/14	101.2500 101.2500	81,136.58 81,136.58	1,489.50 1,489.50	86,062.50 86,062.50	0.14	4,925.92 4,925.92
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	106.5325 106.5325	104,792.30 104,792.30	2,100.34 2,100.34	111,859.13 111,859.13	0.18	7,066.83 7,066.83
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	98.2746 98.2746	75,041.83 75,041.83	431.25 431.25	73,705.95 73,705.95	0.12	-1,335.88 -1,335.88
50,000.000 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	107.0000 107.0000	49,951.11 49,951.11	316.23 316.23	53,500.00 53,500.00	0.08	3,548.89 3,548.89
SUBTOTAL CANADA		516,206.74	6,865.74	528,449.33	0.85	12,242.59
		516,206.74	6,865.74	528,449.33		12,242.59
CAYMAN ISLANDS						
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	102.4625 102.4625	10,000.00 10,000.00	47.95 47.95	10,246.25 10,246.25	0.02	246.25 246.25

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
75,000.000 SEAGATE HDD CAYMAN 81180WAR2 4.875% 06/01/2027 DD 05/14/15	90.1237 90.1237	74,817.03 74,817.03	304.73 304.73	67,592.78 67,592.78	 0.11	-7,224.25 -7,224.25
90,000.000 VALE OVERSEAS LTD 91911TAM5 4.375% 01/11/2022 DD 01/11/12	98.2500 98.2500	90,282.08 90,282.08	1,862.52 1,862.52	88,425.00 88,425.00	 0.14	-1,857.08 -1,857.08
45,000.000 NOBLE HOLDING INTERNATIONAL LT 65504LAM9 VAR RT 03/16/2018 DD 03/16/15	99.7500 99.7500	44,954.63 44,954.63	688.90 688.90	44,887.50 44,887.50	 0.07	-67.13 -67.13
SUBTOTAL CAYMAN ISLANDS		220,053.74	2,904.10	211,151.53		-8,902.21
		220,053.74	2,904.10	211,151.53	0.34	-8,902.21
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	101.2846 101.2846	49,855.72 49,855.72	258.68 258.68	50,642.30 50,642.30	 0.08	786.58 786.58
FRANCE						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	105.5915 105.5915	50,001.70 50,001.70	612.79 612.79	52,795.75 52,795.75	 0.08	2,794.05 2,794.05
GERMANY						
190,000.000 DEUTSCHE BANK AG 25152R2Y8 4.100% 01/13/2026 DD 01/13/16	98.4780 98.4780	189,732.18 189,732.18	3,643.68 3,643.68	187,108.20 187,108.20	 0.30	-2,623.98 -2,623.98
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A 44927JAC0 5.750% 11/16/2020 DD 11/16/10	108.9270 108.9270	108,774.86 108,774.86	718.81 718.81	108,927.00 108,927.00	 0.17	152.14 152.14
IRELAND						

Asset and Accrual Detail - By Asset type

12/30/2016

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	103.0014 103.0014	25,194.25 25,194.25	372.20 372.20	25,750.35 25,750.35	 0.04	556.10 556.10
35,000.000 WILLIS TOWERS WATSON PLC 97063PAB0 5.750% 03/15/2021 DD 03/17/11	109.2727 109.2727	36,849.84 36,849.84	592.56 592.56	38,245.45 38,245.45	 0.06	1,395.61 1,395.61
SUBTOTAL IRELAND		62,044.09	964.76	63,995.80		1,951.71
		62,044.09	964.76	63,995.80	0.10	1,951.71
LUXEMBOURG						
25,000.000 ACTAVIS FUNDING SCS 00507UAS0 3.800% 03/15/2025 DD 03/12/15	100.1178 100.1178	24,922.97 24,922.97	279.54 279.54	25,029.45 25,029.45	 0.04	106.48 106.48
120,000.000 PENTAIR FINANCE SA 709629AP4 4.650% 09/15/2025 DD 09/16/15	102.5705 102.5705	119,659.71 119,659.71	1,643.00 1,643.00	123,084.60 123,084.60	 0.20	3,424.89 3,424.89
SUBTOTAL LUXEMBOURG		144,582.68	1,922.54	148,114.05		3,531.37
		144,582.68	1,922.54	148,114.05	0.24	3,531.37
MEXICO						
180,000.000 PETROLEOS MEXICANOS 71654QBW1 4.500% 01/23/2026 DD 01/23/16	91.1000 91.1000	163,756.24 163,756.24	3,554.87 3,554.87	163,980.00 163,980.00	 0.26	223.76 223.76
NETHERLANDS						
40,000.000 PETROBRAS GLOBAL FINANCE BV 71645WAR2 5.375% 01/27/2021 DD 01/27/11	97.8000 97.8000	41,270.42 41,270.42	924.64 924.64	39,120.00 39,120.00	 0.06	-2,150.42 -2,150.42
50,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAF6 4.375% 05/20/2023 DD 05/20/13	87.3700 87.3700	49,511.84 49,511.84	249.16 249.16	43,685.00 43,685.00	 0.07	-5,826.84 -5,826.84

Asset and Accrual Detail - By Asset type

12/30/2016

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	104.2500	96,122.21	890.36	99,037.50		2,915.29
81725WAH6 5.625% 11/01/2024 DD 10/14/14	104.2500	96,122.21	890.36	99,037.50	0.16	2,915.29
SUBTOTAL NETHERLANDS		186,904.47	2,064.16	181,842.50		-5,061.97
		186,904.47	2,064.16	181,842.50	0.29	-5,061.97
PERU						
50,000.000 PERUVIAN GOVERNMENT INTERNATIO	103.8750	49,892.90	726.06	51,937.50		2,044.60
715638BU5 4.125% 08/25/2027 DD 08/25/15	103.8750	49,892.90	726.06	51,937.50	0.08	2,044.60
SPAIN						
70,000.000 TELEFONICA EMISIONES SAU	109.0072	67,802.19	1,439.04	76,305.04		8,502.85
87938WAP8 5.462% 02/16/2021 DD 02/16/11	109.0072	67,802.19	1,439.04	76,305.04	0.12	8,502.85
SWITZERLAND						
45,000.000 CREDIT SUISSE AG/NEW YORK NY	104.0104	45,689.34	1,023.54	46,804.68		1,115.34
22541HCC4 6.000% 02/15/2018 DD 02/19/08	104.0104	45,689.34	1,023.54	46,804.68	0.07	1,115.34
UNITED KINGDOM						
55,000.000 HSBC HOLDINGS PLC	108.0706	60,864.33	671.02	59,438.83		-1,425.50
404280AK5 5.100% 04/05/2021 DD 04/05/11	108.0706	60,864.33	671.02	59,438.83	0.09	-1,425.50
25,000.000 VODAFONE GROUP PLC	112.1368	30,023.46	532.91	28,034.20		-1,989.26
92857WAQ3 6.150% 02/27/2037 DD 02/27/07	112.1368	30,023.46	532.91	28,034.20	0.04	-1,989.26
SUBTOTAL UNITED KINGDOM		90,887.79	1,203.93	87,473.03		-3,414.76
		90,887.79	1,203.93	87,473.03	0.13	-3,414.76
UNITED STATES						

Asset and Accrual Detail - By Asset type

12/30/2016

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 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	107.2495 107.2495	94,780.97 94,780.97	2,034.57 2,034.57	101,887.03 101,887.03	0.16	7,106.06 7,106.06
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	102.5139 102.5139	89,926.83 89,926.83	950.78 950.78	87,136.82 87,136.82	0.14	-2,790.01 -2,790.01
105,000.000 ABBOTT LABORATORIES 002824BE9 3.400% 11/30/2023 DD 11/22/16	99.6241 99.6241	104,512.65 104,512.65	386.88 386.88	104,605.31 104,605.31	0.17	92.66 92.66
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	101.2911 101.2911	24,931.75 24,931.75	134.99 134.99	25,322.78 25,322.78	0.04	391.03 391.03
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	100.2521 100.2521	44,913.40 44,913.40	291.42 291.42	45,113.45 45,113.45	0.07	200.05 200.05
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	101.4551 101.4551	34,874.55 34,874.55	156.39 156.39	35,509.29 35,509.29	0.06	634.74 634.74
20,000.000 ARCONIC INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	102.5000 102.5000	20,000.00 20,000.00	256.62 256.62	20,500.00 20,500.00	0.03	500.00 500.00
69,787.160 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	102.0000 102.0000	69,787.16 69,787.16	1,322.90 1,322.90	71,182.90 71,182.90	0.11	1,395.74 1,395.74
12,320.450 AMERICAN AIRLINES 2014-1 CLASS 02376XAA7 4.375% 04/01/2024 DD 09/16/14	99.7500 99.7500	12,320.45 12,320.45	134.81 134.81	12,289.65 12,289.65	0.02	-30.80 -30.80

Asset and Accrual Detail - By Asset type

12/30/2016

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 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	113.7389 113.7389	35,431.80 35,431.80	277.52 277.52	34,121.67 34,121.67	0.05	-1,310.13 -1,310.13
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	111.9734 111.9734	77,555.33 77,555.33	737.60 737.60	83,980.05 83,980.05	0.13	6,424.72 6,424.72
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	102.9392 102.9392	49,947.24 49,947.24	223.46 223.46	51,469.60 51,469.60	0.08	1,522.36 1,522.36
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	104.8754 104.8754	69,717.21 69,717.21	594.84 594.84	73,412.78 73,412.78	0.12	3,695.57 3,695.57
150,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AP1 3.650% 02/01/2026 DD 01/25/16	101.5190 101.5190	149,770.02 149,770.02	2,281.56 2,281.56	152,278.50 152,278.50	0.24	2,508.48 2,508.48
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	102.3750 102.3750	15,000.00 15,000.00	70.37 70.37	15,356.25 15,356.25	0.02	356.25 356.25
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	97.4320 97.4320	84,502.32 84,502.32	849.88 849.88	82,817.20 82,817.20	0.13	-1,685.12 -1,685.12
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	105.6118 105.6118	87,169.16 87,169.16	2,124.68 2,124.68	89,770.03 89,770.03	0.14	2,600.87 2,600.87
185,000.000 ATHENE GLOBAL FUNDING 144A 04685A2A8 2.875% 10/23/2018 DD 10/23/15	99.9626 99.9626	184,922.16 184,922.16	1,015.10 1,015.10	184,930.81 184,930.81	0.29	8.65 8.65

Asset and Accrual Detail - By Asset type

12/30/2016

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 AUTOMATIC DATA PROCESSING INC 053015AE3 3.375% 09/15/2025 DD 09/15/15	102.5416 102.5416	24,977.49 24,977.49	248.38 248.38	25,635.40 25,635.40	0.04	657.91 657.91
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	100.1256 100.1256	99,474.77 99,474.77	1,773.85 1,773.85	100,125.60 100,125.60	0.16	650.83 650.83
75,000.000 BANK OF AMERICA CORP 06051GFR5 1.950% 05/12/2018 DD 05/12/15	100.1404 100.1404	74,996.64 74,996.64	198.97 198.97	75,105.30 75,105.30	0.12	108.66 108.66
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	103.0538 103.0538	94,899.80 94,899.80	1,385.24 1,385.24	97,901.11 97,901.11	0.16	3,001.31 3,001.31
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	104.1192 104.1192	51,464.72 51,464.72	154.38 154.38	52,059.59 52,059.59	0.08	594.87 594.87
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	102.9044 102.9044	75,672.42 75,672.42	1,118.40 1,118.40	77,178.30 77,178.30	0.12	1,505.88 1,505.88
315,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024NU2 6.918% 04/01/2040 DD 07/01/10	135.6190 135.6190	473,295.74 473,295.74	5,447.86 5,447.86	427,199.85 427,199.85	0.68	-46,095.89 -46,095.89
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	106.3443 106.3443	51,701.04 51,701.04	477.90 477.90	53,172.15 53,172.15	0.08	1,471.11 1,471.11
60,000.000 BIO-RAD LABORATORIES INC 090572AP3 4.875% 12/15/2020 DD 12/09/10	106.8666 106.8666	62,011.37 62,011.37	133.62 133.62	64,119.96 64,119.96	0.10	2,108.59 2,108.59

Asset and Accrual Detail - By Asset type

12/30/2016

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 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	102.1114 102.1114	49,859.12 49,859.12	913.50 913.50	51,055.70 51,055.70	0.08	1,196.58 1,196.58
50,000.000 BLACKSTONE HOLDINGS FINAN 144A 09256BAA5 6.625% 08/15/2019 DD 08/20/09	111.0640 111.0640	53,796.06 53,796.06	1,255.10 1,255.10	55,532.00 55,532.00	0.09	1,735.94 1,735.94
90,000.000 BLUE CUBE SPINCO INC 095370AB8 9.750% 10/15/2023 DD 04/15/16	119.0000 119.0000	90,000.00 90,000.00	1,863.42 1,863.42	107,100.00 107,100.00	0.17	17,100.00 17,100.00
100,000.000 BOARDWALK PIPELINES LP 096630AC2 3.375% 02/01/2023 DD 11/08/12	95.1982 95.1982	94,962.39 94,962.39	1,406.31 1,406.31	95,198.20 95,198.20	0.15	235.81 235.81
88,922.100 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	106.3750 106.3750	88,922.10 88,922.10	132.72 132.72	94,590.88 94,590.88	0.15	5,668.78 5,668.78
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	101.9446 101.9446	39,745.30 39,745.30	588.03 588.03	40,777.84 40,777.84	0.06	1,032.54 1,032.54
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	104.8517 104.8517	24,978.77 24,978.77	328.70 328.70	26,212.93 26,212.93	0.04	1,234.16 1,234.16
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	101.7825 101.7825	99,930.54 99,930.54	359.75 359.75	101,782.50 101,782.50	0.16	1,851.96 1,851.96
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	105.8958 105.8958	59,827.64 59,827.64	770.22 770.22	63,537.48 63,537.48	0.10	3,709.84 3,709.84

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
190,000.000 CBL & ASSOCIATES LP 12505JAD5 5.950% 12/15/2026 DD 12/13/16	100.6606 100.6606	187,284.14 187,284.14	577.41 577.41	191,255.14 191,255.14	0.30	3,971.00 3,971.00
300,000.000 CD 2016-CD1 MORTGAGE TR CD1 A4 12514MBC8 2.724% 08/10/2049 DD 08/01/16	96.0939 96.0939	308,937.78 308,937.78	681.07 681.07	288,281.61 288,281.61	0.46	-20,656.17 -20,656.17
70,000.000 CF INDUSTRIES INC 12527GAB9 7.125% 05/01/2020 DD 04/23/10	109.0000 109.0000	80,398.06 80,398.06	831.21 831.21	76,300.00 76,300.00	0.12	-4,098.06 -4,098.06
175,000.000 CFCRE COMMERCIAL MORTGAG C3 A3 12531WBB7 3.865% 01/10/2048 DD 01/01/16	103.9894 103.9894	180,163.67 180,163.67	563.58 563.58	181,981.43 181,981.43	0.29	1,817.76 1,817.76
175,000.000 CGGS COMMERCIAL RNDA AFX 144A 12532LAA3 2.757% 02/10/2033 DD 03/01/16	100.6386 100.6386	174,998.73 174,998.73	402.07 402.07	176,117.53 176,117.53	0.28	1,118.80 1,118.80
13,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAR1 5.125% 08/15/2018 DD 08/17/12	98.0000 98.0000	13,212.41 13,212.41	252.41 252.41	12,740.00 12,740.00	0.02	-472.41 -472.41
90,000.000 CNH EQUIPMENT TRUST 2015- A A4 12592WAD0 1.850% 04/15/2021 DD 03/04/15	100.3359 100.3359	89,990.74 89,990.74	76.16 76.16	90,302.32 90,302.32	0.14	311.58 311.58
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	100.1675 100.1675	59,998.81 59,998.81	51.85 51.85	60,100.52 60,100.52	0.10	101.71 101.71
260,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2048 DD 08/01/15	103.8043 103.8043	267,653.15 267,653.15	800.73 800.73	269,891.23 269,891.23	0.43	2,238.08 2,238.08

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
150,000.000 COMM 2016-CCRE28 MORTG CR28 A4 12593YBE2 3.762% 02/10/2049 DD 02/01/16	103.9005 103.9005	154,429.31 154,429.31	470.27 470.27	155,850.80 155,850.80	0.25	1,421.49 1,421.49
300,000.000 CNH EQUIPMENT TRUST 2016- C A4 12635YAE3 1.760% 09/15/2023 DD 09/21/16	98.4737 98.4737	299,983.88 299,983.88	439.89 439.89	295,421.16 295,421.16	0.47	-4,562.72 -4,562.72
120,000.000 CVS HEALTH CORP 126650CL2 3.875% 07/20/2025 DD 07/20/15	103.1600 103.1600	118,939.37 118,939.37	2,087.70 2,087.70	123,792.00 123,792.00	0.20	4,852.63 4,852.63
125,000.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	101.7580 101.7580	125,000.00 125,000.00	1,753.72 1,753.72	127,197.50 127,197.50	0.20	2,197.50 2,197.50
190,000.000 CALIFORNIA ST 13063A7D0 7.300% 10/01/2039 DD 10/15/09	141.6280 141.6280	266,812.97 266,812.97	3,467.26 3,467.26	269,093.20 269,093.20	0.43	2,280.23 2,280.23
48,000.000 CALPINE CORP 144A 131347BY1 7.875% 01/15/2023 DD 01/14/11	104.2500 104.2500	52,235.00 52,235.00	2,084.64 2,084.64	50,040.00 50,040.00	0.08	-2,195.00 -2,195.00
35,000.000 CAPITAL ONE FINANCIAL CORP 14040HAL9 5.250% 02/21/2017 DD 02/18/05	100.4802 100.4802	35,209.05 35,209.05	666.62 666.62	35,168.07 35,168.07	0.06	-40.98 -40.98
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	108.1575 108.1575	54,094.58 54,094.58	1,097.80 1,097.80	54,078.75 54,078.75	0.09	-15.83 -15.83
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	100.3124 100.3124	174,992.09 174,992.09	166.26 166.26	175,546.70 175,546.70	0.28	554.61 554.61

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 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	99.9797 99.9797	49,986.80 49,986.80	41.14 41.14	49,989.86 49,989.86	 0.08	3.06 3.06
150,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	100.1795 100.1795	149,978.13 149,978.13	125.46 125.46	150,269.24 150,269.24	 0.24	291.11 291.11
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	100.9968 100.9968	50,931.06 50,931.06	1,202.10 1,202.10	50,498.40 50,498.40	 0.08	-432.66 -432.66
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	103.2484 103.2484	34,929.73 34,929.73	612.15 612.15	36,136.94 36,136.94	 0.06	1,207.21 1,207.21
70,000.000 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	101.6230 101.6230	70,223.40 70,223.40	571.92 571.92	71,136.10 71,136.10	 0.11	912.70 912.70
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	102.2130 102.2130	60,526.40 60,526.40	1,024.52 1,024.52	61,327.80 61,327.80	 0.10	801.40 801.40
70,000.000 CITIGROUP INC 172967DY4 5.500% 02/15/2017 DD 02/12/07	100.4674 100.4674	70,106.33 70,106.33	1,459.05 1,459.05	70,327.18 70,327.18	 0.11	220.85 220.85
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	109.9011 109.9011	63,404.60 63,404.60	990.10 990.10	65,940.66 65,940.66	 0.10	2,536.06 2,536.06
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	100.8142 100.8142	49,951.08 49,951.08	294.85 294.85	50,407.10 50,407.10	 0.08	456.02 456.02

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
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	101.5818 101.5818	184,821.84 184,821.84	620.02 620.02	187,926.33 187,926.33	0.30	3,104.49 3,104.49
70,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	102.3750 102.3750	71,760.16 71,760.16	1,531.44 1,531.44	71,662.50 71,662.50	0.11	-97.66 -97.66
315,000.000 COLUMBUS OH 199492SR1 5.000% 02/15/2028 DD 11/16/16	121.6130 121.6130	400,629.49 400,629.49	1,968.79 1,968.79	383,080.95 383,080.95	0.61	-17,548.54 -17,548.54
160,068.560 COMMONBOND STUDENT L B A1 144A 20267UAA7 2.730% 10/25/2040 DD 10/20/16	98.3454 98.3454	160,026.38 160,026.38	82.25 82.25	157,420.10 157,420.10	0.25	-2,606.28 -2,606.28
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	100.1959 100.1959	50,000.00 50,000.00	352.79 352.79	50,097.95 50,097.95	0.08	97.95 97.95
50,000.000 CONOCOPHILLIPS CO 20826FAQ9 4.950% 03/15/2026 DD 03/08/16	110.4002 110.4002	49,981.91 49,981.91	728.78 728.78	55,200.10 55,200.10	0.09	5,218.19 5,218.19
42,849.575 CONTINENTAL AIRLINES 1998-1 CL 210805CB1 6.648% 03/15/2019 DD 02/20/98	101.3750 101.3750	43,389.95 43,389.95	838.78 838.78	43,438.76 43,438.76	0.07	48.81 48.81
35,000.000 COX COMMUNICATIONS INC 144A 224044BS5 6.250% 06/01/2018 DD 06/05/08	105.5121 105.5121	38,333.53 38,333.53	182.28 182.28	36,929.24 36,929.24	0.06	-1,404.29 -1,404.29
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	94.1084 94.1084	62,522.90 62,522.90	10.30 10.30	61,170.46 61,170.46	0.10	-1,352.44 -1,352.44

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
125,000.000 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	107.7534 107.7534	140,944.29 140,944.29	472.75 472.75	134,691.69 134,691.69	 0.21	-6,252.60 -6,252.60
315,000.000 DBJPM 16-C1 MORTGAGE TRU C1 A4 23312LAS7 3.276% 05/10/2049 DD 04/01/16	100.9444 100.9444	340,525.80 340,525.80	859.94 859.94	317,974.86 317,974.86	 0.51	-22,550.94 -22,550.94
315,000.000 DALLAS TX AREA RAPID TRANSIT S 235241LS3 5.999% 12/01/2044 DD 06/25/09	131.7790 131.7790	459,132.52 459,132.52	1,574.80 1,574.80	415,103.85 415,103.85	 0.66	-44,028.67 -44,028.67
26,011.940 DELTA AIR LINES 2011-1 CLASS A 24736WAA8 5.300% 10/15/2020 DD 04/05/11	105.5000 105.5000	25,525.83 25,525.83	292.96 292.96	27,442.60 27,442.60	 0.04	1,916.77 1,916.77
85,000.000 DIAMOND 1 FINANCE CORP / 144A 25272KAG8 5.450% 06/15/2023 DD 06/01/16	106.0739 106.0739	84,967.56 84,967.56	211.65 211.65	90,162.82 90,162.82	 0.14	5,195.26 5,195.26
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	99.5210 99.5210	75,000.00 75,000.00	476.59 476.59	74,640.75 74,640.75	 0.12	-359.25 -359.25
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	102.9000 102.9000	75,000.00 75,000.00	562.88 562.88	77,175.00 77,175.00	 0.12	2,175.00 2,175.00
55,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	95.5000 95.5000	55,103.10 55,103.10	676.00 676.00	52,525.00 52,525.00	 0.08	-2,578.10 -2,578.10
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	98.6236 98.6236	93,848.32 93,848.32	1,584.06 1,584.06	93,692.42 93,692.42	 0.15	-155.90 -155.90

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
200,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	99.9640 99.9640	200,000.00 200,000.00	2,813.92 2,813.92	199,928.00 199,928.00	 0.32	-72.00 -72.00
70,000.000 ENERGY TRANSFER PARTNERS LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	103.4344 103.4344	73,963.05 73,963.05	1,429.26 1,429.26	72,404.08 72,404.08	 0.12	-1,558.97 -1,558.97
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	111.5000 111.5000	102,633.63 102,633.63	1,512.90 1,512.90	105,925.00 105,925.00	 0.17	3,291.37 3,291.37
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	115.0550 115.0550	44,771.33 44,771.33	360.11 360.11	46,022.00 46,022.00	 0.07	1,250.67 1,250.67
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	105.4183 105.4183	50,839.59 50,839.59	767.56 767.56	52,709.15 52,709.15	 0.08	1,869.56 1,869.56
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	101.6062 101.6062	44,873.35 44,873.35	640.06 640.06	45,722.79 45,722.79	 0.07	849.44 849.44
190,000.000 CITIGROUP COMMERCIAL M GC33 A4 29425AAD5 3.778% 09/10/2058 DD 09/01/15	104.1871 104.1871	195,616.65 195,616.65	598.30 598.30	197,955.57 197,955.57	 0.31	2,338.92 2,338.92
300,000.000 CITIGROUP COMMERCIAL MOR P4 A4 29429EAD3 2.902% 07/10/2049 DD 07/01/16	96.7561 96.7561	312,903.68 312,903.68	725.40 725.40	290,268.39 290,268.39	 0.46	-22,635.29 -22,635.29
65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	101.6686 101.6686	65,134.17 65,134.17	98.09 98.09	66,084.59 66,084.59	 0.10	950.42 950.42

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
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	105.0000 105.0000	40,000.00 40,000.00	1,074.92 1,074.92	42,000.00 42,000.00	0.07	2,000.00 2,000.00
48,713.190 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	100.8879 100.8879	48,713.19 48,713.19	175.28 175.28	49,145.71 49,145.71	0.08	432.52 432.52
5,513.700 FHLMC POOL #E9-8660 3128H6TR5 5.500% 08/01/2018 DD 08/01/03	101.8342 101.8342	5,776.59 5,776.59	25.42 25.42	5,614.83 5,614.83	0.01	-161.76 -161.76
7,183.050 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	102.5985 102.5985	7,480.50 7,480.50	26.97 26.97	7,369.70 7,369.70	0.01	-110.80 -110.80
206,988.900 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	99.9593 99.9593	212,224.01 212,224.01	517.39 517.39	206,904.58 206,904.58	0.33	-5,319.43 -5,319.43
76,964.590 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	107.5285 107.5285	82,196.57 82,196.57	288.61 288.61	82,758.87 82,758.87	0.13	562.30 562.30
88,298.916 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	99.9592 99.9592	91,730.39 91,730.39	220.72 220.72	88,262.93 88,262.93	0.14	-3,467.46 -3,467.46
142,896.390 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	105.0529 105.0529	151,788.67 151,788.67	476.41 476.41	150,116.81 150,116.81	0.24	-1,671.86 -1,671.86
429,093.816 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	102.4742 102.4742	445,104.88 445,104.88	1,251.47 1,251.47	439,710.44 439,710.44	0.70	-5,394.44 -5,394.44

Asset and Accrual Detail - By Asset type

12/30/2016

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
2,442,444.255 FHLMC POOL #G0-8715 3128MJYM6 3.000% 08/01/2046 DD 07/01/16	99.4016 99.4016	2,533,275.93 2,533,275.93	6,106.13 6,106.13	2,427,828.94 2,427,828.94	 3.86	 -105,446.99 -105,446.99
103,965.339 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	105.3406 105.3406	111,596.23 111,596.23	346.58 346.58	109,517.70 109,517.70	 0.17	 -2,078.53 -2,078.53
212,803.832 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	99.9593 99.9593	214,665.63 214,665.63	531.96 531.96	212,717.12 212,717.12	 0.34	 -1,948.51 -1,948.51
139,730.409 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	102.9401 102.9401	144,366.18 144,366.18	407.65 407.65	143,838.62 143,838.62	 0.23	 -527.56 -527.56
171,223.199 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	102.9959 102.9959	177,526.89 177,526.89	499.41 499.41	176,352.95 176,352.95	 0.28	 -1,173.94 -1,173.94
546,411.680 FHLMC POOL #Q4-0637 3132WDV76 3.500% 05/01/2046 DD 05/01/16	102.5826 102.5826	563,711.65 563,711.65	1,593.71 1,593.71	560,523.25 560,523.25	 0.89	 -3,188.40 -3,188.40
6,601.247 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	114.4617 114.4617	7,312.59 7,312.59	32.86 32.86	7,555.90 7,555.90	 0.01	 243.31 243.31
10,152.810 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	114.1624 114.1624	11,227.39 11,227.39	50.84 50.84	11,590.69 11,590.69	 0.02	 363.30 363.30
5,159.460 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	114.5136 114.5136	5,717.79 5,717.79	25.73 25.73	5,908.29 5,908.29	 0.01	 190.50 190.50

Asset and Accrual Detail - By Asset type

12/30/2016

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
8,389.338	FNMA POOL #0256799	111.5896	9,141.44	38.44	9,361.63		220.19
	31371NGG4 5.500% 07/01/2037 DD 06/01/07	111.5896	9,141.44	38.44	9,361.63	0.01	220.19
2,412.610	FNMA POOL #0257123	111.4512	2,625.80	11.10	2,688.88		63.08
	31371NSL0 5.500% 03/01/2038 DD 02/01/08	111.4512	2,625.80	11.10	2,688.88	0.00	63.08
100,600.760	FNMA POOL #0AH1566	109.3044	108,564.27	419.12	109,961.01		1,396.74
	3138A2W47 5.000% 12/01/2040 DD 12/01/10	109.3044	108,564.27	419.12	109,961.01	0.17	1,396.74
16,606.370	FNMA POOL #0AH6893	108.0251	17,647.64	62.31	17,939.05		291.41
	3138A8UT1 4.500% 03/01/2041 DD 03/01/11	108.0251	17,647.64	62.31	17,939.05	0.03	291.41
22,598.465	FNMA POOL #0AI4891	107.7777	24,057.38	84.63	24,356.10		298.72
	3138AJNH1 4.500% 06/01/2041 DD 06/01/11	107.7777	24,057.38	84.63	24,356.10	0.04	298.72
53,863.313	FNMA POOL #0AJ4576	103.0810	55,089.82	157.17	55,522.83		433.01
	3138AWCN1 3.500% 11/01/2041 DD 10/01/11	103.0810	55,089.82	157.17	55,522.83	0.09	433.01
144,604.970	FNMA POOL #0AJ7547	105.1312	153,471.64	482.05	152,024.88		-1,446.76
	3138E0L56 4.000% 01/01/2042 DD 12/01/11	105.1312	153,471.64	482.05	152,024.88	0.24	-1,446.76
172,371.720	FNMA POOL #0AK9393	103.1196	179,209.22	502.82	177,748.97		-1,460.25
	3138EENK1 3.500% 04/01/2042 DD 03/01/12	103.1196	179,209.22	502.82	177,748.97	0.28	-1,460.25
201,424.237	FNMA POOL #0AL1895	103.1443	214,028.02	587.45	207,757.65		-6,270.37
	3138EJC97 3.500% 06/01/2042 DD 06/01/12	103.1443	214,028.02	587.45	207,757.65	0.33	-6,270.37

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
113,669.370 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	105.5535 105.5535	117,145.47 117,145.47	378.82 378.82	119,982.00 119,982.00	0.19	2,836.53 2,836.53
74,140.080 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	103.0733 103.0733	78,003.85 78,003.85	216.32 216.32	76,418.66 76,418.66	0.12	-1,585.19 -1,585.19
139,541.582 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	108.9844 108.9844	154,015.34 154,015.34	581.50 581.50	152,078.51 152,078.51	0.24	-1,936.83 -1,936.83
447,419.450 FNMA POOL #0AL4905 3138EMNX5 3.000% 02/01/2043 DD 02/01/14	99.9715 99.9715	460,310.99 460,310.99	1,118.48 1,118.48	447,291.94 447,291.94	0.71	-13,019.05 -13,019.05
199,385.260 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	99.9715 99.9715	201,552.61 201,552.61	498.48 498.48	199,328.47 199,328.47	0.32	-2,224.14 -2,224.14
148,352.160 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	99.9715 99.9715	151,959.47 151,959.47	370.76 370.76	148,309.88 148,309.88	0.24	-3,649.59 -3,649.59
131,055.860 FNMA POOL #0AL7855 3138EQWR9 3.000% 10/01/2043 DD 12/01/15	99.9715 99.9715	135,924.33 135,924.33	327.67 327.67	131,018.50 131,018.50	0.21	-4,905.83 -4,905.83
134,481.690 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	99.9715 99.9715	138,656.61 138,656.61	336.35 336.35	134,443.42 134,443.42	0.21	-4,213.19 -4,213.19
191,377.350 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	99.8580 99.8580	197,953.94 197,953.94	478.33 478.33	191,105.52 191,105.52	0.30	-6,848.42 -6,848.42

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
617,023.080 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	103.0682 103.0682	641,634.19 641,634.19	1,799.55 1,799.55	635,954.50 635,954.50	1.01	-5,679.69 -5,679.69
1,399,109.508 FNMA POOL #0AS6075 3138WFXD3 4.000% 10/01/2045 DD 09/01/15	105.1881 105.1881	1,500,425.11 1,500,425.11	4,663.64 4,663.64	1,471,696.57 1,471,696.57	2.34	-28,728.54 -28,728.54
969,005.474 FNMA POOL #0AS7154 3138WG5Q3 3.000% 05/01/2046 DD 04/01/16	99.4514 99.4514	1,010,523.91 1,010,523.91	2,422.59 2,422.59	963,689.55 963,689.55	1.53	-46,834.36 -46,834.36
2,295,405.350 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	102.5750 102.5750	2,420,642.98 2,420,642.98	6,695.01 6,695.01	2,354,512.08 2,354,512.08	3.74	-66,130.90 -66,130.90
170,028.936 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	103.1132 103.1132	172,779.24 172,779.24	495.94 495.94	175,322.35 175,322.35	0.28	2,543.11 2,543.11
163,062.160 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	99.9714 99.9714	169,084.28 169,084.28	407.65 407.65	163,015.47 163,015.47	0.26	-6,068.81 -6,068.81
204,572.106 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	103.0827 103.0827	211,283.52 211,283.52	596.69 596.69	210,878.43 210,878.43	0.33	-405.09 -405.09
471,485.952 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	102.6929 102.6929	490,320.31 490,320.31	1,375.16 1,375.16	484,182.62 484,182.62	0.77	-6,137.69 -6,137.69
607,570.480 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	105.1840 105.1840	646,544.38 646,544.38	2,025.23 2,025.23	639,066.87 639,066.87	1.02	-7,477.51 -7,477.51

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
16,835.294 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	112.0272 112.0272	18,399.59 18,399.59	77.19 77.19	18,860.11 18,860.11	 0.03	460.52 460.52
22,679.017 FNMA POOL #0694655 31400QWQ2 5.500% 04/01/2033 DD 03/01/03	111.8741 111.8741	24,786.35 24,786.35	103.85 103.85	25,371.94 25,371.94	 0.04	585.59 585.59
9,820.390 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	109.3475 109.3475	10,609.79 10,609.79	40.92 40.92	10,738.35 10,738.35	 0.02	128.56 128.56
30,535.665 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	108.1747 108.1747	32,481.17 32,481.17	114.39 114.39	33,031.86 33,031.86	 0.05	550.69 550.69
8,612.108 FNMA POOL #0744313 31403B3W1 4.500% 09/01/2018 DD 09/01/03	102.7745 102.7745	8,967.08 8,967.08	32.24 32.24	8,851.05 8,851.05	 0.01	-116.03 -116.03
84,026.819 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	109.1548 109.1548	90,213.20 90,213.20	350.05 350.05	91,719.27 91,719.27	 0.15	1,506.07 1,506.07
5,795.710 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	111.1438 111.1438	6,335.26 6,335.26	26.66 26.66	6,441.57 6,441.57	 0.01	106.31 106.31
14,902.000 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	109.0487 109.0487	16,099.08 16,099.08	62.00 62.00	16,250.43 16,250.43	 0.03	151.35 151.35
21,326.290 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	105.6957 105.6957	22,709.38 22,709.38	88.97 88.97	22,540.97 22,540.97	 0.04	-168.41 -168.41

Asset and Accrual Detail - By Asset type

12/30/2016

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
7,598.040	FNMA POOL #0850278	111.8723	8,303.37	34.78	8,500.10		196.73
31408FUB3	5.500% 12/01/2035 DD 12/01/05	111.8723	8,303.37	34.78	8,500.10	0.01	196.73
8,576.500	FNMA POOL #0879628	104.3045	9,236.68	39.37	8,945.68		-291.00
31409VHD8	5.500% 06/01/2021 DD 06/01/06	104.3045	9,236.68	39.37	8,945.68	0.01	-291.00
5,096.674	FNMA POOL #0895203	113.1367	5,688.35	27.59	5,766.21		77.86
31410RRY7	6.500% 08/01/2036 DD 08/01/06	113.1367	5,688.35	27.59	5,766.21	0.01	77.86
6,137.850	FNMA POOL #0899147	111.5411	6,688.16	28.21	6,846.23		158.07
31410V5G1	5.500% 04/01/2037 DD 04/01/07	111.5411	6,688.16	28.21	6,846.23	0.01	158.07
9,828.446	FNMA POOL #0914724	111.3996	10,708.94	45.01	10,948.85		239.91
31411UG96	5.500% 04/01/2037 DD 03/01/07	111.3996	10,708.94	45.01	10,948.85	0.02	239.91
14,893.430	FNMA POOL #0929637	111.4267	16,214.90	68.20	16,595.25		380.35
31412MZA9	5.500% 06/01/2038 DD 06/01/08	111.4267	16,214.90	68.20	16,595.25	0.03	380.35
8,183.353	FNMA POOL #0933511	113.2423	8,996.89	40.92	9,267.02		270.13
31412SR80	6.000% 02/01/2038 DD 02/01/08	113.2423	8,996.89	40.92	9,267.02	0.01	270.13
20,239.010	FNMA POOL #0942165	113.2984	22,247.34	101.06	22,930.48		683.14
31413DFE2	6.000% 07/01/2037 DD 07/01/07	113.2984	22,247.34	101.06	22,930.48	0.04	683.14
2,685.682	FNMA POOL #0946019	113.1367	2,989.72	14.57	3,038.49		48.77
31413HPC6	6.500% 09/01/2037 DD 09/01/07	113.1367	2,989.72	14.57	3,038.49	0.00	48.77

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	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
3,399.270	FNMA POOL #0946594	113.1673	3,737.52	17.05	3,846.86		109.34
	31413JC77 6.000% 09/01/2037 DD 08/01/07	113.1673	3,737.52	17.05	3,846.86	0.01	109.34
6,216.010	FNMA POOL #0949301	113.2880	6,832.57	31.06	7,041.99		209.42
	31413MDE4 6.000% 10/01/2037 DD 10/01/07	113.2880	6,832.57	31.06	7,041.99	0.01	209.42
20,013.490	FNMA POOL #0972960	108.8832	21,590.36	83.39	21,791.32		200.96
	31414QMH7 5.000% 03/01/2038 DD 02/01/08	108.8832	21,590.36	83.39	21,791.32	0.03	200.96
7,256.409	FNMA POOL #0974151	113.1329	7,974.21	36.27	8,209.39		235.18
	31414RWL5 6.000% 02/01/2038 DD 02/01/08	113.1329	7,974.21	36.27	8,209.39	0.01	235.18
5,547.702	FNMA POOL #0992032	111.3872	6,039.14	25.42	6,179.43		140.29
	31415XA92 5.500% 10/01/2038 DD 10/01/08	111.3872	6,039.14	25.42	6,179.43	0.01	140.29
8,696.500	FNMA POOL #0992293	108.8760	9,377.26	36.27	9,468.40		91.14
	31415XKE0 5.000% 01/01/2039 DD 01/01/09	108.8760	9,377.26	36.27	9,468.40	0.02	91.14
142,947.620	FNMA POOL #0AB3026	105.5763	150,452.54	476.47	150,918.75		466.21
	31416YLG1 4.000% 05/01/2041 DD 04/01/11	105.5763	150,452.54	476.47	150,918.75	0.24	466.21
127,494.550	FNMA POOL #0AB5388	105.4766	136,126.40	425.01	134,476.93		-1,649.47
	31417B7A9 4.000% 06/01/2042 DD 05/01/12	105.4766	136,126.40	425.01	134,476.93	0.21	-1,649.47
158,436.350	FNMA POOL #0AB6633	103.1048	166,638.22	462.15	163,355.50		-3,282.72
	31417DLP6 3.500% 10/01/2042 DD 10/01/12	103.1048	166,638.22	462.15	163,355.50	0.26	-3,282.72

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
60,678.347 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	103.0548 103.0548	64,514.82 64,514.82	177.01 177.01	62,531.92 62,531.92	0.10	-1,982.90 -1,982.90
78,687.461 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	99.9715 99.9715	78,854.87 78,854.87	196.85 196.85	78,665.02 78,665.02	0.12	-189.85 -189.85
179,099.650 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	99.9715 99.9715	179,911.96 179,911.96	447.64 447.64	179,048.68 179,048.68	0.28	-863.28 -863.28
9,266.700 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	107.8089 107.8089	9,846.13 9,846.13	34.72 34.72	9,990.33 9,990.33	0.02	144.20 144.20
85,868.490 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	108.9020 108.9020	92,595.24 92,595.24	357.74 357.74	93,512.46 93,512.46	0.15	917.22 917.22
101,863.300 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	105.3504 105.3504	107,815.24 107,815.24	339.51 339.51	107,313.37 107,313.37	0.17	-501.87 -501.87
276,820.720 FNMA POOL #0MA2671 31418B6H4 3.500% 07/01/2046 DD 06/01/16	102.5889 102.5889	292,846.94 292,846.94	807.24 807.24	283,987.38 283,987.38	0.45	-8,859.56 -8,859.56
304,829.640 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	107.9599 107.9599	329,888.15 329,888.15	1,143.03 1,143.03	329,093.87 329,093.87	0.52	-794.28 -794.28
637,847.260 FNMA POOL #0MA2549 31418BZP4 3.500% 03/01/2046 DD 02/01/16	102.5672 102.5672	671,884.99 671,884.99	1,860.37 1,860.37	654,221.77 654,221.77	1.04	-17,663.22 -17,663.22

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
53,300.420 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	107.6015 107.6015	56,637.74 56,637.74	199.95 199.95	57,352.04 57,352.04	0.09	714.30 714.30
134,444.404 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	107.9681 107.9681	142,869.93 142,869.93	504.12 504.12	145,157.08 145,157.08	0.23	2,287.15 2,287.15
61,194.340 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	105.5585 105.5585	63,996.93 63,996.93	203.98 203.98	64,595.85 64,595.85	0.10	598.92 598.92
121,292.213 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	105.1552 105.1552	126,845.71 126,845.71	404.24 404.24	127,545.11 127,545.11	0.20	699.40 699.40
65,207.119 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	105.2300 105.2300	68,192.15 68,192.15	217.31 217.31	68,617.46 68,617.46	0.11	425.31 425.31
40,000.000 FIFTH THIRD BANCORP 316773AD2 4.500% 06/01/2018 DD 05/23/03	103.1545 103.1545	40,263.70 40,263.70	150.04 150.04	41,261.80 41,261.80	0.07	998.10 998.10
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	102.9440 102.9440	135,000.00 135,000.00	2,021.68 2,021.68	138,974.40 138,974.40	0.22	3,974.40 3,974.40
80,000.000 FORD MOTOR CO 345370CR9 4.346% 12/08/2026 DD 12/08/16	101.0498 101.0498	80,000.00 80,000.00	224.40 224.40	80,839.84 80,839.84	0.13	839.84 839.84
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	103.5000 103.5000	15,000.00 15,000.00	131.28 131.28	15,525.00 15,525.00	0.02	525.00 525.00

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
60,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	105.0000 105.0000	64,773.58 64,773.58	1,083.18 1,083.18	63,000.00 63,000.00	0.10	-1,773.58 -1,773.58
25,000.000 FRONTIER COMMUNICATIONS CORP 35906AAT5 8.875% 09/15/2020 DD 03/15/16	106.5000 106.5000	25,000.00 25,000.00	652.88 652.88	26,625.00 26,625.00	0.04	1,625.00 1,625.00
85,207.831 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	101.1888 101.1888	84,230.48 84,230.48	213.03 213.03	86,220.78 86,220.78	0.14	1,990.30 1,990.30
77,840.708 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	106.7259 106.7259	81,860.08 81,860.08	259.47 259.47	83,076.20 83,076.20	0.13	1,216.12 1,216.12
81,872.450 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	106.7424 106.7424	85,270.78 85,270.78	272.80 272.80	87,392.59 87,392.59	0.14	2,121.81 2,121.81
72,001.907 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	107.7783 107.7783	76,570.53 76,570.53	270.01 270.01	77,602.41 77,602.41	0.12	1,031.88 1,031.88
62,643.230 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	106.8340 106.8340	67,492.19 67,492.19	234.98 234.98	66,924.25 66,924.25	0.11	-567.94 -567.94
28,255.050 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	106.8340 106.8340	30,209.14 30,209.14	106.02 106.02	30,185.99 30,185.99	0.05	-23.15 -23.15
106,749.700 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	106.8340 106.8340	116,564.42 116,564.42	400.21 400.21	114,044.94 114,044.94	0.18	-2,519.48 -2,519.48

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
93,886.660 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	101.6796	94,440.16	234.67	95,463.60		1,023.44
	101.6796	94,440.16	234.67	95,463.60	0.15	1,023.44
180,033.866 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	104.3792	186,403.56	525.14	187,917.85		1,514.29
	104.3792	186,403.56	525.14	187,917.85	0.30	1,514.29
95,655.742 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	104.3458	98,982.54	279.00	99,812.77		830.23
	104.3458	98,982.54	279.00	99,812.77	0.16	830.23
4,589.008 GNMA POOL #0481609 36209UAJ5 7.000% 08/15/2029 DD 08/01/99	100.9934	5,301.78	26.66	4,634.59		-667.19
	100.9934	5,301.78	26.66	4,634.59	0.01	-667.19
11,645.655 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	114.2269	13,361.85	62.99	13,302.47		-59.38
	114.2269	13,361.85	62.99	13,302.47	0.02	-59.38
122,455.540 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	106.5528	131,306.68	408.21	130,479.75		-826.93
	106.5528	131,306.68	408.21	130,479.75	0.21	-826.93
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	97.1440	240,000.00	381.82	233,145.60		-6,854.40
	97.1440	240,000.00	381.82	233,145.60	0.37	-6,854.40
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	102.0561	283,071.13	803.52	280,654.14		-2,416.99
	102.0561	283,071.13	803.52	280,654.14	0.45	-2,416.99
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	104.4664	309,737.35	933.41	313,399.11		3,661.76
	104.4664	309,737.35	933.41	313,399.11	0.50	3,661.76

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
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	102.1299 102.1299	137,700.07 137,700.07	1,446.62 1,446.62	148,088.36 148,088.36	0.24	10,388.29 10,388.29
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	114.3007 114.3007	49,966.63 49,966.63	825.04 825.04	57,150.35 57,150.35	0.09	7,183.72 7,183.72
40,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBK1 3.700% 05/09/2023 DD 05/09/16	98.3987 98.3987	39,906.68 39,906.68	213.80 213.80	39,359.48 39,359.48	0.06	-547.20 -547.20
90,000.000 GENWORTH HOLDINGS INC 37247DAK2 6.515% 05/22/2018 DD 05/22/08	98.5000 98.5000	87,987.06 87,987.06	635.17 635.17	88,650.00 88,650.00	0.14	662.94 662.94
115,000.000 GILEAD SCIENCES INC 375558BF9 3.650% 03/01/2026 DD 09/14/15	101.3937 101.3937	114,582.43 114,582.43	1,398.96 1,398.96	116,602.76 116,602.76	0.19	2,020.33 2,020.33
60,000.000 GLENORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	102.2500 102.2500	59,797.70 59,797.70	484.94 484.94	61,350.00 61,350.00	0.10	1,552.30 1,552.30
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	100.2938 100.2938	115,107.57 115,107.57	1,518.51 1,518.51	115,337.87 115,337.87	0.18	230.30 230.30
80,000.000 HCP INC 40414LAD1 5.375% 02/01/2021 DD 01/24/11	109.2403 109.2403	87,515.39 87,515.39	1,791.48 1,791.48	87,392.24 87,392.24	0.14	-123.15 -123.15
110,000.000 HARLEY-DAVIDSON MOTORCYCL 1 A4 41284BAE6 1.670% 08/15/2022 DD 01/28/15	100.0998 100.0998	109,985.19 109,985.19	83.98 83.98	110,109.76 110,109.76	0.17	124.57 124.57

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 HARRIS CORP 413875AR6 3.832% 04/27/2025 DD 04/27/15	101.5868 101.5868	45,000.00 45,000.00	310.74 310.74	45,714.06 45,714.06	0.07	714.06 714.06
35,000.000 HASBRO INC 418056AP2 6.300% 09/15/2017 DD 09/17/07	103.3139 103.3139	36,808.87 36,808.87	649.64 649.64	36,159.87 36,159.87	0.06	-649.00 -649.00
315,000.000 HAWAII ST 419792MK9 5.000% 10/01/2028 DD 10/13/16	120.3370 120.3370	394,766.55 394,766.55	3,449.24 3,449.24	379,061.55 379,061.55	0.60	-15,705.00 -15,705.00
100,000.000 WELLTOWER INC 42217KBA3 3.750% 03/15/2023 DD 12/06/12	102.0106 102.0106	100,339.02 100,339.02	1,104.28 1,104.28	102,010.60 102,010.60	0.16	1,671.58 1,671.58
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	100.7094 100.7094	24,843.65 24,843.65	390.10 390.10	25,177.35 25,177.35	0.04	333.70 333.70
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	104.6581 104.6581	61,277.49 61,277.49	215.14 215.14	62,794.86 62,794.86	0.10	1,517.37 1,517.37
300,000.000 HONDA AUTO RECEIVABLES 20 3 A4 438124AD1 1.330% 11/18/2022 DD 08/23/16	98.7114 98.7114	299,930.55 299,930.55	150.22 150.22	296,134.32 296,134.32	0.47	-3,796.23 -3,796.23
90,000.000 HONDA AUTO RECEIVABLES 20 1 A4 43814KAD3 1.320% 11/16/2020 DD 01/28/15	99.9185 99.9185	89,981.03 89,981.03	54.23 54.23	89,926.66 89,926.66	0.14	-54.37 -54.37
70,000.000 HORNBECK OFFSHORE SERVICES INC 440543AL0 5.875% 04/01/2020 DD 03/16/12	71.5000 71.5000	70,508.15 70,508.15	1,028.32 1,028.32	50,050.00 50,050.00	0.08	-20,458.15 -20,458.15

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 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	101.2113 101.2113	73,337.79 73,337.79	1,492.22 1,492.22	75,908.48 75,908.48	 0.12	2,570.69 2,570.69
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	111.3559 111.3559	50,283.39 50,283.39	749.62 749.62	55,677.95 55,677.95	 0.09	5,394.56 5,394.56
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	104.1567 104.1567	37,419.87 37,419.87	554.34 554.34	36,454.85 36,454.85	 0.06	-965.02 -965.02
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	102.9190 102.9190	75,000.00 75,000.00	280.03 280.03	77,189.25 77,189.25	 0.12	2,189.25 2,189.25
35,000.000 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	104.2716 104.2716	34,938.99 34,938.99	407.98 407.98	36,495.06 36,495.06	 0.06	1,556.07 1,556.07
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	113.2252 113.2252	44,442.55 44,442.55	128.01 128.01	45,290.08 45,290.08	 0.07	847.53 847.53
40,000.000 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	100.0412 100.0412	39,992.69 39,992.69	26.69 26.69	40,016.48 40,016.48	 0.06	23.79 23.79
75,000.000 HYUNDAI CAPITAL AMERICA 144A 44923QAG9 2.875% 08/09/2018 DD 08/09/13	101.1643 101.1643	75,810.87 75,810.87	852.40 852.40	75,873.23 75,873.23	 0.12	62.36 62.36
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	124.1430 124.1430	249,315.89 249,315.89	5,412.90 5,412.90	242,078.85 242,078.85	 0.38	-7,237.04 -7,237.04

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 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	104.7880 104.7880	24,834.47 24,834.47	212.52 212.52	26,197.00 26,197.00	0.04	1,362.53 1,362.53
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	107.5000 107.5000	62,004.58 62,004.58	479.20 479.20	64,500.00 64,500.00	0.10	2,495.42 2,495.42
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	102.5571 102.5571	283,087.69 283,087.69	824.60 824.60	282,032.11 282,032.11	0.45	-1,055.58 -1,055.58
250,000.000 JP MORGAN CHASE COMMERC JP1 A5 46590KAE4 3.914% 01/15/2049 DD 12/01/15	105.4072 105.4072	257,381.16 257,381.16	815.30 815.30	263,518.05 263,518.05	0.42	6,136.89 6,136.89
205,000.000 JPMORGAN CHASE & CO 46625HJJ0 3.375% 05/01/2023 DD 05/01/13	99.6419 99.6419	203,259.78 203,259.78	1,153.20 1,153.20	204,265.90 204,265.90	0.32	1,006.12 1,006.12
15,000.000 JABIL CIRCUIT INC 466313AG8 4.700% 09/15/2022 DD 08/03/12	102.0000 102.0000	14,999.92 14,999.92	207.96 207.96	15,300.00 15,300.00	0.02	300.08 300.08
110,000.000 JP MORGAN CHASE COMMERC LC9 A5 46639EAE1 2.840% 12/15/2047 DD 12/01/12	101.2290 101.2290	101,663.12 101,663.12	260.40 260.40	111,351.92 111,351.92	0.18	9,688.80 9,688.80
100,000.000 JP MORGAN CHASE COMMERC C10 A5 46639JAE0 3.143% 12/15/2047 DD 03/01/13	102.4467 102.4467	104,460.34 104,460.34	261.95 261.95	102,446.74 102,446.74	0.16	-2,013.60 -2,013.60
300,000.000 JPMBB COMMERCIAL MORTGA C31 A3 46644YAU4 3.801% 08/15/2048 DD 08/01/15	104.0827 104.0827	333,032.99 333,032.99	950.46 950.46	312,248.22 312,248.22	0.50	-20,784.77 -20,784.77

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
60,000.000 JEFFERIES GROUP LLC 472319AK8 5.125% 04/13/2018 DD 04/13/11	103.3647 103.3647	62,442.21 62,442.21	669.70 669.70	62,018.82 62,018.82	0.10	-423.39 -423.39
110,000.000 JOBSOHIO BEVERAGE SYS STWD LIQ 47770VAY6 3.985% 01/01/2029 DD 02/01/13	105.8930 105.8930	110,000.00 110,000.00	2,191.52 2,191.52	116,482.30 116,482.30	0.19	6,482.30 6,482.30
34,233.920 KENTUCKY ST ASSET/LIABILITY CO 491189FC5 3.165% 04/01/2018 DD 08/26/10	100.8510 100.8510	34,541.91 34,541.91	270.72 270.72	34,525.25 34,525.25	0.05	-16.66 -16.66
45,000.000 KEYCORP 49326EED1 5.100% 03/24/2021 DD 03/24/11	109.3534 109.3534	46,172.00 46,172.00	618.60 618.60	49,209.03 49,209.03	0.08	3,037.03 3,037.03
25,000.000 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	101.1853 101.1853	24,995.50 24,995.50	213.36 213.36	25,296.33 25,296.33	0.04	300.83 300.83
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	102.6477 102.6477	39,801.25 39,801.25	437.20 437.20	41,059.08 41,059.08	0.07	1,257.83 1,257.83
65,000.000 KRAFT HEINZ FOODS CO 50077LAD8 3.000% 06/01/2026 DD 05/24/16	93.8837 93.8837	64,732.96 64,732.96	162.44 162.44	61,024.41 61,024.41	0.10	-3,708.55 -3,708.55
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	102.4543 102.4543	14,840.70 14,840.70	100.01 100.01	15,368.15 15,368.15	0.02	527.45 527.45
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	97.9850 97.9850	90,698.36 90,698.36	181.05 181.05	88,186.50 88,186.50	0.14	-2,511.86 -2,511.86

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 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	104.2472 104.2472	76,481.26 76,481.26	999.52 999.52	78,185.40 78,185.40	0.12	1,704.14 1,704.14
315,000.000 LOS ANGELES CA CMNTY CLG DIST 54438CNZ1 6.600% 08/01/2042 DD 07/22/10	139.9790 139.9790	486,589.94 486,589.94	8,683.23 8,683.23	440,933.85 440,933.85	0.70	-45,656.09 -45,656.09
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	122.4070 122.4070	68,212.47 68,212.47	1,571.60 1,571.60	67,323.85 67,323.85	0.11	-888.62 -888.62
110,000.000 MARATHON OIL CORP 565849AL0 3.850% 06/01/2025 DD 06/10/15	96.9731 96.9731	109,782.56 109,782.56	352.78 352.78	106,670.41 106,670.41	0.17	-3,112.15 -3,112.15
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	108.6986 108.6986	47,105.45 47,105.45	999.10 999.10	48,914.37 48,914.37	0.08	1,808.92 1,808.92
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	108.4620 108.4620	93,422.54 93,422.54	2,217.67 2,217.67	97,615.80 97,615.80	0.16	4,193.26 4,193.26
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	102.9714 102.9714	49,582.34 49,582.34	514.96 514.96	51,485.70 51,485.70	0.08	1,903.36 1,903.36
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	99.0937 99.0937	175,000.00 175,000.00	986.41 986.41	173,413.98 173,413.98	0.28	-1,586.02 -1,586.02
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	132.7140 132.7140	113,527.92 113,527.92	724.28 724.28	112,806.90 112,806.90	0.18	-721.02 -721.02

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
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	108.0060 108.0060	149,289.58 149,289.58	1,000.74 1,000.74	156,608.70 156,608.70	0.25	7,319.12 7,319.12
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	102.4748 102.4748	100,402.20 100,402.20	1,365.02 1,365.02	102,474.80 102,474.80	0.16	2,072.60 2,072.60
80,000.000 MOSAIC CO/THE 61945CAC7 4.250% 11/15/2023 DD 11/13/13	100.8341 100.8341	81,406.81 81,406.81	434.38 434.38	80,667.28 80,667.28	0.13	-739.53 -739.53
70,000.000 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	99.2500 99.2500	70,197.60 70,197.60	1,658.60 1,658.60	69,475.00 69,475.00	0.11	-722.60 -722.60
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	99.7810 99.7810	49,847.90 49,847.90	750.38 750.38	49,890.50 49,890.50	0.08	42.60 42.60
70,000.000 NATIONAL SEMICONDUCTOR CORP 637640AE3 6.600% 06/15/2017 DD 06/18/07	102.4850 102.4850	73,268.84 73,268.84	211.14 211.14	71,739.50 71,739.50	0.11	-1,529.34 -1,529.34
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	95.0000 95.0000	44,638.76 44,638.76	490.38 490.38	42,750.00 42,750.00	0.07	-1,888.76 -1,888.76
30,000.000 NAVIENT CORP 63938CAD0 6.625% 07/26/2021 DD 07/29/16	105.7500 105.7500	30,000.00 30,000.00	843.84 843.84	31,725.00 31,725.00	0.05	1,725.00 1,725.00
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	124.7990 124.7990	242,532.44 242,532.44	972.47 972.47	243,358.05 243,358.05	0.39	825.61 825.61

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 N TX TOLLWAY AUTH REVENUE 66285WFB7 6.718% 01/01/2049 DD 08/12/09	140.4230 140.4230	496,303.97 496,303.97	10,601.86 10,601.86	442,332.45 442,332.45	 0.70	-53,971.52 -53,971.52
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	108.0000 108.0000	55,000.00 55,000.00	1,546.74 1,546.74	59,400.00 59,400.00	 0.09	4,400.00 4,400.00
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	103.1750 103.1750	49,338.60 49,338.60	99.45 99.45	51,587.50 51,587.50	 0.08	2,248.90 2,248.90
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	101.3279 101.3279	80,664.46 80,664.46	990.30 990.30	81,062.32 81,062.32	 0.13	397.86 397.86
315,000.000 OSCEOLA CNTY FL TOURIST DEV TA 68803PDH0 4.272% 10/01/2040 DD 06/08/16	97.7350 97.7350	333,688.36 333,688.36	3,363.94 3,363.94	307,865.25 307,865.25	 0.49	-25,823.11 -25,823.11
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	103.8535 103.8535	44,510.62 44,510.62	86.36 86.36	46,734.08 46,734.08	 0.07	2,223.46 2,223.46
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	100.6781 100.6781	44,522.79 44,522.79	207.09 207.09	45,305.15 45,305.15	 0.07	782.36 782.36
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	97.9371 97.9371	14,995.30 14,995.30	204.55 204.55	14,690.57 14,690.57	 0.02	-304.73 -304.73
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	101.7050 101.7050	180,000.00 180,000.00	2,113.08 2,113.08	183,069.00 183,069.00	 0.29	3,069.00 3,069.00

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 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	107.1275 107.1275	14,981.75 14,981.75	330.00 330.00	16,069.13 16,069.13	0.03	1,087.38 1,087.38
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	107.0515 107.0515	75,000.00 75,000.00	821.06 821.06	80,288.63 80,288.63	0.13	5,288.63 5,288.63
85,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12	100.2500 100.2500	85,709.51 85,709.51	1,142.06 1,142.06	85,212.50 85,212.50	0.14	-497.01 -497.01
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	100.9806 100.9806	19,988.24 19,988.24	134.90 134.90	20,196.12 20,196.12	0.03	207.88 207.88
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	104.2976 104.2976	61,561.83 61,561.83	637.10 637.10	62,578.56 62,578.56	0.10	1,016.73 1,016.73
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	102.1108 102.1108	80,375.48 80,375.48	1,432.90 1,432.90	81,688.64 81,688.64	0.13	1,313.16 1,313.16
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	95.7788 95.7788	49,797.04 49,797.04	589.32 589.32	47,889.40 47,889.40	0.08	-1,907.64 -1,907.64
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	105.5811 105.5811	64,827.13 64,827.13	155.60 155.60	68,627.72 68,627.72	0.11	3,800.59 3,800.59
15,000.000 ROCKIES EXPRESS PIPELINE 144A 77340RAP2 6.000% 01/15/2019 DD 01/17/13	105.0000 105.0000	15,000.00 15,000.00	416.20 416.20	15,750.00 15,750.00	0.03	750.00 750.00

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
120,000.000 ROPER TECHNOLOGIES INC 776743AD8 3.800% 12/15/2026 DD 12/19/16	100.7708 100.7708	119,980.80 119,980.80	159.38 159.38	120,924.96 120,924.96	 0.19	944.16 944.16
0.000 ROWAN COS INC 779382AN0 5.000% 09/01/2017 DD 08/30/10	0.0000 0.0000	0.00 0.00	910.86 910.86	0.00 0.00	 0.00	0.00 0.00
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	100.5540 100.5540	29,953.82 29,953.82	245.16 245.16	30,166.20 30,166.20	 0.05	212.38 212.38
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	102.4512 102.4512	49,967.89 49,967.89	220.48 220.48	51,225.60 51,225.60	 0.08	1,257.71 1,257.71
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/15/2044 DD 10/15/14	100.7589 100.7589	80,000.00 80,000.00	105.91 105.91	80,607.14 80,607.14	 0.13	607.14 607.14
85,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	101.6250 101.6250	88,560.04 88,560.04	2,762.40 2,762.40	86,381.25 86,381.25	 0.14	-2,178.79 -2,178.79
15,000.000 SABINE PASS LIQUEFACTION LLC 785592AM8 5.625% 03/01/2025 DD 09/01/15	107.0000 107.0000	15,000.00 15,000.00	281.14 281.14	16,050.00 16,050.00	 0.03	1,050.00 1,050.00
125,000.000 SALVATION ARMY/UNITED STATES 795830AT5 5.480% 09/01/2017 DD 09/20/06	102.3490 102.3490	130,434.17 130,434.17	2,283.22 2,283.22	127,936.25 127,936.25	 0.20	-2,497.92 -2,497.92
315,000.000 SAN FRANCISCO CITY & CNTY CA P 79765RTK5 6.000% 11/01/2040 DD 08/04/10	122.4840 122.4840	425,112.79 425,112.79	3,150.11 3,150.11	385,824.60 385,824.60	 0.61	-39,288.19 -39,288.19

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
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	100.9318 100.9318	64,890.66 64,890.66	548.50 548.50	65,605.67 65,605.67	0.10	715.01 715.01
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	106.1650 106.1650	39,923.58 39,923.58	559.70 559.70	42,466.00 42,466.00	0.07	2,542.42 2,542.42
115,926.330 SPIRIT AIRLINES PASS THROUGH T 84858DAA6 4.100% 10/01/2029 DD 08/11/15	102.0200 102.0200	115,926.33 115,926.33	1,188.36 1,188.36	118,268.04 118,268.04	0.19	2,341.71 2,341.71
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	108.5000 108.5000	63,621.62 63,621.62	1,400.18 1,400.18	65,100.00 65,100.00	0.10	1,478.38 1,478.38
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	101.5000 101.5000	35,225.18 35,225.18	670.82 670.82	35,525.00 35,525.00	0.06	299.82 299.82
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	100.7728 100.7728	91,111.89 91,111.89	956.26 956.26	90,695.52 90,695.52	0.14	-416.37 -416.37
50,000.000 SUNTRUST BANKS INC 867914AZ6 6.000% 09/11/2017 DD 09/10/07	102.9934 102.9934	51,899.71 51,899.71	916.22 916.22	51,496.70 51,496.70	0.08	-403.01 -403.01
50,000.000 TIAA ASSET MANAGEMENT FIN 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	101.0034 101.0034	49,955.66 49,955.66	343.64 343.64	50,501.70 50,501.70	0.08	546.04 546.04
10,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	105.5000 105.5000	10,000.00 10,000.00	283.50 283.50	10,550.00 10,550.00	0.02	550.00 550.00

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
70,000.000 TESORO CORP 881609AZ4 5.375% 10/01/2022 DD 09/27/12	103.7500 103.7500	71,187.51 71,187.51	940.32 940.32	72,625.00 72,625.00	0.12	1,437.49 1,437.49
25,000.000 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	101.5973 101.5973	24,998.00 24,998.00	312.78 312.78	25,399.33 25,399.33	0.04	401.33 401.33
35,000.000 TIME WARNER CABLE LLC 88732JAL2 6.750% 07/01/2018 DD 06/19/08	106.7620 106.7620	38,203.06 38,203.06	1,181.00 1,181.00	37,366.70 37,366.70	0.06	-836.36 -836.36
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	100.8874 100.8874	79,840.30 79,840.30	1,047.44 1,047.44	80,709.92 80,709.92	0.13	869.62 869.62
170,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89237CAE1 1.740% 09/15/2020 DD 06/17/15	100.3464 100.3464	169,990.80 169,990.80	135.15 135.15	170,588.86 170,588.86	0.27	598.06 598.06
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	105.0000 105.0000	25,000.00 25,000.00	568.57 568.57	26,250.00 26,250.00	0.04	1,250.00 1,250.00
70,000.000 TRIMBLE INC 896239AA8 4.750% 12/01/2024 DD 11/24/14	101.2674 101.2674	69,518.53 69,518.53	277.14 277.14	70,887.18 70,887.18	0.11	1,368.65 1,368.65
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	106.9397 106.9397	50,346.41 50,346.41	197.78 197.78	53,469.85 53,469.85	0.08	3,123.44 3,123.44
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	101.8794 101.8794	70,901.04 70,901.04	1,047.77 1,047.77	71,315.58 71,315.58	0.11	414.54 414.54

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
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	107.1216 107.1216	41,883.79 41,883.79	879.95 879.95	42,848.64 42,848.64	0.07	964.85 964.85
24,360.680 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	115.0000 115.0000	23,276.25 23,276.25	336.07 336.07	28,014.78 28,014.78	0.04	4,738.53 4,738.53
38,228.660 US AIRWAYS 2012-2 CLASS A PASS 90345WAD6 4.625% 12/03/2026 DD 12/13/12	106.0000 106.0000	38,364.65 38,364.65	137.75 137.75	40,522.38 40,522.38	0.06	2,157.73 2,157.73
85,000.000 UNITED RENTALS NORTH AMERICA I 911365BD5 5.500% 07/15/2025 DD 03/26/15	102.0000 102.0000	85,000.00 85,000.00	2,162.10 2,162.10	86,700.00 86,700.00	0.14	1,700.00 1,700.00
1,300,000.000 U S TREASURY NOTE 9128282C3 0.750% 08/31/2018 DD 08/31/16	99.3828 99.3828	1,299,258.93 1,299,258.93	3,312.85 3,312.85	1,291,976.40 1,291,976.40	2.05	-7,282.53 -7,282.53
1,890,787.500 US TREAS-CPI INFLAT 912828S50 0.125% 07/15/2026 DD 07/15/16	96.7001 96.7001	1,900,881.98 1,900,881.98	1,091.83 1,091.83	1,828,393.40 1,828,393.40	2.90	-72,488.58 -72,488.58
1,500,000.000 U S TREASURY NOTE 912828S68 0.750% 07/31/2018 DD 07/31/16	99.4648 99.4648	1,500,144.10 1,500,144.10	4,707.88 4,707.88	1,491,972.00 1,491,972.00	2.37	-8,172.10 -8,172.10
600,000.000 U S TREASURY NOTE 912828U40 1.000% 11/30/2018 DD 11/30/16	99.6797 99.6797	598,720.48 598,720.48	527.47 527.47	598,078.20 598,078.20	0.95	-642.28 -642.28
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	102.7842 102.7842	70,678.28 70,678.28	180.73 180.73	71,948.94 71,948.94	0.11	1,270.66 1,270.66

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 UNIV OF CALIFORNIA CA REVENUES 91412F7Y7 5.770% 05/15/2043 DD 08/27/09	121.3820 121.3820	424,903.41 424,903.41	2,322.50 2,322.50	382,353.30 382,353.30	 0.61	-42,550.11 -42,550.11
265,000.000 UNIV OF TEXAS TX UNIV REVENUES 91514AEL5 5.000% 08/15/2026 DD 08/22/16	122.0030 122.0030	338,259.30 338,259.30	4,778.98 4,778.98	323,307.95 323,307.95	 0.51	-14,951.35 -14,951.35
35,000.000 UNUM GROUP 91529YAH9 5.625% 09/15/2020 DD 09/15/10	108.9007 108.9007	37,454.38 37,454.38	579.60 579.60	38,115.25 38,115.25	 0.06	660.87 660.87
40,000.000 UNUM GROUP 91529YAM8 3.000% 05/15/2021 DD 05/09/16	99.7079 99.7079	39,922.75 39,922.75	153.41 153.41	39,883.16 39,883.16	 0.06	-39.59 -39.59
294,468.450 VSE 2016-A VOI MORTGA AA 144A 918290AA5 2.540% 07/20/2033 DD 09/20/16	98.8980 98.8980	294,438.16 294,438.16	241.32 241.32	291,223.47 291,223.47	 0.46	-3,214.69 -3,214.69
25,000.000 VENTAS REALTY LP / VENTAS CAPI 92276MAY1 4.000% 04/30/2019 DD 04/17/12	103.6678 103.6678	24,919.13 24,919.13	172.17 172.17	25,916.95 25,916.95	 0.04	997.82 997.82
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	102.2306 102.2306	24,825.70 24,825.70	476.30 476.30	25,557.65 25,557.65	 0.04	731.95 731.95
75,000.000 VERISK ANALYTICS INC 92345YAD8 4.000% 06/15/2025 DD 05/15/15	101.5801 101.5801	74,650.83 74,650.83	137.02 137.02	76,185.08 76,185.08	 0.12	1,534.25 1,534.25
314,000.000 VIRGINIA ST CLG BLDG AUTH EDUC 92778WDY9 5.000% 09/01/2027 DD 07/12/16	120.7530 120.7530	396,226.10 396,226.10	5,271.13 5,271.13	379,164.42 379,164.42	 0.60	-17,061.68 -17,061.68

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
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	104.6983 104.6983	184,757.93 184,757.93	371.52 371.52	193,691.86 193,691.86	0.31	8,933.93 8,933.93
60,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	108.1503 108.1503	59,780.60 59,780.60	1,386.40 1,386.40	64,890.18 64,890.18	0.10	5,109.58 5,109.58
50,000.000 WP CAREY INC 92936UAE9 4.250% 10/01/2026 DD 09/12/16	97.0869 97.0869	49,845.44 49,845.44	643.12 643.12	48,543.45 48,543.45	0.08	-1,301.99 -1,301.99
35,456.260 WACHOVIA BANK COMMERCIA C30 A5 92978QCB1 5.342% 12/15/2043 DD 03/01/07	99.8880 99.8880	36,957.78 36,957.78	157.79 157.79	35,416.56 35,416.56	0.06	-1,541.22 -1,541.22
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	100.1291 100.1291	49,819.22 49,819.22	520.80 520.80	50,064.55 50,064.55	0.08	245.33 245.33
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	103.4719 103.4719	94,518.61 94,518.61	1,485.27 1,485.27	98,298.31 98,298.31	0.16	3,779.70 3,779.70
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	106.5084 106.5084	143,835.53 143,835.53	475.85 475.85	138,460.87 138,460.87	0.22	-5,374.66 -5,374.66
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	103.4394 103.4394	154,388.77 154,388.77	457.87 457.87	155,159.03 155,159.03	0.25	770.26 770.26
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	104.6673 104.6673	180,175.32 180,175.32	559.86 559.86	183,167.85 183,167.85	0.29	2,992.53 2,992.53

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
120,000.000 WELLS FARGO COMMERCIAL NXS3 A4 94989VAD1 3.617% 09/15/2057 DD 10/01/15	102.9996 102.9996	123,541.57 123,541.57	361.77 361.77	123,599.47 123,599.47	0.20	57.90 57.90
225,000.000 WELLS FARGO COMMERCIAL NXS4 A4 94989XBC8 3.718% 12/15/2048 DD 12/01/15	103.5969 103.5969	231,628.94 231,628.94	697.19 697.19	233,093.07 233,093.07	0.37	1,464.13 1,464.13
150,000.000 WELLS FARGO COMMERCIAL M P2 A4 95000AAU1 3.809% 12/15/2048 DD 12/01/15	104.4432 104.4432	154,422.42 154,422.42	476.16 476.16	156,664.85 156,664.85	0.25	2,242.43 2,242.43
70,000.000 WESTERN GAS PARTNERS LP 958254AF1 4.650% 07/01/2026 DD 07/12/16	103.5400 103.5400	69,862.39 69,862.39	1,531.15 1,531.15	72,478.00 72,478.00	0.12	2,615.61 2,615.61
175,000.000 WHOLE FOODS MARKET INC 966837AE6 5.200% 12/03/2025 DD 06/03/16	105.8825 105.8825	174,786.00 174,786.00	709.34 709.34	185,294.38 185,294.38	0.29	10,508.38 10,508.38
85,000.000 WILLIAMS PARTNERS LP 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	98.0756 98.0756	83,432.42 83,432.42	1,532.70 1,532.70	83,364.26 83,364.26	0.13	-68.16 -68.16
45,000.000 WINDSTREAM SERVICES LLC 97381WAN4 7.750% 10/15/2020 DD 10/06/10	102.8000 102.8000	45,861.82 45,861.82	740.94 740.94	46,260.00 46,260.00	0.07	398.18 398.18
125,000.000 WORLD OMNI AUTOMOBILE LEA A A3 98160VAD3 1.540% 10/15/2018 DD 07/29/15	100.0932 100.0932	124,985.29 124,985.29	87.89 87.89	125,116.49 125,116.49	0.20	131.20 131.20
35,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	102.5000 102.5000	35,000.00 35,000.00	971.30 971.30	35,875.00 35,875.00	0.06	875.00 875.00

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
25,000.000 WYNDHAM WORLDWIDE CORP 98310WAM0 5.100% 10/01/2025 DD 09/15/15	105.3751 105.3751	24,993.49 24,993.49	318.86 318.86	26,343.78 26,343.78	0.04	1,350.29 1,350.29
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	99.9963 99.9963	24,989.35 24,989.35	202.56 202.56	24,999.08 24,999.08	0.04	9.73 9.73
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	108.4089 108.4089	72,044.13 72,044.13	250.27 250.27	75,886.23 75,886.23	0.12	3,842.10 3,842.10
155,000.000 FREMF 2015-K49 MORT K49 B 144A 30287TAN7 VAR RT 10/25/2048 DD 10/01/15	94.7820 94.7820	142,274.96 142,274.96	495.34 495.34	146,912.10 146,912.10	0.23	4,637.14 4,637.14
150,000.000 FREMF 2015-K47 MORT K47 B 144A 30293AAN0 VAR RT 06/25/2048 DD 07/01/15	96.3431 96.3431	138,114.10 138,114.10	464.62 464.62	144,514.62 144,514.62	0.23	6,400.52 6,400.52
190,000.000 FREMF 2015-K48 MORT K48 B 144A 30293HAE5 VAR RT 08/25/2048 DD 09/01/15	96.0987 96.0987	172,238.88 172,238.88	593.59 593.59	182,587.49 182,587.49	0.29	10,348.61 10,348.61
175,000.000 FREMF 2015-K50 MORT K50 B 144A 30293WAE2 VAR RT 10/25/2048 DD 11/01/15	97.0072 97.0072	152,459.03 152,459.03	568.26 568.26	169,762.51 169,762.51	0.27	17,303.48 17,303.48
75,000.000 FREMF 2016-K52 MORT K52 B 144A 30294DAN3 VAR RT 01/25/2049 DD 02/01/16	96.2118 96.2118	63,402.50 63,402.50	252.50 252.50	72,158.88 72,158.88	0.11	8,756.38 8,756.38
65,000.000 HEWLETT PACKARD ENTERPRISE CO 42824CAN9 VAR RT 10/15/2022 DD 10/15/16	104.1367 104.1367	64,892.12 64,892.12	607.32 607.32	67,688.86 67,688.86	0.11	2,796.74 2,796.74

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
91,477.100 JP MORGAN CHASE COMMER LD12 A4 46632HAD3 VAR RT 02/15/2051 DD 08/01/07	101.3421 101.3421	98,016.92 98,016.92	448.41 448.41	92,704.80 92,704.80	0.15	-5,312.12 -5,312.12
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	106.7376 106.7376	50,489.35 50,489.35	166.47 166.47	53,368.82 53,368.82	0.08	2,879.47 2,879.47
146,058.810 LB COMMERCIAL MORTGAGE T C3 A4 50177AAE9 VAR RT 07/15/2044 DD 07/11/07	101.3293 101.3293	158,325.84 158,325.84	494.97 494.97	148,000.33 148,000.33	0.24	-10,325.51 -10,325.51
81,579.470 MORGAN STANLEY CAPITAL IQ14 A4 61754KAF2 VAR RT 04/15/2049 DD 05/01/07	100.2240 100.2240	85,513.54 85,513.54	387.01 387.01	81,762.20 81,762.20	0.13	-3,751.34 -3,751.34
140,000.000 SOFI PROFESSIONAL LOA E B 144A 78470RAD9 VAR RT 07/25/2040 DD 11/22/16	97.4813 97.4813	137,333.64 137,333.64	508.53 508.53	136,473.83 136,473.83	0.22	-859.81 -859.81
140,000.000 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	109.0104 109.0104	158,023.75 158,023.75	567.92 567.92	152,614.57 152,614.57	0.24	-5,409.18 -5,409.18
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	109.6841 109.6841	119,068.35 119,068.35	449.50 449.50	120,652.52 120,652.52	0.19	1,584.17 1,584.17
51,903.940 WACHOVIA BANK COMMERCIA C33 A4 92978NAE4 VAR RT 02/15/2051 DD 08/01/07	100.4596 100.4596	54,993.13 54,993.13	263.55 263.55	52,142.49 52,142.49	0.08	-2,850.64 -2,850.64
105,000.000 WELLS FARGO COMMERCIAL LC12 A4 94988QAG6 VAR RT 07/15/2046 DD 07/01/13	107.7256 107.7256	108,067.45 108,067.45	369.21 369.21	113,111.86 113,111.86	0.18	5,044.41 5,044.41



Asset and Accrual Detail - By Asset type

12/30/2016

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
67,360.000 ISHARES IBOXX INVESTMENT GRA 464287242	117.1800	8,263,283.32	0.00	7,893,244.80		-370,038.52
	117.1800	8,263,283.32	0.00	7,893,244.80	12.54	-370,038.52
SUBTOTAL UNITED STATES		59,174,724.88	293,461.28	58,165,873.83		-1,008,851.05
		59,174,724.88	293,461.28	58,165,873.83	92.34	-1,008,851.05
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		61,582,403.02	325,577.33	60,598,228.60		-984,174.42
		61,582,403.02	325,577.33	60,598,228.60	96.21	-984,174.42
TOTAL FIXED INCOME SECURITIES		61,582,403.02	325,577.33	60,598,228.60	96.21	-984,174.42
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC	75.0070	201,313.95	947.47	183,767.15		-17,546.80
40428NAC3 VAR RT 07/15/2027 DD 10/15/97	75.0070	201,313.95	947.47	183,767.15	0.29	-17,546.80
TOTAL ASSETS - BASE:		63,954,785.62	327,080.19	62,953,064.40	99.94	-1,001,721.22
NET ASSETS - BASE:				63,280,144.59		



ACCOUNT STATEMENT

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10/01/2016 through 12/31/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
3,360,286.84	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND V	3,360,286.84	3,360,286.84	13	1.25
		3,360,286.84	3,360,286.84	13	1.25
COMMON STOCK					
9,325	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	621,791.00	542,923.93	2	0.00
5,175	CUSIP # 016255101 ALIGN TECHNOLOGY INC	497,472.75	255,891.34	2	0.00
11,600	CUSIP # 052769106 AUTODESK INC	858,516.00	536,362.01	3	0.00
6,000	CUSIP # 125134106 CEB INC	363,600.00	422,627.22	1	0.00
6,125	CUSIP # 126804301 CABELAS INC	358,618.75	312,375.00	1	0.00
5,375	CUSIP # 163072101 CHEESECAKE FACTORY	321,855.00	233,037.55	1	0.00
5,700	CUSIP # 192422103 COGNEX CORPORATION	362,634.00	205,922.45	1	0.00
5,500	CUSIP # 25659T107 DOLBY LABORATORIES INC	248,545.00	212,135.62	1	0.00
9,300	CUSIP # 269246401 E*TRADE FINANCIAL CORP	322,245.00	234,925.64	1	0.00
14,800	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	1,386,760.00	896,603.00	5	0.00

ACCOUNT STATEMENT

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Account Number

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XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,350	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	455,097.50	271,591.16	2	0.00
3,875	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	633,291.25	502,903.32	2	0.00
30,250	CUSIP # 371901109 GENTEX CORP	595,622.50	443,624.69	2	0.00
3,400	CUSIP # 384109104 GRACO INC	282,506.00	223,541.01	1	0.00
6,475	CUSIP # 461202103 INTUIT INC	742,099.75	491,761.68	3	0.00
1,100	CUSIP # 46120E602 INTUITIVE SURGICAL INC	697,587.00	492,366.19	3	0.00
25,200	CUSIP # 477143101 JETBLUE AIRWAYS CORP	564,984.00	384,159.55	2	0.00
9,950	CUSIP # 501797104 L BRANDS INC	655,108.00	614,099.87	3	0.00
5,950	CUSIP # 515098101 LANDSTAR SYSTEMS INC	507,535.00	343,748.68	2	0.00
1,150	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	57,120.50	39,364.72	0	0.00
7,375	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	473,106.25	333,497.40	2	0.00
6,975	CUSIP # 596278101 MIDDLEBY CORP	898,449.75	518,691.08	3	0.00
9,425	CUSIP # 62855J104 MYRIAD GENETICS INC	157,114.75	316,883.40	1	0.00
5,350	CUSIP # 704326107 PAYCHEX INC	325,708.00	238,549.40	1	0.00

ACCOUNT STATEMENT

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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,650	CUSIP # 727493108 PLANTRONICS INC	583,194.00	490,323.26	2	0.00
15,975	CUSIP # 729132100 PLEXUS CORP	863,289.00	600,651.76	3	0.00
6,750	CUSIP # 739276103 POWER INTEGRATIONS INC	457,987.50	322,747.44	2	0.00
5,600	CUSIP # 743713109 PROTO LABS INC	287,560.00	256,872.76	1	0.00
2,825	CUSIP # 751212101 RALPH LAUREN CORP	255,154.00	323,854.06	1	1,412.50
11,400	CUSIP # 75606N109 REALPAGE INC	342,000.00	207,109.69	1	0.00
16,600	CUSIP # 81616X103 SELECT COMFORT CORP	375,492.00	444,253.71	1	0.00
29,800	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	322,436.00	339,872.06	1	0.00
11,500	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	322,575.00	351,848.73	1	0.00
3,975	CUSIP # 87157D109 SYNAPTICS INC	212,980.50	348,025.87	1	0.00
14,700	CUSIP # 872275102 TCF FINANCIAL CORP	287,973.00	214,264.44	1	0.00
11,900	CUSIP # 872540109 TJX COMPANIES INC	894,047.00	530,136.54	3	0.00
3,300	CUSIP # 896945201 TRIPADVISOR INC	153,021.00	218,941.43	1	0.00
8,100	CUSIP # 90347A100 UBIQUITI NETWORKS INC	468,180.00	251,727.56	2	0.00

ACCOUNT STATEMENT

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10/01/2016 through 12/31/2016
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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,300	CUSIP # 917047102 URBAN OUTFITTERS INC	179,424.00	218,915.71	1	0.00
4,850	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	435,433.00	367,764.48	2	0.00
3,275	CUSIP # 92552V100 VIASAT INC	216,870.50	182,492.21	1	0.00
14,200	CUSIP # 984332106 YAHOO INC	549,114.00	522,506.01	2	0.00
6,325	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	518,903.00	356,552.31	2	3,036.00
		20,113,001.25	15,616,445.94	77	4,448.50
	FOREIGN STOCK				
12,775	CUSIP # 683715106 OPEN TEXT CORP	789,622.75	418,661.25	3	0.00
57,900	CUSIP # 903914109 ULTRA PETROLUEM CORP	418,617.00	420,812.87	2	0.00
5,878	CUSIP # G47567105 IHS MARKIT LTD	208,139.98	201,362.89	1	0.00
12,881	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	491,667.77	511,367.25	2	8,115.03
9,225	CUSIP # H2906T109 GARMIN LTD	447,320.25	370,984.37	2	0.00
2,275	CUSIP # N22717107 CORE LABORATORIES NV	273,091.00	254,797.94	1	0.00
		2,628,458.75	2,177,986.57	10	8,115.03
	COMMON TRUST FUNDS - FIXED INCOME				

ACCOUNT STATEMENT

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Account Number

10/01/2016 through 12/31/2016
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THE DGI GROWTH FUND

Preliminary Asset Detail As Of 12/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34,928.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	34,928.64	34,928.64	0	0.00
		34,928.64	34,928.64	0	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		1,573.09	0.00	1,573.09		0.00
		1,573.09	0.00	1,573.09	0.11	0.00
PAYABLE FOR TRUSTEE FEES		-96.70	0.00	-96.70		0.00
		-96.70	0.00	-96.70	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-287.37	0.00	-287.37		0.00
		-287.37	0.00	-287.37	-0.02	0.00
RECEIVABLE FOR INVESTMENTS SOLD		1,036.36	0.00	1,036.36		0.00
		1,036.36	0.00	1,036.36	0.07	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,000.00	0.00	-5,000.00		0.00
		-5,000.00	0.00	-5,000.00	-0.34	0.00
PAYABLE FOR CUSTODIAN FEES		-1,286.34	0.00	-1,286.34		0.00
		-1,286.34	0.00	-1,286.34	-0.09	0.00
83,775.290 BLACKROCK LIQ TREAS TR INSTL	100.0000	83,775.29	33.78	83,775.29		0.00
996229704 FD 62	100.0000	83,775.29	33.78	83,775.29	5.76	0.00
SUBTOTAL UNITED STATES		79,714.33	33.78	79,714.33		0.00
		79,714.33	33.78	79,714.33	5.48	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		79,714.33	33.78	79,714.33		0.00
		79,714.33	33.78	79,714.33	5.48	0.00

Asset and Accrual Detail - By Asset type

12/30/2016

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						
		79,714.33	33.78	79,714.33	5.48	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
CANADA						
10,000.000 BROOKFIELD ASSET MANAGEMENT IN 112585AH7 4.000% 01/15/2025 DD 01/15/15	98.0881 98.0881	10,000.00 10,000.00	185.40 185.40	9,808.81 9,808.81		-191.19 -191.19
9,000.000 HUSKY ENERGY INC 448055AC7 6.200% 09/15/2017 DD 09/11/07	103.3191 103.3191	9,109.24 9,109.24	164.30 164.30	9,298.72 9,298.72		189.48 189.48
SUBTOTAL CANADA		19,109.24	349.70	19,107.53		-1.71
		19,109.24	349.70	19,107.53	1.31	-1.71
GERMANY						
5,000.000 DEUTSCHE BANK AG/LONDON 25152RWY5 1.350% 05/30/2017 DD 05/30/14	99.7834 99.7834	4,982.39 4,982.39	5.77 5.77	4,989.17 4,989.17		6.78 6.78
UNITED KINGDOM						
25,000.000 BP CAPITAL MARKETS PLC 05565QCH9 VAR RT 09/26/2018 DD 09/26/13	100.3801 100.3801	24,778.16 24,778.16	6.58 6.58	25,095.03 25,095.03		316.87 316.87
UNITED STATES						
5,000.000 AT&T INC 00206RCNO 3.400% 05/15/2025 DD 05/04/15	96.3823 96.3823	4,985.20 4,985.20	21.78 21.78	4,819.12 4,819.12		-166.08 -166.08
10,000.000 ABBVIE INC 00287YAP4 3.200% 11/06/2022 DD 05/14/15	100.0658 100.0658	10,411.09 10,411.09	48.91 48.91	10,006.58 10,006.58		-404.51 -404.51

Asset and Accrual Detail - By Asset type

12/30/2016

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 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	101.2436 101.2436	4,999.91 4,999.91	12.09 12.09	5,062.18 5,062.18	0.35	62.27 62.27
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	108.0870 108.0870	9,976.50 9,976.50	204.36 204.36	10,808.70 10,808.70	0.74	832.20 832.20
5,000.000 APPLE INC 037833BS8 2.250% 02/23/2021 DD 02/23/16	99.9168 99.9168	5,093.66 5,093.66	39.90 39.90	4,995.84 4,995.84	0.34	-97.82 -97.82
10,000.000 AUTOZONE INC 053332AL6 4.000% 11/15/2020 DD 11/15/10	104.9496 104.9496	10,588.81 10,588.81	51.24 51.24	10,494.96 10,494.96	0.72	-93.85 -93.85
15,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13	100.3340 100.3340	15,218.33 15,218.33	234.42 234.42	15,050.10 15,050.10	1.03	-168.23 -168.23
10,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	117.5467 117.5467	11,822.40 11,822.40	172.44 172.44	11,754.67 11,754.67	0.81	-67.73 -67.73
25,000.000 CNH EQUIPMENT TRUST 2013-A A B 12591FAE6 1.360% 08/17/2020 DD 02/21/13	99.9974 99.9974	25,000.00 25,000.00	15.47 15.47	24,999.34 24,999.34	1.72	-0.66 -0.66
10,000.000 COMM 2014-LC15 MORTGAG LC15 AM 12591TAG1 4.198% 04/10/2047 DD 03/01/14	105.0824 105.0824	10,782.14 10,782.14	35.03 35.03	10,508.24 10,508.24	0.72	-273.90 -273.90
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	100.1550 100.1550	9,996.54 9,996.54	9.86 9.86	10,015.50 10,015.50	0.69	18.96 18.96

Asset and Accrual Detail - By Asset type

12/30/2016

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 COMM 2014-CCRE18 MORT CR18 ASB 12632QAU7 3.452% 07/15/2047 DD 06/01/14	104.1559 104.1559	26,579.71 26,579.71	71.92 71.92	26,038.98 26,038.98	1.79	-540.73 -540.73
15,000.000 CAPITAL ONE MULTI-ASSET A5 A5 14041NFG1 1.660% 06/17/2024 DD 08/25/16	97.1672 97.1672	14,995.55 14,995.55	11.39 11.39	14,575.08 14,575.08	1.00	-420.47 -420.47
15,000.000 CAPITAL ONE MULTI-ASSET E A6 A 14041NFH9 1.820% 09/15/2022 DD 12/08/16	99.7485 99.7485	14,997.83 14,997.83	17.52 17.52	14,962.28 14,962.28	1.03	-35.55 -35.55
10,000.000 CARMAX AUTO OWNER TRUST 20 1 D 14313LAG1 1.990% 08/15/2019 DD 02/14/13	100.1158 100.1158	10,007.76 10,007.76	16.43 16.43	10,011.58 10,011.58	0.69	3.82 3.82
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	100.1602 100.1602	9,998.47 9,998.47	12.24 12.24	10,016.02 10,016.02	0.69	17.55 17.55
7,000.000 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	106.0194 106.0194	7,329.63 7,329.63	113.00 113.00	7,421.36 7,421.36	0.51	91.73 91.73
20,000.000 CHEVRON CORP 166764AH3 3.191% 06/24/2023 DD 06/24/13	102.4275 102.4275	20,412.49 20,412.49	13.76 13.76	20,485.50 20,485.50	1.41	73.01 73.01
15,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	101.0546 101.0546	15,478.92 15,478.92	192.04 192.04	15,158.19 15,158.19	1.04	-320.73 -320.73
0.000 DELPHI CORP 247126AH8 5.000% 02/15/2023 DD 02/14/13	0.0000 0.0000	0.00 0.00	31.40 31.40	0.00 0.00	0.00	0.00 0.00

Asset and Accrual Detail - By Asset type

12/30/2016

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 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	99.6267 99.6267	4,975.70 4,975.70	27.14 27.14	4,981.34 4,981.34	0.34	5.64 5.64
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	87.4583 87.4583	6,200.39 6,200.39	8.68 8.68	6,052.99 6,052.99	0.42	-147.40 -147.40
15,000.000 FNMA GTD REMIC P/T 16-M5 A2 3136AR5S3 2.464% 04/25/2026 DD 05/01/16	96.1410 96.1410	15,461.45 15,461.45	30.69 30.69	14,421.15 14,421.15	0.99	-1,040.30 -1,040.30
17,377.220 FNMA GTD REMIC P/T 16-24 TA 3136ASJA5 3.000% 04/25/2042 DD 04/01/16	101.8662 101.8662	17,965.09 17,965.09	43.40 43.40	17,701.51 17,701.51	1.22	-263.58 -263.58
3,927.090 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	101.0663 101.0663	4,019.56 4,019.56	9.92 9.92	3,968.97 3,968.97	0.27	-50.59 -50.59
15,000.000 FHLMC MULTICLASS MTG 3137BEF58 2.456% 08/25/2019 DD 10/01/14	101.5013 101.5013	15,416.40 15,416.40	30.69 30.69	15,225.20 15,225.20	1.05	-191.20 -191.20
7,000.000 FHLMC MULTIFAMILY STRU K045 A2 3137BHXJ1 3.023% 01/25/2025 DD 05/01/15	101.6170 101.6170	7,540.92 7,540.92	17.67 17.67	7,113.19 7,113.19	0.49	-427.73 -427.73
24,526.034 FHLMC MULTICLASS MTG K050 A1 3137BLW87 2.802% 01/25/2025 DD 11/01/15	101.4059 101.4059	25,984.29 25,984.29	57.35 57.35	24,870.84 24,870.84	1.71	-1,113.45 -1,113.45
17,547.006 FNMA POOL #0AS5137 3138WEV71 4.000% 06/01/2045 DD 05/01/15	105.1793 105.1793	18,787.27 18,787.27	58.59 58.59	18,455.82 18,455.82	1.27	-331.45 -331.45

Asset and Accrual Detail - By Asset type

12/30/2016

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
21,782.520 FNMA POOL #0AS6311 3138WGAM6 3.500% 12/01/2045 DD 11/01/15	102.5736 102.5736	22,523.73 22,523.73	64.36 64.36	22,343.12 22,343.12	 1.53	-180.61 -180.61
22,071.210 FNMA POOL #0AS6520 3138WGG65 3.500% 01/01/2046 DD 12/01/15	102.5750 102.5750	22,808.45 22,808.45	65.27 65.27	22,639.54 22,639.54	 1.56	-168.91 -168.91
5,614.770 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	118.4317 118.4317	6,858.37 6,858.37	37.51 37.51	6,649.67 6,649.67	 0.46	-208.70 -208.70
14,000.000 SYNCHRONY CREDIT CARD MAST 2 A 36159JCV1 2.220% 01/15/2022 DD 02/02/12	100.7604 100.7604	14,118.42 14,118.42	14.28 14.28	14,106.46 14,106.46	 0.97	-11.96 -11.96
14,112.990 GNMA II POOL #0AH1154 36182HH74 4.637% 10/20/2065 DD 11/01/15	108.6483 108.6483	15,588.59 15,588.59	54.56 54.56	15,333.52 15,333.52	 1.05	-255.07 -255.07
9,502.640 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	105.2796 105.2796	9,866.74 9,866.74	32.55 32.55	10,004.34 10,004.34	 0.69	137.60 137.60
10,153.380 GNMA II POOL #0AT2417 36194AVJ3 4.575% 07/20/2066 DD 08/01/16	109.1426 109.1426	11,582.36 11,582.36	38.67 38.67	11,081.66 11,081.66	 0.76	-500.70 -500.70
6,118.774 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	111.5457 111.5457	6,621.77 6,621.77	38.13 38.13	6,825.23 6,825.23	 0.47	203.46 203.46
10,262.298 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	116.9328 116.9328	10,926.42 10,926.42	59.83 59.83	11,999.99 11,999.99	 0.82	1,073.57 1,073.57

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
4,657.441 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	118.3017 118.3017	5,007.70 5,007.70	27.22 27.22	5,509.83 5,509.83	0.38	502.13 502.13
7,368.620 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	108.2104 108.2104	7,942.33 7,942.33	39.99 39.99	7,973.62 7,973.62	0.55	31.29 31.29
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XBD7 3.700% 11/24/2020 DD 11/24/15	101.7250 101.7250	10,177.36 10,177.36	37.90 37.90	10,172.50 10,172.50	0.70	-4.86 -4.86
5,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	101.0539 101.0539	4,991.00 4,991.00	42.08 42.08	5,052.70 5,052.70	0.35	61.70 61.70
10,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVP6 2.750% 09/15/2020 DD 09/15/15	100.4320 100.4320	9,984.34 9,984.34	80.84 80.84	10,043.20 10,043.20	0.69	58.86 58.86
21,284.497 GNMA GTD REMIC P/T 16-H13 GA 38376RVJ2 2.000% 12/20/2064 DD 06/01/16	98.3593 98.3593	21,304.45 21,304.45	35.49 35.49	20,935.28 20,935.28	1.44	-369.17 -369.17
0.000 HCP INC 40414LAA7 6.700% 01/30/2018 DD 10/15/07	0.0000 0.0000	0.00 0.00	337.41 337.41	0.00 0.00	0.00	0.00 0.00
10,000.000 HCP INC 40414LAN9 4.000% 06/01/2025 DD 05/20/15	99.5817 99.5817	10,074.79 10,074.79	33.48 33.48	9,958.17 9,958.17	0.68	-116.62 -116.62
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	107.8463 107.8463	10,806.76 10,806.76	229.10 229.10	10,784.63 10,784.63	0.74	-22.13 -22.13

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
30,000.000 INTEL CORP 458140AK6 4.800% 10/01/2041 DD 09/19/11	110.0827 110.0827	30,211.75 30,211.75	359.94 359.94	33,024.81 33,024.81	2.27	2,813.06 2,813.06
10,000.000 JPMORGAN CHASE & CO 46625HHL7 6.300% 04/23/2019 DD 04/23/09	109.2737 109.2737	10,951.05 10,951.05	120.10 120.10	10,927.37 10,927.37	0.75	-23.68 -23.68
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	101.9361 101.9361	5,010.95 5,010.95	36.18 36.18	5,096.81 5,096.81	0.35	85.86 85.86
20,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	105.8564 105.8564	21,132.27 21,132.27	268.22 268.22	21,171.28 21,171.28	1.45	39.01 39.01
25,000.000 PRUDENTIAL FINANCIAL INC 74432QBP9 4.500% 11/15/2020 DD 11/18/10	107.1526 107.1526	26,398.32 26,398.32	143.70 143.70	26,788.15 26,788.15	1.84	389.83 389.83
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	98.1166 98.1166	4,983.79 4,983.79	46.22 46.22	4,905.83 4,905.83	0.34	-77.96 -77.96
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	99.8524 99.8524	4,995.80 4,995.80	35.02 35.02	4,992.62 4,992.62	0.34	-3.18 -3.18
15,064.450 SBA GTD PARTN CTFS 2007-20E 1 83162CRA3 5.310% 05/01/2027 DD 05/16/07	107.9883 107.9883	16,448.86 16,448.86	133.25 133.25	16,267.84 16,267.84	1.12	-181.02 -181.02
6,502.900 SBA GTD PARTN CTFS 2008-20A 1 83162CRN5 5.170% 01/01/2028 DD 01/16/08	108.7066 108.7066	6,715.78 6,715.78	168.60 168.60	7,069.08 7,069.08	0.49	353.30 353.30

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
8,523.490 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	103.1222 103.1222	8,835.41 8,835.41	124.12 124.12	8,789.61 8,789.61	 0.60	-45.80 -45.80
15,000.000 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	111.7717 111.7717	16,799.33 16,799.33	362.63 362.63	16,765.76 16,765.76	 1.15	-33.57 -33.57
127,000.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	98.6328 98.6328	138,564.87 138,564.87	494.67 494.67	125,263.66 125,263.66	 8.61	-13,301.21 -13,301.21
167,000.000 U S TREASURY NOTE 912828P46 1.625% 02/15/2026 DD 02/15/16	93.4375 93.4375	156,784.68 156,784.68	1,025.03 1,025.03	156,040.63 156,040.63	 10.72	-744.05 -744.05
34,000.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	97.3008 97.3008	33,337.80 33,337.80	129.97 129.97	33,082.27 33,082.27	 2.27	-255.53 -255.53
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	98.4526 98.4526	10,123.64 10,123.64	145.62 145.62	9,845.26 9,845.26	 0.68	-278.38 -278.38
25,000.000 VERIZON COMMUNICATIONS INC 92343VBR4 5.150% 09/15/2023 DD 09/18/13	110.5743 110.5743	29,085.78 29,085.78	379.20 379.20	27,643.58 27,643.58	 1.90	-1,442.20 -1,442.20
10,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	108.1503 108.1503	10,711.36 10,711.36	230.80 230.80	10,815.03 10,815.03	 0.74	103.67 103.67
15,000.000 WFRBS COMMERCIAL MORTG C12 ASB 92937FAE1 2.838% 03/15/2048 DD 03/01/13	101.8032 101.8032	15,565.07 15,565.07	35.34 35.34	15,270.47 15,270.47	 1.05	-294.60 -294.60

Asset and Accrual Detail - By Asset type

12/30/2016

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 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	104.3177 104.3177	5,285.45 5,285.45	103.20 103.20	5,215.89 5,215.89	 0.36	-69.56 -69.56
10,000.000 WELLS FARGO & CO 94974BGR5 2.550% 12/07/2020 DD 12/07/15	100.1143 100.1143	10,070.20 10,070.20	17.25 17.25	10,011.43 10,011.43	 0.69	-58.77 -58.77
25,000.000 WORLD FINANCIAL NETWORK CR C M 981464DL1 3.320% 08/15/2022 DD 07/19/12	101.9489 101.9489	25,400.27 25,400.27	37.91 37.91	25,487.24 25,487.24	 1.75	86.97 86.97
10,000.000 BANC OF AMERICA COMMERCIA 4 AM 059513AG6 VAR RT 02/10/2051 DD 11/01/07	101.8410 101.8410	10,884.94 10,884.94	49.01 49.01	10,184.10 10,184.10	 0.70	-700.84 -700.84
10,000.000 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	100.5116 100.5116	9,942.24 9,942.24	3.71 3.71	10,051.16 10,051.16	 0.69	108.92 108.92
10,000.000 CATERPILLAR FINANCIAL SERVICES 14912L6Q9 VAR RT 02/23/2018 DD 02/25/16	100.4992 100.4992	10,042.60 10,042.60	17.55 17.55	10,049.92 10,049.92	 0.69	7.32 7.32
5,933.190 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	102.0177 102.0177	6,145.00 6,145.00	25.42 25.42	6,052.91 6,052.91	 0.42	-92.09 -92.09
15,000.000 FNMA GTD REMIC P/T 15-M8 A2 3136ANSB4 VAR RT 01/25/2025 DD 05/01/15	100.1171 100.1171	15,957.70 15,957.70	36.27 36.27	15,017.57 15,017.57	 1.03	-940.13 -940.13
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	102.9493 102.9493	10,841.48 10,841.48	51.69 51.69	10,294.93 10,294.93	 0.71	-546.55 -546.55

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 COMMERC LDP2 E 46625YNM1 VAR RT 07/15/2042 DD 06/01/05	99.3077 99.3077	9,959.38 9,959.38	41.54 41.54	9,930.77 9,930.77	0.68	-28.61 -28.61
10,000.000 JP MORGAN CHASE COMMERC CB19 AJ 46630VAL6 VAR RT 02/12/2049 DD 06/01/07	80.5000 80.5000	8,409.98 8,409.98	48.39 48.39	8,050.00 8,050.00	0.55	-359.98 -359.98
20,000.000 METLIFE INC 59156RBK3 VAR RT 12/15/2017 DD 09/15/14	100.2580 100.2580	20,090.57 20,090.57	17.34 17.34	20,051.60 20,051.60	1.38	-38.97 -38.97
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	100.4710 100.4710	15,008.25 15,008.25	170.86 170.86	15,070.65 15,070.65	1.04	62.40 62.40
9,037.400 MORGAN STANLEY CAPITAL T27 A4 61754JAF5 VAR RT 06/11/2042 DD 07/01/07	101.1321 101.1321	9,396.60 9,396.60	43.15 43.15	9,139.71 9,139.71	0.63	-256.89 -256.89
7,230.320 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	99.6160 99.6160	7,120.08 7,120.08	22.97 22.97	7,202.56 7,202.56	0.49	82.48 82.48
14,166.110 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	95.0070 95.0070	13,673.83 13,673.83	5.66 5.66	13,458.80 13,458.80	0.92	-215.03 -215.03
14,000.000 U S TREASURY NOTE 912828M23 VAR RT 10/31/2017 DD 10/31/15	100.1342 100.1342	14,020.29 14,020.29	15.58 15.58	14,018.79 14,018.79	0.96	-1.50 -1.50
20,000.000 WFRBS COMMERCIAL MORTGA C16 AS 92938EAW3 VAR RT 09/15/2046 DD 09/01/13	108.7346 108.7346	21,204.24 21,204.24	77.81 77.81	21,746.92 21,746.92	1.49	542.68 542.68

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
2,402.010 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	102.8845	2,470.49	8.06	2,471.30		0.81
	102.8845	2,470.49	8.06	2,471.30	0.17	0.81
18,500.110 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	97.7643	17,657.43	87.73	18,086.50		429.07
	97.7643	17,657.43	87.73	18,086.50	1.24	429.07
SUBTOTAL UNITED STATES		<u>1,346,447.12</u>	<u>7,997.71</u>	<u>1,326,741.50</u>		<u>-19,705.62</u>
		<u>1,346,447.12</u>	<u>7,997.71</u>	<u>1,326,741.50</u>	<u>91.16</u>	<u>-19,705.62</u>
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		<u>1,395,316.91</u>	<u>8,359.76</u>	<u>1,375,933.23</u>		<u>-19,383.68</u>
		<u>1,395,316.91</u>	<u>8,359.76</u>	<u>1,375,933.23</u>	<u>94.53</u>	<u>-19,383.68</u>
TOTAL FIXED INCOME SECURITIES		<u>1,395,316.91</u>	<u>8,359.76</u>	<u>1,375,933.23</u>	<u>94.53</u>	<u>-19,383.68</u>
TOTAL ASSETS - BASE:		<u>1,475,031.24</u>	<u>8,393.54</u>	<u>1,455,647.56</u>	<u>100.01</u>	<u>-19,383.68</u>
NET ASSETS - BASE:				<u>1,464,041.10</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		1,528.43	0.00	1,528.43		0.00
		1,528.43	0.00	1,528.43	0.10	0.00
PAYABLE FOR TRUSTEE FEES		-98.58	0.00	-98.58		0.00
		-98.58	0.00	-98.58	-0.01	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-249.48	0.00	-249.48		0.00
		-249.48	0.00	-249.48	-0.02	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-5,000.00	0.00	-5,000.00		0.00
		-5,000.00	0.00	-5,000.00	-0.34	0.00
PAYABLE FOR CUSTODIAN FEES		-1,253.39	0.00	-1,253.39		0.00
		-1,253.39	0.00	-1,253.39	-0.09	0.00
88,552.860 BLACKROCK LIQ TREAS TR INSTL	100.0000	88,552.86	23.94	88,552.86		0.00
996229704 FD 62	100.0000	88,552.86	23.94	88,552.86	6.04	0.00
SUBTOTAL UNITED STATES		83,479.84	23.94	83,479.84		0.00
		83,479.84	23.94	83,479.84	5.68	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		83,479.84	23.94	83,479.84		0.00
		83,479.84	23.94	83,479.84	5.68	0.00
TOTAL CASH & CASH EQUIVALENTS		83,479.84	23.94	83,479.84	5.68	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	99.7834	14,948.20	17.30	14,967.51		19.31
25152RWY5 1.350% 05/30/2017 DD 05/30/14	99.7834	14,948.20	17.30	14,967.51	1.02	19.31
JAPAN						
15,000.000 NIPPON TELEGRAPH & TELEPHONE C	99.9559	15,018.50	94.88	14,993.39		-25.11
654624AE5 1.400% 07/18/2017 DD 07/18/12	99.9559	15,018.50	94.88	14,993.39	1.02	-25.11
LUXEMBOURG						
5,000.000 ACTAVIS FUNDING SCS	100.5781	4,997.55	36.01	5,028.91		31.36
00507UAM3 2.350% 03/12/2018 DD 03/12/15	100.5781	4,997.55	36.01	5,028.91	0.34	31.36
MEXICO						
0.000 PETROLEOS MEXICANOS	0.0000	0.00	52.65	0.00		0.00
706451BS9 5.750% 03/01/2018 DD 09/01/08	0.0000	0.00	52.65	0.00	0.00	0.00
SOUTH KOREA						
10,000.000 EXPORT-IMPORT BANK OF KOREA	100.0400	10,006.72	189.72	10,004.00		-2.72
302154BD0 4.000% 01/11/2017 DD 01/11/12	100.0400	10,006.72	189.72	10,004.00	0.68	-2.72
UNITED STATES						
10,000.000 ABBVIE INC	100.0751	9,995.78	23.38	10,007.51		11.73
00287YAN9 1.800% 05/14/2018 DD 05/14/15	100.0751	9,995.78	23.38	10,007.51	0.68	11.73
10,000.000 ALTERA CORP	101.7269	10,039.60	31.81	10,172.69		133.09
021441AE0 2.500% 11/15/2018 DD 11/01/13	101.7269	10,039.60	31.81	10,172.69	0.69	133.09

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
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DZ9 1.875% 11/05/2018 DD 11/05/15	100.1452 100.1452	9,999.10 9,999.10	29.02 29.02	10,014.52 10,014.52	 0.68	15.42 15.42
6,132.550 AMERICREDIT AUTOMOBILE REC 1 C 03064YAE2 1.570% 01/08/2019 DD 01/24/13	100.0604 100.0604	6,126.62 6,126.62	6.24 6.24	6,136.25 6,136.25	 0.42	9.63 9.63
13,000.000 AMERICREDIT AUTOMOBILE REC 3 C 03065BAE1 2.380% 06/10/2019 DD 06/20/13	100.4010 100.4010	13,005.59 13,005.59	19.92 19.92	13,052.12 13,052.12	 0.89	46.53 46.53
10,000.000 AMERICREDIT AUTOMOBILE R 3 A2A 03065DAB3 1.370% 11/08/2019 DD 08/11/16	100.0540 100.0540	9,999.37 9,999.37	11.47 11.47	10,005.40 10,005.40	 0.68	6.03 6.03
22,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	101.0767 101.0767	21,923.12 21,923.12	40.80 40.80	22,236.87 22,236.87	 1.52	313.75 313.75
5,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AJ5 2.650% 02/01/2021 DD 01/25/16	100.5745 100.5745	4,993.65 4,993.65	55.68 55.68	5,028.73 5,028.73	 0.34	35.08 35.08
10,000.000 APPLE INC 037833AQ3 2.100% 05/06/2019 DD 05/06/14	100.9487 100.9487	10,220.04 10,220.04	31.86 31.86	10,094.87 10,094.87	 0.69	-125.17 -125.17
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RAS7 5.170% 06/15/2019 DD 01/18/07	100.1423 100.1423	21,106.49 21,106.49	47.26 47.26	20,028.46 20,028.46	 1.37	-1,078.03 -1,078.03
15,000.000 BA CREDIT CARD TRUST A2 A 05522RCU0 1.360% 09/15/2020 DD 04/29/15	99.9539 99.9539	15,073.26 15,073.26	9.35 9.35	14,993.09 14,993.09	 1.02	-80.17 -80.17

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
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCZO 2.150% 02/24/2020 DD 02/24/15	99.7055 99.7055	9,969.78 9,969.78	76.00 76.00	9,970.55 9,970.55	0.68	0.77 0.77
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	100.4416 100.4416	15,077.55 15,077.55	15.13 15.13	15,066.24 15,066.24	1.03	-11.31 -11.31
21,500.530 BEAR STEARNS COMMERCIA PW18 A4 07401DBC4 5.700% 06/11/2050 DD 12/01/07	102.1447 102.1447	22,389.94 22,389.94	101.99 101.99	21,961.65 21,961.65	1.50	-428.29 -428.29
0.000 CD 2007-CD4 COMMERCIAL CD4 A4 12513YAF7 5.322% 12/11/2049 DD 03/01/07	0.0000 0.0000	0.00 0.00	2.04 2.04	0.00 0.00	0.00	0.00 0.00
27,068.000 CNH EQUIPMENT TRUST 2014- B A4 12623PAD8 1.610% 05/17/2021 DD 06/11/14	100.1279 100.1279	26,992.71 26,992.71	19.89 19.89	27,102.63 27,102.63	1.85	109.92 109.92
30,000.000 CNH EQUIPMENT TRUST 2013- B A4 12625HAD4 0.990% 11/15/2018 DD 05/30/13	99.9672 99.9672	29,954.75 29,954.75	13.60 13.60	29,990.15 29,990.15	2.04	35.40 35.40
5,213.750 COMM 2013-CCRE8 MORTGAG CR8 A1 12625KAA3 1.024% 06/10/2046 DD 06/01/13	99.6653 99.6653	5,193.18 5,193.18	4.34 4.34	5,196.30 5,196.30	0.35	3.12 3.12
10,000.000 CNH EQUIPMENT TRUST 2016- C A3 12635YAD5 1.440% 12/15/2021 DD 09/21/16	99.0111 99.0111	9,997.99 9,997.99	12.09 12.09	9,901.11 9,901.11	0.67	-96.88 -96.88
10,000.000 CVS HEALTH CORP 126650CJ7 2.800% 07/20/2020 DD 07/20/15	101.4605 101.4605	10,294.36 10,294.36	125.55 125.55	10,146.05 10,146.05	0.69	-148.31 -148.31

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 CABELA'S CREDIT CARD MAS 1A A1 126802DC8 2.260% 03/15/2023 DD 03/16/15	100.1390 100.1390	9,975.20 9,975.20	10.37 10.37	10,013.90 10,013.90	 0.68	38.70 38.70
13,000.000 CAPITAL AUTO RECEIVABLES 2 A4 13974MAD8 1.630% 01/20/2021 DD 07/20/16	98.9276 98.9276	13,008.14 13,008.14	6.84 6.84	12,860.59 12,860.59	 0.88	-147.55 -147.55
10,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975NAE3 2.670% 12/21/2020 DD 03/16/16	99.7954 99.7954	9,997.19 9,997.19	22.32 22.32	9,979.54 9,979.54	 0.68	-17.65 -17.65
15,000.000 CAPITAL AUTO RECEIVABLES 3 A3 13976AAD2 1.540% 08/20/2020 DD 09/21/16	99.6606 99.6606	14,998.07 14,998.07	7.44 7.44	14,949.09 14,949.09	 1.02	-48.98 -48.98
15,000.000 CAPITAL ONE MULTI-ASSET A7 A7 14041NFA4 1.450% 08/16/2021 DD 10/27/15	99.7910 99.7910	15,044.37 15,044.37	9.86 9.86	14,968.65 14,968.65	 1.02	-75.72 -75.72
10,000.000 CAPITAL ONE MULTI-ASSET A3 A3 14041NFE6 1.340% 04/15/2022 DD 07/26/16	98.8933 98.8933	9,999.73 9,999.73	6.12 6.12	9,889.33 9,889.33	 0.67	-110.40 -110.40
15,000.000 CAPITAL ONE MULTI-ASSET A4 A4 14041NFF3 1.330% 06/15/2022 DD 08/25/16	98.6586 98.6586	14,996.38 14,996.38	9.18 9.18	14,798.79 14,798.79	 1.01	-197.59 -197.59
15,000.000 CARMAX AUTO OWNER TRUST 2 4 A2 14312QAB2 1.210% 11/15/2019 DD 10/26/16	99.8015 99.8015	14,999.19 14,999.19	8.33 8.33	14,970.23 14,970.23	 1.02	-28.96 -28.96
25,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3U3 5.450% 04/15/2018 DD 03/27/08	104.8005 104.8005	26,277.54 26,277.54	289.08 289.08	26,200.13 26,200.13	 1.79	-77.41 -77.41

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 CITIGROUP INC 172967JW2 2.150% 07/30/2018 DD 07/30/15	100.3308 100.3308	9,997.40 9,997.40	91.10 91.10	10,033.08 10,033.08	 0.68	35.68 35.68
4,000.000 COMCAST CABLE COMMUNICATIONS L 20029PAG4 8.875% 05/01/2017 DD 05/01/97	102.5154 102.5154	4,096.83 4,096.83	59.15 59.15	4,100.62 4,100.62	 0.28	3.79 3.79
7,253.340 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.6084 99.6084	7,231.82 7,231.82	8.37 8.37	7,224.94 7,224.94	 0.49	-6.88 -6.88
10,000.000 DISCOVER CARD EXECUTION A3 A3 254683BJ3 1.220% 10/15/2019 DD 05/05/14	100.0337 100.0337	10,026.73 10,026.73	5.61 5.61	10,003.37 10,003.37	 0.68	-23.36 -23.36
10,000.000 ECOLAB INC 278865AQ3 1.550% 01/12/2018 DD 01/15/15	100.1133 100.1133	9,960.25 9,960.25	73.26 73.26	10,011.33 10,011.33	 0.68	51.08 51.08
10,000.000 KINDER MORGAN INC/DE 28336LBQ1 7.000% 06/15/2017 DD 06/18/07	102.3201 102.3201	10,176.27 10,176.27	31.96 31.96	10,232.01 10,232.01	 0.70	55.74 55.74
8,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAA1 6.300% 09/15/2017 DD 09/04/07	103.1359 103.1359	8,271.58 8,271.58	148.10 148.10	8,250.87 8,250.87	 0.56	-20.71 -20.71
15,000.000 EXXON MOBIL CORP 30231GAP7 1.708% 03/01/2019 DD 03/03/16	100.2161 100.2161	15,074.82 15,074.82	85.38 85.38	15,032.42 15,032.42	 1.02	-42.40 -42.40
9,454.220 FNMA GTD REMIC P/T 13-M9 A1 3136AEX51 1.976% 01/25/2023 DD 06/01/13	100.2030 100.2030	9,597.49 9,597.49	15.50 15.50	9,473.41 9,473.41	 0.65	-124.08 -124.08

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
14,209.600 FNMA GTD REMIC P/T 14-M5 ASQ2 3136AJ6Z4 2.034% 03/25/2019 DD 05/01/14	100.4545	14,398.89	24.07	14,274.18		-124.71
	100.4545	14,398.89	24.07	14,274.18	0.97	-124.71
14,783.870 FHLMC MULTICLASS MTG K704 A2 3137AH6Q6 2.412% 08/25/2018 DD 11/01/11	101.2471	15,044.42	29.76	14,968.24		-76.18
	101.2471	15,044.42	29.76	14,968.24	1.02	-76.18
15,426.030 FHLMC MULTICLASS MTG K035 A1 M 3137B5KM4 2.615% 03/25/2023 DD 12/01/13	101.6692	15,994.58	33.70	15,683.53		-311.05
	101.6692	15,994.58	33.70	15,683.53	1.07	-311.05
13,347.538 FNMA POOL #0464111 31381LR82 4.180% 12/01/2019 DD 12/01/09	105.8056	14,270.03	48.04	14,122.44		-147.59
	105.8056	14,270.03	48.04	14,122.44	0.96	-147.59
16,685.580 FNMA POOL #0FN0004 3138NJAE8 3.615% 12/01/2020 DD 03/01/11	105.2226	17,922.01	51.94	17,557.00		-365.01
	105.2226	17,922.01	51.94	17,557.00	1.20	-365.01
14,000.000 FIFTH THIRD AUTO TRUST 20 3 A4 31679MAE6 1.470% 05/17/2021 DD 10/29/14	100.0960	14,054.98	9.35	14,013.44		-41.54
	100.0960	14,054.98	9.35	14,013.44	0.96	-41.54
15,000.000 FORD CREDIT FLOORPLAN MAST 2 D 34528QBS2 3.500% 01/15/2019 DD 02/15/12	100.0737	15,298.98	23.97	15,011.05		-287.93
	100.0737	15,298.98	23.97	15,011.05	1.02	-287.93
10,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QEN0 1.760% 02/15/2021 DD 02/17/16	99.7399	9,997.24	14.57	9,973.99		-23.25
	99.7399	9,997.24	14.57	9,973.99	0.68	-23.25
11,000.000 FORD CREDIT AUTO OWNER TRU B C 34530EAF4 1.320% 01/15/2019 DD 05/21/13	100.0361	10,941.85	6.63	11,003.97		62.12
	100.0361	10,941.85	6.63	11,003.97	0.75	62.12



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
6,948.320 GNMA II POOL #0777424 36176VPH0 4.753% 10/20/2062 DD 11/01/12	104.8216 104.8216	7,541.79 7,541.79	27.51 27.51	7,283.34 7,283.34	0.50	-258.45 -258.45
7,323.448 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	111.5457 111.5457	7,925.56 7,925.56	45.88 45.88	8,168.99 8,168.99	0.56	243.43 243.43
12,294.334 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	116.9328 116.9328	13,090.33 13,090.33	71.61 71.61	14,376.11 14,376.11	0.98	1,285.78 1,285.78
5,573.513 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	118.3017 118.3017	5,992.03 5,992.03	32.55 32.55	6,593.56 6,593.56	0.45	601.53 601.53
8,708.360 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	108.2104 108.2104	9,386.62 9,386.62	47.12 47.12	9,423.35 9,423.35	0.64	36.73 36.73
5,339.723 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	107.9890 107.9890	5,697.26 5,697.26	20.15 20.15	5,766.31 5,766.31	0.39	69.05 69.05
8,577.020 GNMA II POOL #0757319 36230SDY7 4.346% 03/20/2061 DD 03/01/11	102.7527 102.7527	9,118.37 9,118.37	31.00 31.00	8,813.12 8,813.12	0.60	-305.25 -305.25
10,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAR7 3.150% 01/15/2020 DD 01/12/15	100.6271 100.6271	10,122.00 10,122.00	146.30 146.30	10,062.71 10,062.71	0.69	-59.29 -59.29
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAY2 3.200% 07/13/2020 DD 07/13/15	100.3008 100.3008	4,956.14 4,956.14	74.56 74.56	5,015.04 5,015.04	0.34	58.90 58.90

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
10,000.000	GENERAL MOTORS FINANCIAL CO IN	101.7250	10,177.36	37.90	10,172.50		-4.86
	37045XBD7 3.700% 11/24/2020 DD 11/24/15	101.7250	10,177.36	37.90	10,172.50	0.69	-4.86
10,000.000	GILEAD SCIENCES INC	100.5196	10,123.47	97.59	10,051.96		-71.51
	375558AY9 2.350% 02/01/2020 DD 11/17/14	100.5196	10,123.47	97.59	10,051.96	0.69	-71.51
15,000.000	HONDA AUTO RECEIVABLES 20 4 A2	99.7614	14,999.58	5.88	14,964.20		-35.38
	43814RAB2 1.040% 04/18/2019 DD 10/25/16	99.7614	14,999.58	5.88	14,964.20	1.02	-35.38
10,000.000	JPMORGAN CHASE & CO	99.7646	10,021.08	99.00	9,976.46		-44.62
	46625HKA7 2.250% 01/23/2020 DD 01/23/15	99.7646	10,021.08	99.00	9,976.46	0.68	-44.62
7,544.520	JP MORGAN CHASE COMMERCIAL C8 A2	100.1854	7,564.85	11.30	7,558.51		-6.34
	46638UAB2 1.797% 10/15/2045 DD 10/01/12	100.1854	7,564.85	11.30	7,558.51	0.52	-6.34
15,000.000	JOHN DEERE OWNER TRUST 20 A A4	100.2511	15,042.68	11.39	15,037.67		-5.01
	47787UAE3 1.650% 12/15/2021 DD 03/11/15	100.2511	15,042.68	11.39	15,037.67	1.03	-5.01
10,000.000	KROGER CO/THE	109.4697	10,837.60	31.11	10,946.97		109.37
	501044BM2 6.800% 12/15/2018 DD 12/11/98	109.4697	10,837.60	31.11	10,946.97	0.75	109.37
15,000.000	MERCEDES-BENZ AUTO RECEIV 1 A4	100.2473	15,178.40	12.07	15,037.09		-141.31
	58772PAE8 1.750% 12/15/2021 DD 07/22/15	100.2473	15,178.40	12.07	15,037.09	1.03	-141.31
10,000.000	BANK OF AMERICA CORP	106.2910	10,640.73	127.60	10,629.10		-11.63
	59018YN64 6.875% 04/25/2018 DD 04/25/08	106.2910	10,640.73	127.60	10,629.10	0.72	-11.63

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
9,862.240 MORGAN STANLEY CAPITAL BNK2 A1 61690YBQ4 1.424% 11/15/2049 DD 11/01/16	98.6053 98.6053	9,862.19 9,862.19	11.63 11.63	9,724.69 9,724.69	0.66	-137.50 -137.50
10,000.000 MORGAN STANLEY CAPITAL UB12 A1 61691EAW5 1.779% 12/15/2049 DD 12/01/16	99.6096 99.6096	9,999.98 9,999.98	14.97 14.97	9,960.96 9,960.96	0.68	-39.02 -39.02
7,905.170 MORGAN STANLEY BANK OF C15 A1 61763KAW4 1.313% 04/15/2047 DD 04/01/14	99.8432 99.8432	7,880.46 7,880.46	8.68 8.68	7,892.77 7,892.77	0.54	12.31 12.31
20,000.000 NISSAN MASTER OWNER TRUST A A2 65474VAJ0 1.440% 01/15/2020 DD 01/30/15	100.0097 100.0097	20,010.91 20,010.91	13.09 13.09	20,001.94 20,001.94	1.36	-8.97 -8.97
15,000.000 NISSAN AUTO LEASE TRUST B A2A 65477XAB0 1.260% 12/17/2018 DD 09/21/16	99.9214 99.9214	14,998.65 14,998.65	15.81 15.81	14,988.21 14,988.21	1.02	-10.44 -10.44
5,000.000 PACCAR FINANCIAL CORP 69371RM60 1.750% 08/14/2018 DD 08/14/15	100.4246 100.4246	4,996.20 4,996.20	33.60 33.60	5,021.23 5,021.23	0.34	25.03 25.03
15,000.000 PEPSICO INC 713448DB1 1.000% 10/13/2017 DD 10/14/15	99.9338 99.9338	14,986.15 14,986.15	32.60 32.60	14,990.07 14,990.07	1.02	3.92 3.92
20,000.000 SEMPRA ENERGY 816851AJ8 6.150% 06/15/2018 DD 06/12/08	105.9435 105.9435	21,169.10 21,169.10	56.27 56.27	21,188.70 21,188.70	1.44	19.60 19.60
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	100.8132 100.8132	10,098.14 10,098.14	91.47 91.47	10,081.32 10,081.32	0.69	-16.82 -16.82

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
6,000.000 SUNOCO INC 86764PAD1 5.750% 01/15/2017 DD 12/14/06	100.1116 100.1116	6,008.79 6,008.79	159.90 159.90	6,006.70 6,006.70	 0.41	-2.09 -2.09
15,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89231UAE7 1.520% 08/16/2021 DD 05/11/16	99.1431 99.1431	14,996.58 14,996.58	10.37 10.37	14,871.47 14,871.47	 1.01	-125.11 -125.11
5,000.000 TOYOTA MOTOR CREDIT CORP 89236TCU7 1.700% 02/19/2019 DD 02/19/16	99.6840 99.6840	4,999.40 4,999.40	31.65 31.65	4,984.20 4,984.20	 0.34	-15.20 -15.20
10,000.000 TRAVELERS COS INC/THE 89417EAE9 5.800% 05/15/2018 DD 05/13/08	105.4930 105.4930	10,570.45 10,570.45	74.12 74.12	10,549.30 10,549.30	 0.72	-21.15 -21.15
30,000.000 U S TREASURY NOTE 9128282G4 0.875% 09/15/2019 DD 09/15/16	98.6914 98.6914	29,497.22 29,497.22	78.31 78.31	29,607.42 29,607.42	 2.02	110.20 110.20
114,000.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	97.3008 97.3008	112,623.18 112,623.18	435.77 435.77	110,922.91 110,922.91	 7.56	-1,700.27 -1,700.27
33,000.000 U S TREASURY NOTE 912828P95 1.000% 03/15/2019 DD 03/15/16	99.4688 99.4688	33,141.43 33,141.43	98.45 98.45	32,824.70 32,824.70	 2.24	-316.73 -316.73
10,000.000 VISA INC 92826CAB8 2.200% 12/14/2020 DD 12/14/15	100.3109 100.3109	9,992.70 9,992.70	10.62 10.62	10,031.09 10,031.09	 0.68	38.39 38.39
10,000.000 WFRBS COMMERCIAL MORTGA C24 A2 92939KAB4 2.863% 11/15/2047 DD 11/01/14	102.0955 102.0955	10,314.44 10,314.44	23.87 23.87	10,209.55 10,209.55	 0.70	-104.89 -104.89

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
15,000.000 WELLS FARGO & CO 94974BGR5 2.550% 12/07/2020 DD 12/07/15	100.1143 100.1143	15,208.18 15,208.18	25.75 25.75	15,017.15 15,017.15	1.02	-191.03 -191.03
10,000.000 WORLD FINANCIAL NETWORK CR C A 981464DG2 2.230% 08/15/2022 DD 07/19/12	100.9095 100.9095	10,166.57 10,166.57	10.20 10.20	10,090.95 10,090.95	0.69	-75.62 -75.62
15,000.000 WORLD FINANCIAL NETWORK CR D A 981464DM9 2.150% 04/17/2023 DD 10/05/12	100.3715 100.3715	15,219.16 15,219.16	14.79 14.79	15,055.72 15,055.72	1.03	-163.44 -163.44
15,000.000 WORLD OMNI AUTO RECEIVABL A A3 98162FAC8 1.770% 09/15/2021 DD 03/23/16	100.1001 100.1001	15,170.32 15,170.32	12.07 12.07	15,015.01 15,015.01	1.02	-155.31 -155.31
12,000.000 BB&T CORP 05531FAR4 VAR RT 02/01/2019 DD 02/04/14	100.4278 100.4278	11,928.48 11,928.48	31.43 31.43	12,051.34 12,051.34	0.82	122.86 122.86
20,000.000 CHASE ISSUANCE TRUST B1 B1 161571BR4 VAR RT 04/15/2019 DD 02/21/07	99.9727 99.9727	19,950.10 19,950.10	9.01 9.01	19,994.53 19,994.53	1.36	44.43 44.43
10,000.000 CHEVRON CORP 166764AM2 VAR RT 11/15/2019 DD 11/18/14	100.0444 100.0444	9,820.75 9,820.75	16.45 16.45	10,004.44 10,004.44	0.68	183.69 183.69
10,000.000 CISCO SYSTEMS INC 17275RAZ5 VAR RT 02/21/2018 DD 02/29/16	100.5748 100.5748	10,000.00 10,000.00	16.37 16.37	10,057.48 10,057.48	0.69	57.48 57.48
25,000.000 CREDIT SUISSE COMMERCIAL C2 AMFL 22545YBU4 VAR RT 01/15/2049 DD 05/09/07	99.7637 99.7637	23,393.33 23,393.33	11.07 11.07	24,940.94 24,940.94	1.70	1,547.61 1,547.61

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
9,980.270 FRESB 2016-SB16 MORTG SB16 A5H 302617AN5 VAR RT 05/25/2036 DD 05/01/16	98.8300 98.8300	10,024.27 10,024.27	17.67 17.67	9,863.50 9,863.50	0.67	-160.77 -160.77
14,986.730 FRESB 2016-SB23 MORTG SB23 A5F 30295LAA2 VAR RT 09/25/2021 DD 10/01/16	97.8200 97.8200	15,055.33 15,055.33	21.70 21.70	14,660.02 14,660.02	1.00	-395.31 -395.31
18,000.000 GENERAL ELECTRIC CO 36966THX3 VAR RT 04/15/2020 DD 04/04/13	101.5481 101.5481	18,017.04 18,017.04	65.52 65.52	18,278.66 18,278.66	1.25	261.62 261.62
15,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVQ4 VAR RT 09/15/2020 DD 09/15/15	100.9322 100.9322	14,923.95 14,923.95	15.32 15.32	15,139.83 15,139.83	1.03	215.88 215.88
14,460.650 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	99.6160 99.6160	14,240.14 14,240.14	45.94 45.94	14,405.12 14,405.12	0.98	164.98 164.98
9,999.620 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	95.0070 95.0070	9,651.33 9,651.33	3.94 3.94	9,500.34 9,500.34	0.65	-150.99 -150.99
SUBTOTAL UNITED STATES		1,341,335.63	4,256.35	1,338,514.58		-2,821.05
		1,341,335.63	4,256.35	1,338,514.58	91.23	-2,821.05
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,386,306.60	4,646.91	1,383,508.39		-2,798.21
		1,386,306.60	4,646.91	1,383,508.39	94.29	-2,798.21
TOTAL FIXED INCOME SECURITIES		1,386,306.60	4,646.91	1,383,508.39	94.29	-2,798.21
TOTAL ASSETS - BASE:		1,469,786.44	4,670.85	1,466,988.23	99.97	-2,798.21
NET ASSETS - BASE:				1,471,659.08		

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		-5,829.69	0.00	-5,829.69		0.00
		-5,829.69	0.00	-5,829.69	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: P-SOLVE LONG CREDIT		-1,810.84	0.00	-1,810.84		0.00
		-1,810.84	0.00	-1,810.84	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-12,657.98	0.00	-12,657.98		0.00
		-12,657.98	0.00	-12,657.98	-0.01	0.00
616,872.310 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000002: P-SOLVE LONG CREDIT	100.0000 100.0000	616,872.31 616,872.31	276.03 276.03	616,872.31 616,872.31		0.00 0.00
					0.61	
234,080.830 BLACKROCK LIQ TREAS TR INSTL 996229704 FD 62 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0000 100.0000	234,080.83 234,080.83	51.85 51.85	234,080.83 234,080.83		0.00 0.00
					0.23	
SUBTOTAL UNITED STATES		830,654.63	327.88	830,654.63		0.00
		830,654.63	327.88	830,654.63	0.82	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		830,654.63	327.88	830,654.63		0.00
		830,654.63	327.88	830,654.63	0.82	0.00
TOTAL CASH & CASH EQUIVALENTS		830,654.63	327.88	830,654.63	0.82	0.00

FIXED INCOME SECURITIES

U.S. DOLLAR

AUSTRALIA

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
165,000.000 BHP BILLITON FINANCE USA LTD 055451AV0 5.000% 09/30/2043 DD 09/30/13 HB5F20000302: P-SOLVE LNG CR SMA#1	111.6960	191,197.11	2,098.87	184,298.40		-6,898.71
	111.6960	191,197.11	2,098.87	184,298.40	0.18	-6,898.71
50,000.000 WESTPAC BANKING CORP 961214DF7 VAR RT 11/23/2031 DD 11/23/16 HB5F20000302: P-SOLVE LNG CR SMA#1	100.3185	49,947.89	216.13	50,159.25		211.36
	100.3185	49,947.89	216.13	50,159.25	0.05	211.36
SUBTOTAL AUSTRALIA		241,145.00	2,315.00	234,457.65		-6,687.35
		241,145.00	2,315.00	234,457.65	0.23	-6,687.35
CANADA						
55,000.000 BURLINGTON RESOURCES FINANCE C 12201PAB2 7.200% 08/15/2031 DD 08/24/01 HB5F20000302: P-SOLVE LNG CR SMA#1	128.9015	68,761.05	1,501.35	70,895.83		2,134.78
	128.9015	68,761.05	1,501.35	70,895.83	0.07	2,134.78
200,000.000 CONOCO FUNDING CO 20825UAC8 7.250% 10/15/2031 DD 10/11/01 HB5F20000302: P-SOLVE LNG CR SMA#1	128.3840	216,057.56	3,079.44	256,768.00		40,710.44
	128.3840	216,057.56	3,079.44	256,768.00	0.25	40,710.44
SUBTOTAL CANADA		284,818.61	4,580.79	327,663.83		42,845.22
		284,818.61	4,580.79	327,663.83	0.32	42,845.22
FRANCE						
385,000.000 ELECTRICITE DE FRANCE SA 144A 268317AQ7 4.950% 10/13/2045 DD 10/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.1778	433,497.70	4,149.70	389,534.53		-43,963.17
	101.1778	433,497.70	4,149.70	389,534.53	0.38	-43,963.17
125,000.000 SOCIETE GENERALE SA 144A 83367TBJ7 4.250% 04/14/2025 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.0099	123,326.52	1,142.52	121,262.38		-2,064.14
	97.0099	123,326.52	1,142.52	121,262.38	0.12	-2,064.14
175,000.000 SOCIETE GENERALE SA 144A 83367TBR9 4.750% 11/24/2025 DD 11/24/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.5938	174,397.83	854.48	176,039.15		1,641.32
	100.5938	174,397.83	854.48	176,039.15	0.17	1,641.32

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 FRANCE		731,222.05	6,146.70	686,836.06		-44,385.99
		731,222.05	6,146.70	686,836.06	0.67	-44,385.99
IRELAND						
524,000.000 GE CAPITAL INTERNATIONAL FUNDI 36164QNA2 4.418% 11/15/2035 DD 05/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	104.7907	505,934.03	2,958.08	549,103.27		43,169.24
	104.7907	505,934.03	2,958.08	549,103.27	0.54	43,169.24
MEXICO						
115,000.000 AMERICA MOVIL SAB DE CV 02364WBE4 4.375% 07/16/2042 DD 07/16/12 HB5F20000302: P-SOLVE LNG CR SMA#1	92.5915	104,031.56	2,305.85	106,480.23		2,448.67
	92.5915	104,031.56	2,305.85	106,480.23	0.11	2,448.67
87,000.000 PETROLEOS MEXICANOS 71654QBE1 5.500% 06/27/2044 DD 06/26/12 HB5F20000302: P-SOLVE LNG CR SMA#1	83.2200	81,468.09	64.30	72,401.40		-9,066.69
	83.2200	81,468.09	64.30	72,401.40	0.07	-9,066.69
171,000.000 PETROLEOS MEXICANOS 144A 71656LBM2 6.750% 09/21/2047 DD 09/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	94.4800	179,697.30	3,206.66	161,560.80		-18,136.50
	94.4800	179,697.30	3,206.66	161,560.80	0.16	-18,136.50
555,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: P-SOLVE LNG CR SMA#1	90.9300	557,293.03	8,277.86	504,661.50		-52,631.53
	90.9300	557,293.03	8,277.86	504,661.50	0.50	-52,631.53
SUBTOTAL MEXICO		922,489.98	13,854.67	845,103.93		-77,386.05
		922,489.98	13,854.67	845,103.93	0.84	-77,386.05
NETHERLANDS						
285,000.000 KONINKLIJKE PHILIPS NV 500472AE5 5.000% 03/15/2042 DD 03/09/12 HB5F20000302: P-SOLVE LNG CR SMA#1	102.1266	309,009.87	4,195.90	291,060.81		-17,949.06
	102.1266	309,009.87	4,195.90	291,060.81	0.29	-17,949.06
370,000.000 SHELL INTERNATIONAL FINANCE BV 822582BF8 4.375% 05/11/2045 DD 05/11/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.2977	377,941.27	2,248.21	374,801.49		-3,139.78
	101.2977	377,941.27	2,248.21	374,801.49	0.37	-3,139.78

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 SHELL INTERNATIONAL FINANCE BV 822582BY7 3.750% 09/12/2046 DD 09/12/16 HB5F20000302: P-SOLVE LNG CR SMA#1	92.0145	44,792.31	511.29	41,406.53		-3,385.78
	92.0145	44,792.31	511.29	41,406.53	0.04	-3,385.78
SUBTOTAL NETHERLANDS		731,743.45	6,955.40	707,268.83		-24,474.62
		731,743.45	6,955.40	707,268.83	0.70	-24,474.62
NORWAY						
60,000.000 STATOIL ASA 85771PAL6 3.950% 05/15/2043 DD 05/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	95.3835	60,039.40	302.75	57,230.10		-2,809.30
	95.3835	60,039.40	302.75	57,230.10	0.06	-2,809.30
PHILIPPINES						
65,000.000 PHILIPPINE GOVERNMENT INTERNAT 718286CA3 3.700% 03/01/2041 DD 03/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	95.7573	60,912.00	801.81	62,242.25		1,330.25
	95.7573	60,912.00	801.81	62,242.25	0.06	1,330.25
SAUDI ARABIA						
95,000.000 SAUDI GOVERNMENT INTERNAT 144A 80413TAC3 4.500% 10/26/2046 DD 10/26/16 HB5F20000302: P-SOLVE LNG CR SMA#1	95.7832	93,640.77	781.53	90,994.04		-2,646.73
	95.7832	93,640.77	781.53	90,994.04	0.09	-2,646.73
SPAIN						
130,000.000 SANTANDER ISSUANCES SAU 80281TAE8 5.179% 11/19/2025 DD 11/19/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.9403	129,637.72	785.50	131,222.39		1,584.67
	100.9403	129,637.72	785.50	131,222.39	0.13	1,584.67
UNITED KINGDOM						
245,000.000 BP CAPITAL MARKETS PLC 05565QDH8 3.723% 11/28/2028 DD 11/28/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.6079	246,424.13	841.55	248,939.36		2,515.23
	101.6079	246,424.13	841.55	248,939.36	0.25	2,515.23
UNITED STATES						

Asset and Accrual Detail - By Asset type

12/30/2016

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
0.000 TIME WARNER INC 00184AAG0 7.700% 05/01/2032 DD 04/08/02 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	1,093.01 1,093.01	0.00 0.00	 0.00	0.00 0.00
310,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	89.1032 89.1032	279,029.95 279,029.95	616.25 616.25	276,219.92 276,219.92	 0.27	-2,810.03 -2,810.03
225,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	96.6166 96.6166	221,227.93 221,227.93	1,300.23 1,300.23	217,387.35 217,387.35	 0.21	-3,840.58 -3,840.58
135,000.000 ABBVIE INC 00287YAV1 4.300% 05/14/2036 DD 05/12/16 HB5F20000302: P-SOLVE LNG CR SMA#1	95.2910 95.2910	127,733.00 127,733.00	768.75 768.75	128,642.85 128,642.85	 0.13	909.85 909.85
310,000.000 ALLEGHANY CORP 017175AD2 4.900% 09/15/2044 DD 09/09/14 HB5F20000302: P-SOLVE LNG CR SMA#1	96.5868 96.5868	310,970.91 310,970.91	4,472.33 4,472.33	299,419.08 299,419.08	 0.30	-11,551.83 -11,551.83
130,000.000 ALLSTATE CORP/THE 020002BC4 4.200% 12/15/2046 DD 12/08/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.1219 102.1219	129,279.40 129,279.40	357.97 357.97	132,758.47 132,758.47	 0.13	3,479.07 3,479.07
160,000.000 AMGEN INC 031162BK5 5.150% 11/15/2041 DD 11/10/11 HB5F20000302: P-SOLVE LNG CR SMA#1	105.7151 105.7151	186,778.55 186,778.55	1,052.89 1,052.89	169,144.16 169,144.16	 0.17	-17,634.39 -17,634.39
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	108.0870 108.0870	444,389.58 444,389.58	7,962.39 7,962.39	421,539.30 421,539.30	 0.42	-22,850.28 -22,850.28
160,000.000 APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	102.7322 102.7322	162,403.05 162,403.05	929.15 929.15	164,371.52 164,371.52	 0.16	1,968.47 1,968.47

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 BAXALTA INC 07177MAB9 4.000% 06/23/2025 DD 12/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.2921 100.2921	328,604.38 328,604.38	309.69 309.69	320,934.72 320,934.72	0.32	-7,669.66 -7,669.66
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	136.2190 136.2190	348,378.83 348,378.83	3,836.10 3,836.10	333,736.55 333,736.55	0.33	-14,642.28 -14,642.28
225,000.000 BOARDWALK PIPELINES LP 096630AE8 5.950% 06/01/2026 DD 05/16/16 HB5F20000302: P-SOLVE LNG CR SMA#1	108.6236 108.6236	247,347.61 247,347.61	1,116.80 1,116.80	244,403.10 244,403.10	0.24	-2,944.51 -2,944.51
340,000.000 BUCKEYE PARTNERS LP 118230AP6 5.600% 10/15/2044 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	101.2655 101.2655	321,159.98 321,159.98	4,043.34 4,043.34	344,302.70 344,302.70	0.34	23,142.72 23,142.72
220,000.000 BUNGE LTD FINANCE CORP 120568AX8 3.250% 08/15/2026 DD 08/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	96.0275 96.0275	220,758.55 220,758.55	2,711.95 2,711.95	211,260.50 211,260.50	0.21	-9,498.05 -9,498.05
140,000.000 CF INDUSTRIES INC 144A 12527GAH6 4.500% 12/01/2026 DD 11/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	98.2893 98.2893	137,142.72 137,142.72	706.62 706.62	137,605.02 137,605.02	0.14	462.30 462.30
275,000.000 CSX CORP 126408HG1 4.250% 11/01/2066 DD 10/18/16 HB5F20000302: P-SOLVE LNG CR SMA#1	91.2584 91.2584	274,318.25 274,318.25	2,388.00 2,388.00	250,960.60 250,960.60	0.25	-23,357.65 -23,357.65
200,000.000 CVS HEALTH CORP 126650CN8 5.125% 07/20/2045 DD 07/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	111.4447 111.4447	226,426.43 226,426.43	4,592.91 4,592.91	222,889.40 222,889.40	0.22	-3,537.03 -3,537.03
294,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 HB5F20000302: P-SOLVE LNG CR SMA#1	148.0650 148.0650	445,170.06 445,170.06	5,549.34 5,549.34	435,311.10 435,311.10	0.43	-9,858.96 -9,858.96

Asset and Accrual Detail - By Asset type

12/30/2016

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
200,000.000 CELGENE CORP 151020AU8 5.000% 08/15/2045 DD 08/12/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.9730 103.9730	218,610.24 218,610.24	3,788.45 3,788.45	207,946.00 207,946.00	0.21	-10,664.24 -10,664.24
165,000.000 CITIGROUP INC 172967KA8 4.450% 09/29/2027 DD 09/29/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.5846 101.5846	167,589.85 167,589.85	1,865.64 1,865.64	167,614.59 167,614.59	0.17	24.74 24.74
445,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: P-SOLVE LNG CR SMA#1	104.0665 104.0665	455,770.61 455,770.61	8,746.58 8,746.58	463,095.93 463,095.93	0.46	7,325.32 7,325.32
130,000.000 COMMONWEALTH EDISON CO 202795JJ0 3.650% 06/15/2046 DD 06/27/16 HB5F20000302: P-SOLVE LNG CR SMA#1	93.9762 93.9762	129,162.11 129,162.11	216.92 216.92	122,169.06 122,169.06	0.12	-6,993.05 -6,993.05
230,000.000 CONSOLIDATED EDISON CO OF NEW 209111FG3 4.500% 12/01/2045 DD 11/17/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.0357 106.0357	239,976.61 239,976.61	864.52 864.52	243,882.11 243,882.11	0.24	3,905.50 3,905.50
285,000.000 DTE ENERGY CO 233331AY3 2.850% 10/01/2026 DD 10/05/16 HB5F20000302: P-SOLVE LNG CR SMA#1	92.9004 92.9004	284,712.19 284,712.19	1,942.16 1,942.16	264,766.14 264,766.14	0.26	-19,946.05 -19,946.05
100,000.000 DTE ELECTRIC CO 23338VAF3 3.700% 06/01/2046 DD 05/17/16 HB5F20000302: P-SOLVE LNG CR SMA#1	96.1989 96.1989	100,960.65 100,960.65	299.33 299.33	96,198.90 96,198.90	0.10	-4,761.75 -4,761.75
100,000.000 DOW CHEMICAL CO/THE 260543CL5 4.625% 10/01/2044 DD 09/16/14 HB5F20000302: P-SOLVE LNG CR SMA#1	100.3432 100.3432	105,547.94 105,547.94	1,161.59 1,161.59	100,343.20 100,343.20	0.10	-5,204.74 -5,204.74
380,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	103.6231 103.6231	397,167.61 397,167.61	4,202.29 4,202.29	393,767.78 393,767.78	0.39	-3,399.83 -3,399.83

Asset and Accrual Detail - By Asset type

12/30/2016

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 ENERGY TRANSFER PARTNERS LP 29273RAJ8 7.500% 07/01/2038 DD 03/28/08 HB5F20000302: P-SOLVE LNG CR SMA#1	115.9466 115.9466	56,680.50 56,680.50	1,877.00 1,877.00	57,973.30 57,973.30	0.06	1,292.80 1,292.80
40,000.000 ENERGY TRANSFER PARTNERS LP 29273RAR0 6.500% 02/01/2042 DD 01/17/12 HB5F20000302: P-SOLVE LNG CR SMA#1	108.0369 108.0369	36,668.15 36,668.15	1,083.27 1,083.27	43,214.76 43,214.76	0.04	6,546.61 6,546.61
320,000.000 ENERGY TRANSFER PARTNERS LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	103.0627 103.0627	351,182.01 351,182.01	4,759.86 4,759.86	329,800.64 329,800.64	0.33	-21,381.37 -21,381.37
125,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBC6 5.100% 02/15/2045 DD 02/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	105.4649 105.4649	120,086.25 120,086.25	2,416.66 2,416.66	131,831.13 131,831.13	0.13	11,744.88 11,744.88
180,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: P-SOLVE LNG CR SMA#1	92.5854 92.5854	196,421.50 196,421.50	460.70 460.70	166,653.72 166,653.72	0.16	-29,767.78 -29,767.78
280,000.000 EXXON MOBIL CORP 30231GAW2 4.114% 03/01/2046 DD 03/03/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.4274 102.4274	282,938.71 282,938.71	3,835.44 3,835.44	286,796.72 286,796.72	0.28	3,858.01 3,858.01
255,000.000 FMR LLC 144A 30251BAC2 6.500% 12/14/2040 DD 07/06/10 HB5F20000302: P-SOLVE LNG CR SMA#1	123.1773 123.1773	320,216.43 320,216.43	802.08 802.08	314,102.12 314,102.12	0.31	-6,114.31 -6,114.31
145,000.000 FLORIDA POWER & LIGHT CO 341081FF9 4.125% 02/01/2042 DD 12/13/11 HB5F20000302: P-SOLVE LNG CR SMA#1	102.5710 102.5710	148,181.71 148,181.71	2,501.85 2,501.85	148,727.95 148,727.95	0.15	546.24 546.24
155,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: P-SOLVE LNG CR SMA#1	94.9407 94.9407	141,587.34 141,587.34	3,403.90 3,403.90	147,158.09 147,158.09	0.15	5,570.75 5,570.75

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	103.4671 103.4671	70,641.99 70,641.99	1,029.40 1,029.40	67,253.62 67,253.62	0.07	-3,388.37 -3,388.37
365,000.000 GILEAD SCIENCES INC 375558BK8 4.150% 03/01/2047 DD 09/20/16 HB5F20000302: P-SOLVE LNG CR SMA#1	94.9803 94.9803	365,340.60 365,340.60	4,249.91 4,249.91	346,678.10 346,678.10	0.34	-18,662.50 -18,662.50
65,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVR2 4.250% 10/21/2025 DD 10/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.5841 101.5841	64,796.78 64,796.78	539.42 539.42	66,029.67 66,029.67	0.07	1,232.89 1,232.89
185,000.000 GOLDMAN SACHS GROUP INC/THE 38145GAH3 3.500% 11/16/2026 DD 11/16/16 HB5F20000302: P-SOLVE LNG CR SMA#1	97.6985 97.6985	182,774.18 182,774.18	812.53 812.53	180,742.23 180,742.23	0.18	-2,031.95 -2,031.95
260,000.000 HSBC BANK USA NA/NEW YORK NY 4042Q1AA5 5.875% 11/01/2034 DD 10/25/04 HB5F20000302: P-SOLVE LNG CR SMA#1	116.4231 116.4231	312,416.94 312,416.94	2,545.76 2,545.76	302,700.06 302,700.06	0.30	-9,716.88 -9,716.88
120,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: P-SOLVE LNG CR SMA#1	116.5420 116.5420	142,479.02 142,479.02	2,242.19 2,242.19	139,850.40 139,850.40	0.14	-2,628.62 -2,628.62
170,000.000 WELLTOWER INC 42217KBF2 4.000% 06/01/2025 DD 05/26/15 HB5F20000302: P-SOLVE LNG CR SMA#1	102.1991 102.1991	172,677.70 172,677.70	562.62 562.62	173,738.47 173,738.47	0.17	1,060.77 1,060.77
360,000.000 HOME DEPOT INC/THE 437076BP6 3.500% 09/15/2056 DD 09/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	87.5349 87.5349	353,172.96 353,172.96	3,709.94 3,709.94	315,125.64 315,125.64	0.31	-38,047.32 -38,047.32
235,000.000 HOSPITALITY PROPERTIES TRUST 44106MAS1 4.650% 03/15/2024 DD 03/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	99.6684 99.6684	237,893.32 237,893.32	3,217.66 3,217.66	234,220.74 234,220.74	0.23	-3,672.58 -3,672.58

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
105,000.000 HOSPITALITY PROPERTIES TRUST 44106MAT9 4.500% 03/15/2025 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	97.4748 97.4748	106,464.17 106,464.17	1,389.82 1,389.82	102,348.54 102,348.54	0.10	-4,115.63 -4,115.63
315,000.000 HOST HOTELS & RESORTS LP 44107TAV8 4.000% 06/15/2025 DD 05/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.4920 98.4920	316,249.36 316,249.36	575.79 575.79	310,249.80 310,249.80	0.31	-5,999.56 -5,999.56
155,000.000 ILLINOIS ST 452151LF8 5.100% 06/01/2033 DD 06/12/03 HB5F20000302: P-SOLVE LNG CR SMA#1	88.4820 88.4820	155,116.10 155,116.10	658.75 658.75	137,147.10 137,147.10	0.14	-17,969.00 -17,969.00
80,000.000 INTEL CORP 458140AV2 4.100% 05/19/2046 DD 05/19/16 HB5F20000302: P-SOLVE LNG CR SMA#1	99.1177 99.1177	80,392.09 80,392.09	376.94 376.94	79,294.16 79,294.16	0.08	-1,097.93 -1,097.93
140,000.000 INTERNATIONAL PAPER CO 460146CK7 4.800% 06/15/2044 DD 06/10/14 HB5F20000302: P-SOLVE LNG CR SMA#1	99.3251 99.3251	137,896.40 137,896.40	314.30 314.30	139,055.14 139,055.14	0.14	1,158.74 1,158.74
380,000.000 JPMORGAN CHASE & CO 46625HMN7 3.900% 07/15/2025 DD 07/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	102.8279 102.8279	401,299.92 401,299.92	6,858.16 6,858.16	390,746.02 390,746.02	0.39	-10,553.90 -10,553.90
305,000.000 JOHNS HOPKINS HEALTH SYSTEM CO 478111AC1 3.837% 05/15/2046 DD 11/10/16 HB5F20000302: P-SOLVE LNG CR SMA#1	94.8268 94.8268	305,000.00 305,000.00	1,657.97 1,657.97	289,221.74 289,221.74	0.29	-15,778.26 -15,778.26
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	106.2596 106.2596	220,730.54 220,730.54	3,199.07 3,199.07	212,519.20 212,519.20	0.21	-8,211.34 -8,211.34
140,000.000 KLA-TENCOR CORP 482480AF7 5.650% 11/01/2034 DD 11/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	104.4669 104.4669	141,059.86 141,059.86	1,311.35 1,311.35	146,253.66 146,253.66	0.14	5,193.80 5,193.80

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
125,000.000 KENTUCKY UTILITIES CO 491674BL0 4.375% 10/01/2045 DD 09/28/15 HB5F20000302: P-SOLVE LNG CR SMA#1	104.1872 104.1872	132,155.63 132,155.63	1,368.60 1,368.60	130,234.00 130,234.00	0.13	-1,921.63 -1,921.63
185,000.000 KINDER MORGAN ENERGY PARTNERS 494550BD7 6.500% 09/01/2039 DD 09/16/09 HB5F20000302: P-SOLVE LNG CR SMA#1	109.7949 109.7949	209,154.14 209,154.14	4,008.46 4,008.46	203,120.57 203,120.57	0.20	-6,033.57 -6,033.57
245,000.000 LINCOLN NATIONAL CORP 534187BA6 7.000% 06/15/2040 DD 06/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	126.2553 126.2553	323,937.96 323,937.96	783.70 783.70	309,325.49 309,325.49	0.31	-14,612.47 -14,612.47
110,000.000 MARATHON PETROLEUM CORP 56585AAM4 5.850% 12/15/2045 DD 12/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.3995 99.3995	109,725.24 109,725.24	294.10 294.10	109,339.45 109,339.45	0.11	-385.79 -385.79
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	114.5816 114.5816	39,901.90 39,901.90	1,073.38 1,073.38	40,103.56 40,103.56	0.04	201.66 201.66
25,000.000 MEDTRONIC INC 585055BT2 4.375% 03/15/2035 DD 03/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	105.7928 105.7928	26,212.65 26,212.65	324.11 324.11	26,448.20 26,448.20	0.03	235.55 235.55
130,000.000 MICROSOFT CORP 594918BT0 3.700% 08/08/2046 DD 08/08/16 HB5F20000302: P-SOLVE LNG CR SMA#1	94.1465 94.1465	130,044.56 130,044.56	1,918.36 1,918.36	122,390.45 122,390.45	0.12	-7,654.11 -7,654.11
160,000.000 MOSAIC CO/THE 61945CAE3 5.625% 11/15/2043 DD 11/13/13 HB5F20000302: P-SOLVE LNG CR SMA#1	96.3695 96.3695	153,652.52 153,652.52	1,149.89 1,149.89	154,191.20 154,191.20	0.15	538.68 538.68
130,000.000 MOTOROLA SOLUTIONS INC 620076BE8 5.500% 09/01/2044 DD 08/19/14 HB5F20000302: P-SOLVE LNG CR SMA#1	95.6038 95.6038	138,226.88 138,226.88	2,383.28 2,383.28	124,284.94 124,284.94	0.12	-13,941.94 -13,941.94

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
230,000.000 NATIONWIDE FINANCIAL SERV 144A 638612AL5 5.300% 11/18/2044 DD 11/20/14 HB5F20000302: P-SOLVE LNG CR SMA#1	104.1347	246,089.15	1,456.05	239,509.81	0.24	-6,579.34
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	109.6350	164,468.29	389.81	142,525.50	0.14	-21,942.79
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	120.7030	158,026.46	2,754.21	144,843.60	0.14	-13,182.86
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	126.3250	394,764.92	775.20	372,658.75	0.37	-22,106.17
215,000.000 NEWELL BRANDS INC 651229AY2 5.500% 04/01/2046 DD 03/30/16 HB5F20000302: P-SOLVE LNG CR SMA#1	114.8026	251,216.43	2,948.47	246,825.59	0.24	-4,390.84
240,000.000 NIKE INC 654106AG8 3.375% 11/01/2046 DD 10/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	90.3023	225,696.12	1,578.53	216,725.52	0.21	-8,970.60
225,000.000 NOVARTIS CAPITAL CORP 66989HAK4 4.000% 11/20/2045 DD 11/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.9186	228,026.27	1,024.89	227,066.85	0.22	-959.42
120,000.000 ORACLE CORP 68389XAE5 6.500% 04/15/2038 DD 04/09/08 HB5F20000302: P-SOLVE LNG CR SMA#1	130.6587	155,147.06	1,665.14	156,790.44	0.15	1,643.38
239,000.000 PACIFIC LIFECORP 144A 694476AD4 5.125% 01/30/2043 DD 01/22/13 HB5F20000302: P-SOLVE LNG CR SMA#1	102.2131	247,364.53	5,173.87	244,289.31	0.24	-3,075.22

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
165,000.000 PACIFICORP 695114CG1 6.250% 10/15/2037 DD 10/03/07 HB5F20000302: P-SOLVE LNG CR SMA#1	129.5353	210,237.80	2,194.65	213,733.25	0.21	3,495.45
125,000.000 PEPSICO INC 713448DP0 3.450% 10/06/2046 DD 10/06/16 HB5F20000302: P-SOLVE LNG CR SMA#1	91.0987	117,523.29	1,020.55	113,873.38	0.11	-3,649.91
60,000.000 PFIZER INC 717081ED1 4.125% 12/15/2046 DD 11/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.7262	59,896.01	274.85	61,035.72	0.06	1,139.71
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	110.7030	350,758.01	3,571.14	321,038.70	0.32	-29,719.31
185,000.000 PROTECTIVE LIFE CORP 743674AY9 8.450% 10/15/2039 DD 10/09/09 HB5F20000302: P-SOLVE LNG CR SMA#1	132.4739	265,842.03	3,319.56	245,076.72	0.24	-20,765.31
85,000.000 PUBLIC SERVICE ELECTRIC & GAS 74456QAZ9 3.950% 05/01/2042 DD 05/11/12 HB5F20000302: P-SOLVE LNG CR SMA#1	99.8342	94,547.88	559.83	84,859.07	0.08	-9,688.81
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	130.4130	345,304.77	2,557.65	326,032.50	0.32	-19,272.27
335,000.000 SOUTHERN CALIFORNIA EDISON CO 842400FZ1 4.650% 10/01/2043 DD 10/02/13 HB5F20000302: P-SOLVE LNG CR SMA#1	110.2704	399,413.81	3,894.66	369,405.84	0.36	-30,007.97
310,000.000 SOUTHWESTERN PUBLIC SERVICE CO 845743BN2 4.500% 08/15/2041 DD 08/10/11 HB5F20000302: P-SOLVE LNG CR SMA#1	105.7322	334,104.81	5,288.66	327,769.82	0.32	-6,334.99

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
250,000.000 STRYKER CORP 863667AJ0 4.625% 03/15/2046 DD 03/10/16 HB5F20000302: P-SOLVE LNG CR SMA#1	101.9677 101.9677	253,751.91 253,751.91	3,404.48 3,404.48	254,919.25 254,919.25	0.25	1,167.34 1,167.34
475,000.000 TEACHERS INSURANCE & ANNU 144A 878091BD8 4.900% 09/15/2044 DD 09/18/14 HB5F20000302: P-SOLVE LNG CR SMA#1	108.1757 108.1757	516,406.77 516,406.77	6,853.31 6,853.31	513,834.58 513,834.58	0.51	-2,572.19 -2,572.19
120,000.000 TIME WARNER CABLE LLC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: P-SOLVE LNG CR SMA#1	113.2052 113.2052	145,615.71 145,615.71	1,309.93 1,309.93	135,846.24 135,846.24	0.13	-9,769.47 -9,769.47
340,000.000 21ST CENTURY FOX AMERICA INC 90131HBF1 6.200% 12/15/2034 DD 12/03/04 HB5F20000302: P-SOLVE LNG CR SMA#1	117.4780 117.4780	388,831.69 388,831.69	963.39 963.39	399,425.20 399,425.20	0.39	10,593.51 10,593.51
60,000.000 UNITED PARCEL SERVICE INC 911312AZ9 3.400% 11/15/2046 DD 10/24/16 HB5F20000302: P-SOLVE LNG CR SMA#1	92.1815 92.1815	59,475.87 59,475.87	383.82 383.82	55,308.90 55,308.90	0.05	-4,166.97 -4,166.97
1,060,000.000 U S TREASURY BOND 912810RT7 2.250% 08/15/2046 DD 08/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	84.0820 84.0820	881,621.20 881,621.20	9,008.56 9,008.56	891,269.20 891,269.20	0.88	9,648.00 9,648.00
665,000.000 U S TREASURY NOTE 912828U24 2.000% 11/15/2026 DD 11/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	96.2148 96.2148	638,246.01 638,246.01	1,726.80 1,726.80	639,828.42 639,828.42	0.63	1,582.41 1,582.41
245,000.000 UNITED TECHNOLOGIES CORP 913017CJ6 3.750% 11/01/2046 DD 11/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	95.1687 95.1687	241,199.59 241,199.59	1,531.31 1,531.31	233,163.32 233,163.32	0.23	-8,036.27 -8,036.27
310,000.000 UNITEDHEALTH GROUP INC 91324PCR1 4.750% 07/15/2045 DD 07/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.1618 110.1618	327,736.10 327,736.10	6,810.67 6,810.67	341,501.58 341,501.58	0.34	13,765.48 13,765.48

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
310,000.000 UNIV OF CALIFORNIA CA REVENUES 91412GXY6 4.131% 05/15/2045 DD 03/25/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.3100 99.3100	322,933.92 322,933.92	1,636.14 1,636.14	307,861.00 307,861.00	0.30	-15,072.92 -15,072.92
305,000.000 VENTAS REALTY LP 92277GAJ6 3.250% 10/15/2026 DD 09/21/16 HB5F20000302: P-SOLVE LNG CR SMA#1	94.8783 94.8783	301,277.88 301,277.88	2,757.02 2,757.02	289,378.82 289,378.82	0.29	-11,899.06 -11,899.06
540,000.000 VERIZON COMMUNICATIONS INC 92343VCQ5 4.400% 11/01/2034 DD 10/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.6986 98.6986	539,243.85 539,243.85	3,964.00 3,964.00	532,972.44 532,972.44	0.53	-6,271.41 -6,271.41
275,000.000 VIRGINIA ELECTRIC & POWER CO 927804FE9 6.350% 11/30/2037 DD 12/04/07 HB5F20000302: P-SOLVE LNG CR SMA#1	128.7979 128.7979	356,744.18 356,744.18	1,504.49 1,504.49	354,194.23 354,194.23	0.35	-2,549.95 -2,549.95
235,000.000 WAL-MART STORES INC 931142DQ3 4.300% 04/22/2044 DD 04/22/14 HB5F20000302: P-SOLVE LNG CR SMA#1	105.5274 105.5274	258,060.82 258,060.82	1,955.66 1,955.66	247,989.39 247,989.39	0.24	-10,071.43 -10,071.43
115,000.000 WELLS FARGO & CO 94974BGK0 3.900% 05/01/2045 DD 04/30/15 HB5F20000302: P-SOLVE LNG CR SMA#1	94.8507 94.8507	106,543.34 106,543.34	751.06 751.06	109,078.31 109,078.31	0.11	2,534.97 2,534.97
420,000.000 WELLS FARGO & CO 94974BGL8 4.300% 07/22/2027 DD 07/22/15 HB5F20000302: P-SOLVE LNG CR SMA#1	102.8574 102.8574	421,899.93 421,899.93	8,010.85 8,010.85	432,001.08 432,001.08	0.43	10,101.15 10,101.15
60,000.000 WILLIAMS PARTNERS LP 96949LAB1 4.000% 09/15/2025 DD 03/03/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.8779 98.8779	60,199.23 60,199.23	694.77 694.77	59,326.74 59,326.74	0.06	-872.49 -872.49
60,000.000 XYLEM INC/NY 98419MAJ9 3.250% 11/01/2026 DD 10/11/16 HB5F20000302: P-SOLVE LNG CR SMA#1	97.1051 97.1051	59,878.86 59,878.86	435.08 435.08	58,263.06 58,263.06	0.06	-1,615.80 -1,615.80

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
3,554,390.603 DELAWARE EXTND DURATION BD-I 245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.2600 6.2600	23,233,583.89 23,233,583.89	22,378.01 22,378.01	22,250,485.17 22,250,485.17		-983,098.72 -983,098.72
65,606.000 ISHARES 10+ YEAR CREDIT BOND 464289511 HB5F20000002: P-SOLVE LONG CREDIT	58.7000 58.7000	3,707,804.60 3,707,804.60	0.00 0.00	3,851,072.20 3,851,072.20		143,267.60 143,267.60
1,970,809.202 PIMCO LONG-TERM CREDIT-INST 72201P647 HB5F20000002: P-SOLVE LONG CREDIT	11.4000 11.4000	24,415,577.22 24,415,577.22	101,573.90 101,573.90	22,467,224.90 22,467,224.90		-1,948,352.32 -1,948,352.32
2,145,996.645 VANGUARD L/T INVEST GR-ADM 922031778 HB5F20000002: P-SOLVE LONG CREDIT	10.0600 10.0600	22,152,751.76 22,152,751.76	77,459.78 77,459.78	21,588,726.25 21,588,726.25		-564,025.51 -564,025.51
38,944.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: P-SOLVE LONG CREDIT	89.3500 89.3500	3,553,044.11 3,553,044.11	0.00 0.00	3,479,646.40 3,479,646.40		-73,397.71 -73,397.71
SUBTOTAL UNITED STATES		100,384,849.08	432,152.17	96,396,917.68		-3,987,931.40
		100,384,849.08	432,152.17	96,396,917.68	95.25	-3,987,931.40
URUGUAY						
60,000.000 URUGUAY GOVERNMENT INTERNATION 760942BA9 5.100% 06/18/2050 DD 06/18/14 HB5F20000302: P-SOLVE LNG CR SMA#1	90.0000 90.0000	54,003.22 54,003.22	115.22 115.22	54,000.00 54,000.00		-3.22 -3.22
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		104,446,859.44	472,591.17	100,391,979.39		-4,054,880.05
		104,446,859.44	472,591.17	100,391,979.39	99.19	-4,054,880.05
TOTAL FIXED INCOME SECURITIES		104,446,859.44	472,591.17	100,391,979.39	99.19	-4,054,880.05
TOTAL ASSETS - BASE:		105,277,514.07	472,919.05	101,222,634.02	100.01	-4,054,880.05
NET ASSETS - BASE:				101,695,553.07		

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		-4,435.12	0.00	-4,435.12		0.00
		-4,435.12	0.00	-4,435.12	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-1,303.34	0.00	-1,303.34		0.00
		-1,303.34	0.00	-1,303.34	0.00	0.00
SERVICE FEE PAYABLE - CLASS A		-9,632.40	0.00	-9,632.40		0.00
		-9,632.40	0.00	-9,632.40	-0.01	0.00
5,920,853.680 BLACKROCK LIQ TREAS TR INSTL	100.0000	5,920,853.68	2,051.93	5,920,853.68		0.00
996229704 FD 62	100.0000	5,920,853.68	2,051.93	5,920,853.68	7.83	0.00
3,080,000.000 U S TREASURY BILL	99.2465	3,054,983.58	0.00	3,056,792.20		1,808.62
912796LB3 0.000% 12/07/2017 DD 12/08/16	99.2465	3,054,983.58	0.00	3,056,792.20	4.04	1,808.62
SUBTOTAL UNITED STATES		8,960,466.40	2,051.93	8,962,275.02		1,808.62
		8,960,466.40	2,051.93	8,962,275.02	11.85	1,808.62
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		8,960,466.40	2,051.93	8,962,275.02		1,808.62
		8,960,466.40	2,051.93	8,962,275.02	11.85	1,808.62
TOTAL CASH & CASH EQUIVALENTS		8,960,466.40	2,051.93	8,962,275.02	11.85	1,808.62

FIXED INCOME SECURITIES

U.S. DOLLAR

UNITED STATES

Asset and Accrual Detail - By Asset type

12/30/2016

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
1,940,000.000 U S TREASURY BD PRIN STRIP 912803BJ1 0.000% 11/15/2026 DD 11/15/96	78.1055 78.1055	1,640,718.96 1,640,718.96	0.00 0.00	1,515,246.70 1,515,246.70	 2.00	 -125,472.26
254,557.994 EATON VANCE FLOAT RATE-I 277911491	8.9500 8.9500	2,278,283.19 2,278,283.19	7,848.07 7,848.07	2,278,294.05 2,278,294.05	 3.01	 10.86
25,962.535 FIAM GROUP TR FOR EMPLOYEE 30258W758 BENEFIT PLANS	57.8400 57.8400	1,315,028.75 1,315,028.75	0.00 0.00	1,501,673.02 1,501,673.02	 1.99	 186,644.27
195,209.291 FIDELITY TOTAL BOND FUND-TB 31617K881	10.5200 10.5200	2,086,801.65 2,086,801.65	5,759.90 5,759.90	2,053,601.74 2,053,601.74	 2.72	 -33,199.91
187,987.023 TCW CORE FXD INCM-I 87234N401	10.8800 10.8800	2,109,986.87 2,109,986.87	0.00 0.00	2,045,298.81 2,045,298.81	 2.70	 -64,688.06
61,215.000 VANGUARD TOTAL BOND MARKET 921937835	80.7900 80.7900	5,116,672.91 5,116,672.91	0.00 0.00	4,945,559.85 4,945,559.85	 6.54	 -171,113.06
SUBTOTAL UNITED STATES		14,547,492.33	13,607.97	14,339,674.17		-207,818.16
		14,547,492.33	13,607.97	14,339,674.17	18.96	-207,818.16
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		14,547,492.33	13,607.97	14,339,674.17		-207,818.16
		14,547,492.33	13,607.97	14,339,674.17	18.96	-207,818.16
TOTAL FIXED INCOME SECURITIES		14,547,492.33	13,607.97	14,339,674.17	18.96	-207,818.16
EQUITY						
U.S. DOLLAR						
EMERGING MARKET GEOGRAPHIC FOCUS						

Asset and Accrual Detail - By Asset type

12/30/2016

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
90,125.127 HARDING LOEVNER INST EMG M-I 412295701	16.8600 16.8600	1,519,668.29 1,519,668.29	0.00 0.00	1,519,509.64 1,519,509.64	 2.01	-158.65 -158.65
EUROPE ALL INC UK GEOGRAPHIC FOCUS						
56,482.000 ISHARES CURRENCY HEDGED MSCI 46434V639	26.6000 26.6000	1,497,909.86 1,497,909.86	9,558.39 9,558.39	1,502,421.20 1,502,421.20	 1.99	4,511.34 4,511.34
GLOBAL FUNDS GEOGRAPHIC FOCUS						
136,749.523 DODGE & COX INTL STOCK FUND 256206103	38.1000 38.1000	5,531,350.35 5,531,350.35	0.00 0.00	5,210,156.83 5,210,156.83	 6.89	-321,193.52 -321,193.52
150,655.000 ISHARES CORE INTL STOCK ETF 46432F834	50.4900 50.4900	7,823,996.53 7,823,996.53	0.00 0.00	7,606,570.95 7,606,570.95	 10.06	-217,425.58 -217,425.58
413,673.550 LAZARD INTER STRAT EQ-INST 52106N590	12.4400 12.4400	5,967,025.08 5,967,025.08	0.00 0.00	5,146,098.96 5,146,098.96	 6.80	-820,926.12 -820,926.12
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		19,322,371.96	0.00	17,962,826.74	23.75	-1,359,545.22
		19,322,371.96	0.00	17,962,826.74		-1,359,545.22
JAPAN						
30,406.000 WISDOMTREE JAPAN HEDGED EQ 97717W851	49.5400 49.5400	1,193,807.97 1,193,807.97	0.00 0.00	1,506,313.24 1,506,313.24	 1.99	312,505.27 312,505.27
UNITED STATES						
11,510.000 ISHARES CORE S&P SMALL-CAP E 464287804	137.5200 137.5200	1,514,110.32 1,514,110.32	0.00 0.00	1,582,855.20 1,582,855.20	 2.09	68,744.88 68,744.88

Asset and Accrual Detail - By Asset type

12/30/2016

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
242,638.027 PIONEER-DYNAMIC CREDIT-Y 72388E308	9.3300 9.3300	2,340,445.69 2,340,445.69	52,623.64 52,623.64	2,263,812.79 2,263,812.79	 2.99	 -76,632.90
318,029.701 BOSTON PART ALL CAP VAL-INST 749255139	23.4800 23.4800	7,256,641.24 7,256,641.24	0.00 0.00	7,467,337.38 7,467,337.38	 9.87	 210,696.14
242,305.000 SCHWAB US BROAD MARKET ETF 808524102	54.1800 54.1800	11,679,055.13 11,679,055.13	0.00 0.00	13,128,084.90 13,128,084.90	 17.36	 1,449,029.77
20,194.000 VANGUARD TOTAL STOCK MKT ETF 922908769	115.3200 115.3200	2,238,198.05 2,238,198.05	0.00 0.00	2,328,772.08 2,328,772.08	 3.08	 90,574.03
155,467.461 INVESCO BALANCED RISK 99VVA3K01 ALLOCATION FUND COLLECTIVE	19.7200 19.7200	2,804,700.72 2,804,700.72	0.00 0.00	3,065,818.33 3,065,818.33	 4.05	 261,117.61
SUBTOTAL UNITED STATES		27,833,151.15	52,623.64	29,836,680.68		2,003,529.53
		27,833,151.15	52,623.64	29,836,680.68	39.44	2,003,529.53
TOTAL EQUITY U.S. DOLLAR		51,366,909.23	62,182.03	52,327,751.50		960,842.27
		51,366,909.23	62,182.03	52,327,751.50	69.18	960,842.27
TOTAL EQUITY		51,366,909.23	62,182.03	52,327,751.50	69.18	960,842.27
TOTAL ASSETS - BASE:		74,874,867.96	77,841.93	75,629,700.69	99.99	754,832.73
NET ASSETS - BASE:				75,707,542.62		



As of: December 30, 2016

View Date: February 16, 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									
EGYPTIAN POUND									
							Exchange Rate:	18.130000	
EGP	EGYPTIAN POUND								
		63,633.880	Local	1.000000	63,633.88	1.000000	63,633.88	0.00	100.00
			Base	0.065574	4,172.71	0.055157	3,509.87	-662.84	100.00
EGYPTIAN POUND Total									
		63,633.880	Local		63,633.88		63,633.88	0.00	100.00
			Base		4,172.71		3,509.87	-662.84	100.00
CASH Total									
		63,633.880	Base		4,172.71		3,509.87	-662.84	100.00

Holdings

QS EMERGING MKTS FD LIQ TRUST

QS INVESTORS LLC

FUND: 0993



STATE STREET

As of: December 30, 2016

View Date: February 16, 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		63,633.880	Base	4,172.71		3,509.87	-662.84	100.00



As of: December 30, 2016

View Date: February 16, 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: 0.949983

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
-0.690	Local	1.000000	-0.69	1.000000	-0.69	0.00	0.00	0.00
	Base	1.043478	-0.72	1.052650	-0.73	-0.01	0.00	0.00

INTERNATIONAL Total

-0.690	Local		-0.69		-0.69	0.00	0.00	0.00
	Base		-0.72		-0.73	-0.01	0.00	0.00

EURO CURRENCY Total

-0.690	Local		-0.69		-0.69	0.00	0.00	0.00
	Base		-0.72		-0.73	-0.01	0.00	0.00

MEXICAN PESO

Exchange Rate: 20.729650

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	100.00	100.00
	Base	0.000000	0.00	0.048240	0.00	0.00	0.00	0.00

MEXICAN PESO Total

0.070	Local		0.07		0.07	0.00	100.00	100.00
	Base		0.00		0.00	0.00	0.00	0.00

POUND STERLING

Exchange Rate: 0.811425

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
62,457.770	Local	1.000000	62,457.77	1.000000	62,457.77	0.00	3.02	3.02
	Base	1.227400	76,660.69	1.232400	76,972.94	312.25	0.09	0.09

POUND STERLING Total

62,457.770	Local		62,457.77		62,457.77	0.00	3.02	3.02
	Base		76,660.69		76,972.94	312.25	0.09	0.09

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: December 30, 2016

View Date: February 16, 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 Total								
		62,457.150	Base	76,659.97		76,972.21	312.24	0.09

CASH EQUIVALENT

US DOLLAR							Exchange Rate:	1.000000
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7839989D1	SSC GOVERNMENT MM GVMXX				0.420351	31 Dec 2030		
		7,180,963.860	Local	7,180,963.86	100.000000	7,180,963.86	0.00	10.20
			Base	7,180,963.86	100.000000	7,180,963.86	0.00	8.76

US DOLLAR Total								
		7,180,963.860	Local	7,180,963.86		7,180,963.86	0.00	10.20
			Base	7,180,963.86		7,180,963.86	0.00	8.76

CASH EQUIVALENT Total								
		7,180,963.860	Base	7,180,963.86		7,180,963.86	0.00	8.76

EQUITY

US DOLLAR							Exchange Rate:	1.000000
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996HWM907	SWAP CITIBANK COC SWAP CASH COLLATERAL USD							
		260,000.000	Local	260,000.00	1.000000	260,000.00	0.00	0.37
			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	0.36
			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	0.72
			Base	510,000.00		510,000.00	0.00	0.62

EQUITY Total								
		510,000.000	Base	510,000.00		510,000.00	0.00	0.62

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: December 30, 2016

View Date: February 16, 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: 15.868000

ACIQ5S21	REPUBLIC OF ARGENTINA UNSECURED 10/21 18.2				18.2	03 Oct 2021		
	19,665,000.000	Local	103.200390	20,294,356.72	102.003400	20,058,968.61	-235,388.11	100.00
		Base	6.812322	1,339,643.21	6.428246	1,264,114.48	-75,528.73	1.54

ARGENTINE PESO Total

	19,665,000.000	Local		20,294,356.72		20,058,968.61	-235,388.11	100.00
		Base		1,339,643.21		1,264,114.48	-75,528.73	1.54

BRAZILIAN REAL

Exchange Rate: 3.254700

ACIQ3LV5	NOTA DO TESOURO NACIONAL NOTES 01/27 10				10.0	01 Jan 2027		
	3,710,000.000	Local	92.344845	3,425,993.75	92.289100	3,423,925.61	-2,068.14	100.00
		Base	28.848389	1,070,275.24	28.355640	1,051,994.23	-18,281.01	1.28

BRAZILIAN REAL Total

	3,710,000.000	Local		3,425,993.75		3,423,925.61	-2,068.14	100.00
		Base		1,070,275.24		1,051,994.23	-18,281.01	1.28

EURO CURRENCY

Exchange Rate: 0.949983

INTERNATIONAL

B1H0JZII3	NEWGATE FUNDING PLC NGATE 2006 3X MB REGS				0.06	01 Dec 2050		
	1,406,609.700	Local	84.268490	1,185,328.76	87.473200	1,230,406.52	45,077.76	19.35
Original Face:	1,500,000.000	Base	94.271788	1,326,036.12	92.078700	1,295,187.93	-30,848.19	1.58

INTERNATIONAL Total

	1,406,609.700	Local		1,185,328.76		1,230,406.52	45,077.76	19.35
Original Face:	1,500,000.000	Base		1,326,036.12		1,295,187.93	-30,848.19	1.58

EURO CURRENCY Total

	1,406,609.700	Local		1,185,328.76		1,230,406.52	45,077.76	19.35
Original Face:	1,500,000.000	Base		1,326,036.12		1,295,187.93	-30,848.19	1.58

& 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: December 30, 2016

View Date: February 16, 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
POUND STERLING							Exchange Rate:	0.811425
B1L0C7I17	RMAC SECURITIES PLC RMACS 2006 NS4X M1A REGS				0.64563	12 Jun 2044		
		2,314,790.240	Local 88.222206	2,042,159.01	86.672600	2,006,288.89	-35,870.12	96.98
Original Face:		3,000,000.000	Base 135.780919	3,143,043.47	106.815294	2,472,550.01	-670,493.46	3.02
POUND STERLING Total								
		2,314,790.240	Local	2,042,159.01		2,006,288.89	-35,870.12	96.98
Original Face:		3,000,000.000	Base	3,143,043.47		2,472,550.01	-670,493.46	3.02
US DOLLAR							Exchange Rate:	1.000000
00437NAC6	ACCREDITED MORTGAGE LOAN TRUST ACCR 2006 2 A3				0.90611	25 Sep 2036		
		104,448.760	Local 98.740962	103,133.71	99.587530	104,017.94	884.23	0.15
Original Face:		970,000.000	Base 98.740962	103,133.71	99.587530	104,017.94	884.23	0.13
14068PAG9	CAPSUGEL HLDGS US INC TERM LOAN					31 Jul 2021		
		1,538,375.000	Local 99.774481	1,534,905.67	100.142900	1,540,573.34	5,667.67	2.19
			Base 99.774481	1,534,905.67	100.142900	1,540,573.34	5,667.67	1.88
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
		115,000.000	Local 98.020713	112,723.82	97.500000	112,125.00	-598.82	0.16
			Base 98.020713	112,723.82	97.500000	112,125.00	-598.82	0.14
165167CQ8	CHESAPEAKE ENERGY CORP SECURED 144A 12/22 8				8.0	15 Dec 2022		
		1,220,000.000	Local 100.089138	1,221,087.48	107.875000	1,316,075.00	94,987.52	1.87
			Base 100.089138	1,221,087.48	107.875000	1,316,075.00	94,987.52	1.61
16516FAF6	CHESAPEAKE ENERGY CORP TERM LOAN					23 Aug 2021		
		1,120,000.000	Local 103.502065	1,159,223.13	108.708300	1,217,532.96	58,309.83	1.73
			Base 103.502065	1,159,223.13	108.708300	1,217,532.96	58,309.83	1.49
20173QAH4	GCCFC COMMERCIAL MORTGAGE TRUS GCCFC 2007 GG9 AJ				5.505	10 Mar 2039		
		385,000.000	Local 92.068595	354,464.09	94.500000	363,825.00	9,360.91	0.52
Original Face:		385,000.000	Base 92.068595	354,464.09	94.500000	363,825.00	9,360.91	0.44
25272KAK9	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/26 6.02				6.02	15 Jun 2026		
		630,000.000	Local 99.954086	629,710.74	108.329600	682,476.48	52,765.74	0.97
			Base 99.954086	629,710.74	108.329600	682,476.48	52,765.74	0.83

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STATE STREET

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25272KAR4	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/46 8.35				8.35	15 Jul 2046		
		255,000.000	Local 99.920365	254,796.93	123.128800	313,978.44	59,181.51	0.45
			Base 99.920365	254,796.93	123.128800	313,978.44	59,181.51	0.38
25380WAE6	DIGICEL GROUP LTD SR UNSECURED 144A 09/20 8.25				8.25	30 Sep 2020		
		540,000.000	Local 90.429728	488,320.53	85.797000	463,303.80	-25,016.73	0.66
			Base 90.429728	488,320.53	85.797000	463,303.80	-25,016.73	0.57
25380WAF3	DIGICEL GROUP LTD SR UNSECURED 144A 04/22 7.125				7.125	01 Apr 2022		
		595,000.000	Local 83.312955	495,712.08	77.574000	461,565.30	-34,146.78	0.66
			Base 83.312955	495,712.08	77.574000	461,565.30	-34,146.78	0.56
30289HAG6	FREMF MORTGAGE TRUST FREMF 2016 K55 C 144A				4.293729	25 Apr 2049		
		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
30290XAQ6	FREMF MORTGAGE TRUST FREMF 2013 K24 C 144A				3.50156	25 Nov 2045		
		1,000,000.000	Local 94.803235	948,032.35	95.889720	958,897.20	10,864.85	1.36
Original Face:		1,000,000.000	Base 94.803235	948,032.35	95.889720	958,897.20	10,864.85	1.17
30291XAG7	FREMF MORTGAGE TRUST FREMF 2014 K715 C 144A				4.267397	25 Feb 2046		
		870,000.000	Local 100.684766	875,957.46	98.610120	857,908.04	-18,049.42	1.22
Original Face:		870,000.000	Base 100.684766	875,957.46	98.610120	857,908.04	-18,049.42	1.05
30292KAQ2	FREMF MORTGAGE TRUST FREMF 2014 K717 C 144A				3.753586	25 Nov 2047		
		835,000.000	Local 98.320389	820,975.25	95.857180	800,407.45	-20,567.80	1.14
Original Face:		835,000.000	Base 98.320389	820,975.25	95.857180	800,407.45	-20,567.80	0.98
30711XAH7	FANNIE MAE CAS CAS 2014 C02 2M2				3.35611	25 May 2024		
		2,500,000.000	Local 91.625524	2,290,638.09	98.749990	2,468,749.75	178,111.66	3.51
Original Face:		2,500,000.000	Base 91.625524	2,290,638.09	98.749990	2,468,749.75	178,111.66	3.01
30711XDA9	FANNIE MAE CAS CAS 2016 C04 1M2				4.842	25 Jan 2029		
		710,000.000	Local 100.000000	710,000.00	103.447000	734,473.70	24,473.70	1.04
Original Face:		710,000.000	Base 100.000000	710,000.00	103.447000	734,473.70	24,473.70	0.90
3137BSPY3	FHLMC MULTIFAMILY STRUCTURED P FHMS K723 X1				0.9566	25 Aug 2023		
		20,562,294.260	Local 5.276810	1,085,033.13	5.157900	1,060,582.58	-24,450.55	1.51
Original Face:		20,565,000.000	Base 5.276810	1,085,033.13	5.157900	1,060,582.58	-24,450.55	1.29

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3137G0AY5	FREDDIE MAC STACR STACR 2014 DN2 M3					3.7994	25 Apr 2024		
	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
3137G0FW4	FREDDIE MAC STACR STACR 2015 DNA2 M3					4.65611	25 Dec 2027		
	850,000.000	Local	101.853538	865,755.07		104.915700	891,783.45	26,028.38	1.27
Original Face:	850,000.000	Base	101.853538	865,755.07		104.915700	891,783.45	26,028.38	1.09
3137G0JJ9	FREDDIE MAC STACR STACR 2016 HQA1 M3					7.10611	25 Sep 2028		
	410,000.000	Local	100.000000	410,000.00		114.973760	471,392.42	61,392.42	0.67
Original Face:	410,000.000	Base	100.000000	410,000.00		114.973760	471,392.42	61,392.42	0.58
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					5.40611	25 Oct 2028		
	1,685,000.000	Local	106.318852	1,791,472.65		106.596880	1,796,157.43	4,684.78	2.55
Original Face:	1,685,000.000	Base	106.318852	1,791,472.65		106.596880	1,796,157.43	4,684.78	2.19
3137G0KQ1	FREDDIE MAC STACR STACR 2016 DNA3 M3					5.58422	25 Dec 2028		
	855,000.000	Local	100.000000	855,000.00		108.057100	923,888.21	68,888.21	1.31
Original Face:	855,000.000	Base	100.000000	855,000.00		108.057100	923,888.21	68,888.21	1.13
32007UBR9	FIRST DATA CORP 2021 C NEW USD TERM LOAN						24 Mar 2021		
	1,100,000.000	Local	100.625000	1,106,875.00		100.937500	1,110,312.50	3,437.50	1.58
		Base	100.625000	1,106,875.00		100.937500	1,110,312.50	3,437.50	1.35
357081AE8	FREM F MORTGAGE TRUST FREMF 2015 K720 B 144A					3.505515	25 Jul 2022		
	2,000,000.000	Local	93.421263	1,868,425.26		97.087440	1,941,748.80	73,323.54	2.76
Original Face:	2,000,000.000	Base	93.421263	1,868,425.26		97.087440	1,941,748.80	73,323.54	2.37
428302AA1	HEXION INC SR SECURED 04/20 6.625					6.625	15 Apr 2020		
	1,205,000.000	Local	87.320437	1,052,211.26		88.500000	1,066,425.00	14,213.74	1.52
		Base	87.320437	1,052,211.26		88.500000	1,066,425.00	14,213.74	1.30
46642KAQ5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FRR1 B707 144A					2.009846	27 Jan 2047		
	910,000.000	Local	91.830347	835,656.16		92.164800	838,699.68	3,043.52	1.19
Original Face:	910,000.000	Base	91.830347	835,656.16		92.164800	838,699.68	3,043.52	1.02
50218NAA0	LSTAR SECURITIES INVESTMENT LT LSTRZ 2015 4 A1 144A					2.53267	01 Apr 2020		
	650,466.400	Local	99.879568	649,683.03		99.812500	649,246.78	-436.25	0.92
Original Face:	1,355,000.000	Base	99.879568	649,683.03		99.812500	649,246.78	-436.25	0.79

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50219JAA8	LSTAR SECURITIES INVESTMENT LT LSTRZ 2015 9 A1 144A				2.61672	01 Oct 2020			
		738,281.440	Local	99.586654	735,229.78	99.609370	735,397.49	167.71	1.04
Original Face:		870,000.000	Base	99.586654	735,229.78	99.609370	735,397.49	167.71	0.90
54910LAA7	LSTAR SECURITIES INVESTMENT LT LSTRZ 2015 8 A1 144A				2.61672	01 Aug 2020			
		655,833.030	Local	99.851256	654,857.52	99.242200	650,863.13	-3,994.39	0.92
Original Face:		915,000.000	Base	99.851256	654,857.52	99.242200	650,863.13	-3,994.39	0.79
56656UAH5	MARFRIG HOLDING EUROPE B COMPANY GUAR 144A 06/23 8				8.0	08 Jun 2023			
		465,000.000	Local	101.379041	471,412.54	103.510000	481,321.50	9,908.96	0.68
			Base	101.379041	471,412.54	103.510000	481,321.50	9,908.96	0.59
57643LQU3	MASTR ASSET BACKED SECURITIES MABS 2006 HE1 A4				1.04611	25 Jan 2036			
		1,528,675.410	Local	95.155943	1,454,625.50	96.809380	1,479,901.19	25,275.69	2.10
Original Face:		1,950,000.000	Base	95.155943	1,454,625.50	96.809380	1,479,901.19	25,275.69	1.81
59024UAC5	MERRILL LYNCH MORTGAGE INVESTO MLMI 2007 MLN1 A2B				0.93611	25 Mar 2037			
		161,661.870	Local	96.993806	156,802.00	99.713450	161,198.63	4,396.63	0.23
Original Face:		1,340,000.000	Base	96.993806	156,802.00	99.713450	161,198.63	4,396.63	0.20
61746WYU8	MORGAN STANLEY DEAN WITTER CAP MSDWC 2003 NC1 M1				2.33111	25 Nov 2032			
		1,656,579.390	Local	96.189936	1,593,462.66	96.365080	1,596,364.05	2,901.39	2.27
Original Face:		7,760,000.000	Base	96.189936	1,593,462.66	96.365080	1,596,364.05	2,901.39	1.95
67105VAL8	OHA CREDIT PARTNERS LTD OAKC 2013 9A D 144A				4.48122	20 Oct 2025			
		4,000,000.000	Local	97.083053	3,883,322.12	97.754700	3,910,188.00	26,865.88	5.56
Original Face:		4,000,000.000	Base	97.083053	3,883,322.12	97.754700	3,910,188.00	26,865.88	4.77
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75				5.75	20 Jan 2020			
		850,000.000	Local	92.083567	782,710.32	101.250000	860,625.00	77,914.68	1.22
			Base	92.083567	782,710.32	101.250000	860,625.00	77,914.68	1.05
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375	27 Jan 2021			
		275,000.000	Local	88.937124	244,577.09	97.800000	268,950.00	24,372.91	0.38
			Base	88.937124	244,577.09	97.800000	268,950.00	24,372.91	0.33
71647NAQ2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/26 8.75				8.75	23 May 2026			
		1,435,000.000	Local	106.559176	1,529,124.17	107.875000	1,548,006.25	18,882.08	2.20
			Base	106.559176	1,529,124.17	107.875000	1,548,006.25	18,882.08	1.89

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75008QAF3	RACKSPACE HOSTING INC TERM LOAN B						03 Nov 2023		
	460,000.000	Local		99.505735	457,726.38	101.050000	464,830.00	7,103.62	0.66
		Base		99.505735	457,726.38	101.050000	464,830.00	7,103.62	0.57
76113AAF8	RESIDENTIAL ASSET SECURITIES C RASC 2006 KS1 A4					1.05611	25 Feb 2036		
	144,666.740	Local		98.562869	142,587.69	99.081250	143,337.61	749.92	0.20
Original Face:	405,000.000	Base		98.562869	142,587.69	99.081250	143,337.61	749.92	0.17
91829KAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 10/20 6.375					6.375	15 Oct 2020		
	560,000.000	Local		95.024396	532,136.62	85.906000	481,073.60	-51,063.02	0.68
		Base		95.024396	532,136.62	85.906000	481,073.60	-51,063.02	0.59
92912EAC7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 08/18 6.75					6.75	15 Aug 2018		
	1,625,000.000	Local		99.895578	1,623,303.15	94.750000	1,539,687.50	-83,615.65	2.19
		Base		99.895578	1,623,303.15	94.750000	1,539,687.50	-83,615.65	1.88
92929LAP3	WMG ACQUISITION CORP TERM LOAN C						01 Nov 2023		
	820,000.000	Local		99.506849	815,956.16	100.675000	825,535.00	9,578.84	1.17
		Base		99.506849	815,956.16	100.675000	825,535.00	9,578.84	1.01
92977QAH1	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C27 AJ					5.825	15 Jul 2045		
	397,000.000	Local		97.818652	388,340.05	101.230000	401,883.10	13,543.05	0.57
Original Face:	397,000.000	Base		97.818652	388,340.05	101.230000	401,883.10	13,543.05	0.49
92978TAJ0	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C31 AJ					5.66	15 Apr 2047		
	1,665,000.000	Local		101.698355	1,693,277.61	100.887920	1,679,783.87	-13,493.74	2.39
Original Face:	1,665,000.000	Base		101.698355	1,693,277.61	100.887920	1,679,783.87	-13,493.74	2.05
P3772WAF9	BANCO DO BRASIL (CAYMAN) JR SUBORDINA REGS 06/49 VAR					9.0	29 Jun 2049		
	600,000.000	Local		91.298420	547,790.52	94.000000	564,000.00	16,209.48	0.80
		Base		91.298420	547,790.52	94.000000	564,000.00	16,209.48	0.69
US DOLLAR Total									
	60,683,282.300	Local			40,227,034.74		40,939,092.17	712,057.43	58.16
Original Face:	55,202,000.000	Base			40,227,034.74		40,939,092.17	712,057.43	49.96
FIXED INCOME Total									
	87,779,682.240	Base			47,106,032.78		47,022,938.82	-83,093.96	57.38

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Original Face: 59,702,000.000

SWAPS FIXED INCOME

EURO CURRENCY

Exchange Rate: 0.949983

FRANCE

99S0P8Y09	SP9N0375B CDS EUR R V 03MEVENT CDS BUY 20201220 CITI L				1.0	20 Dec 2020		
		0.000	Local	0.000000		0.00	-0.01	0.00
			Base	0.000000		0.00	-0.01	0.00
99S0SHU02	SP3A3JQMS CDS EUR R F 5.00000 CDS 20210620 CCP-ICE L				5.0	20 Jun 2021		
		0.000	Local	0.000000		0.00	-86.40	0.00
			Base	0.000000		0.00	-56.02	0.00
99S0T2XX9	SP3A3JQRS CDS EUR R F 1.00000 20210620 CITI CDS CCP-ICE L				1.0	20 Jun 2021		
		0.000	Local	0.000000		0.00	-1.69	0.00
			Base	0.000000		0.00	-1.32	0.00
99S0V3F63	SP91083QS CDS EUR R F 1.00000 CDS CITI CCP ICE 20211220 L				1.0	20 Dec 2021		
		2,560,000.000	Local	100.343027		2,567,833.60	-947.88	40.39
			Base	106.579361		2,703,031.11	-25,400.52	3.30
99S0V3F71	SP91083QS CDS EUR P V 03MEVENT CDS CITI CCP ICE 20211220 S				1.0	20 Dec 2021		
		-2,560,000.000	Local	100.000000		-2,560,000.00	0.00	40.26
			Base	106.214956		-2,694,785.06	24,317.82	3.29

FRANCE Total

Base	9,386.10	8,246.05	-1,140.05	6.59
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UNITED KINGDOM

99S0RM7L2	BP3A3JQRB CDS EUR R V 03MEVENT SP3A3JQRB_PRO CCPITRAXX				1.0	20 Jun 2021		
		0.000	Local	0.000000		0.00	7.59	0.00
			Base	0.000000		0.00	10.05	0.00

UNITED KINGDOM Total

Base	-10.05	0.00	10.05	0.00
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EURO CURRENCY Total

Local				8,861.99		7,833.60	-1,028.39	80.65
Base				9,376.05		8,246.05	-1,130.00	6.59

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	92.999774	753,298.17	86.758660	702,745.15	-50,553.02	1.00
		Base	92.999774	753,298.17	86.758660	702,745.15	-50,553.02	0.86
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	1.15
		Base	100.000000	-810,000.00	100.000000	-810,000.00	0.00	0.99
99S0TE1C4	SP9107VFB CDS USD R V 01MEVENT SP9107VFB_PRO CMBX				1.0	11 May 2063		
	810,000.000	Local	111.810169	905,662.37	113.241339	917,254.85	11,592.48	1.30
		Base	111.810169	905,662.37	113.241339	917,254.85	11,592.48	1.12
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	1.15
		Base	100.000000	-810,000.00	100.000000	-810,000.00	0.00	0.99
99S0U3SF0	SP9N0JDWS CDS USD R F 5.00000 SP9N0JDWS_FEE CORPORATE				5.0	20 Dec 2021		
	605,000.000	Local	84.160846	509,173.12	95.653838	578,705.72	69,532.60	0.82
		Base	84.160846	509,173.12	95.653838	578,705.72	69,532.60	0.71
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	0.86
		Base	100.000000	-605,000.00	100.000000	-605,000.00	0.00	0.74
99S0U3SI4	SP9J1H7WS CDS USD R F 5.00000 SP9J1H7WS_FEE CORPORATE				5.0	20 Dec 2021		
	755,000.000	Local	84.279936	636,313.52	95.653838	722,186.48	85,872.96	1.03
		Base	84.279936	636,313.52	95.653838	722,186.48	85,872.96	0.88
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	1.07
		Base	100.000000	-755,000.00	100.000000	-755,000.00	0.00	0.92
99S0U7K02	SP9F4B0CS CDS USD R F 5.00000 SP9F4B0CS_FEE CCPCDX				5.0	20 Dec 2021		

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View Date: February 16, 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
		7,690,000.000	Local 106.072399	8,156,967.52	106.190800	8,166,072.52	9,105.00	11.60
			Base 106.072399	8,156,967.52	106.190800	8,166,072.52	9,105.00	9.97
99S0U7K10	SP9F4B0CS CDS USD P V 03MEVENT SP9F4B0CS_PRO CCPCDX				1.0	20 Dec 2021		
		-7,690,000.000	Local 100.000000	-7,690,000.00	100.000000	-7,690,000.00	0.00	10.93
			Base 100.000000	-7,690,000.00	100.000000	-7,690,000.00	0.00	9.38
US DOLLAR Total								
			Local	291,414.70		416,964.72	125,550.02	30.91
			Base	291,414.70		416,964.72	125,550.02	26.55
SWAPS FIXED INCOME Total								
		0.000	Base	300,790.75		425,210.77	124,420.02	33.14

& 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: December 30, 2016

View Date: February 16, 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								
		95,533,103.250	Base	55,174,447.36		55,216,085.66	41,638.30	100.00
Original Face:		59,702,000.000						



As of: December 30, 2016

View Date: February 16, 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				0.4067724	31 Dec 2030			
		1,281,288.330	Local	100.000000	1,281,288.33	100.000000	1,281,288.33	0.00	1.86
			Base	100.000000	1,281,288.33	100.000000	1,281,288.33	0.00	1.86

US DOLLAR Total		1,281,288.330	Local		1,281,288.33		1,281,288.33	0.00	1.86
			Base		1,281,288.33		1,281,288.33	0.00	1.86

CASH EQUIVALENT Total

		1,281,288.330	Base		1,281,288.33		1,281,288.33	0.00	1.86
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00724F101	ADOBE SYSTEMS INC COMMON STOCK USD.0001								
		12,920.000	Local	96.684060	1,249,158.06	102.950000	1,330,114.00	80,955.94	1.94
			Base	96.684060	1,249,158.06	102.950000	1,330,114.00	80,955.94	1.94

00817Y108	AETNA INC COMMON STOCK USD.01								
		9,900.000	Local	118.046909	1,168,664.40	124.010000	1,227,699.00	59,034.60	1.79
			Base	118.046909	1,168,664.40	124.010000	1,227,699.00	59,034.60	1.79

00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		29,250.000	Local	55.830390	1,633,038.92	66.680000	1,950,390.00	317,351.08	2.84
			Base	55.830390	1,633,038.92	66.680000	1,950,390.00	317,351.08	2.84

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		10,610.000	Local	124.461648	1,320,538.08	122.350000	1,298,133.50	-22,404.58	1.89
			Base	124.461648	1,320,538.08	122.350000	1,298,133.50	-22,404.58	1.89

02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		2,770.000	Local	709.338733	1,964,868.29	771.820000	2,137,941.40	173,073.11	3.11
			Base	709.338733	1,964,868.29	771.820000	2,137,941.40	173,073.11	3.11

Holdings

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



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
	1,930.000	Local		721.489979	1,392,475.66	792.450000	1,529,428.50	136,952.84	2.23
		Base		721.489979	1,392,475.66	792.450000	1,529,428.50	136,952.84	2.23
023135106	AMAZON.COM INC COMMON STOCK USD.01								
	4,260.000	Local		748.535453	3,188,761.03	749.870000	3,194,446.20	5,685.17	4.65
		Base		748.535453	3,188,761.03	749.870000	3,194,446.20	5,685.17	4.65
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
	15,370.000	Local		61.648179	947,532.51	74.080000	1,138,609.60	191,077.09	1.66
		Base		61.648179	947,532.51	74.080000	1,138,609.60	191,077.09	1.66
03524A108	ANHEUSER BUSCH INBEV SPN ADR ADR								
	12,270.000	Local		126.470791	1,551,796.61	105.440000	1,293,748.80	-258,047.81	1.88
		Base		126.470791	1,551,796.61	105.440000	1,293,748.80	-258,047.81	1.88
037833100	APPLE INC COMMON STOCK USD.00001								
	10,100.000	Local		96.908489	978,775.74	115.820000	1,169,782.00	191,006.26	1.70
		Base		96.908489	978,775.74	115.820000	1,169,782.00	191,006.26	1.70
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	5,430.000	Local		256.414796	1,392,332.34	283.580000	1,539,839.40	147,507.06	2.24
		Base		256.414796	1,392,332.34	283.580000	1,539,839.40	147,507.06	2.24
09247X101	BLACKROCK INC COMMON STOCK USD.01								
	4,290.000	Local		344.010758	1,475,806.15	380.540000	1,632,516.60	156,710.45	2.38
		Base		344.010758	1,475,806.15	380.540000	1,632,516.60	156,710.45	2.38
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
	21,950.000	Local		96.693200	2,122,415.73	78.910000	1,732,074.50	-390,341.23	2.52
		Base		96.693200	2,122,415.73	78.910000	1,732,074.50	-390,341.23	2.52
151020104	CELGENE CORP COMMON STOCK USD.01								
	17,390.000	Local		104.055112	1,809,518.39	115.750000	2,012,892.50	203,374.11	2.93
		Base		104.055112	1,809,518.39	115.750000	2,012,892.50	203,374.11	2.93
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
	1,650.000	Local		375.149176	618,996.14	377.320000	622,578.00	3,581.86	0.91
		Base		375.149176	618,996.14	377.320000	622,578.00	3,581.86	0.91

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 30, 2016

View Date: February 16, 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	
191216100	COCA COLA CO/THE COMMON STOCK USD.25		36,390.000	Local	45.250123	1,646,651.96	41.460000	1,508,729.40	-137,922.56	2.20
				Base	45.250123	1,646,651.96	41.460000	1,508,729.40	-137,922.56	2.20
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01		28,930.000	Local	66.955020	1,937,008.74	69.050000	1,997,616.50	60,607.76	2.91
				Base	66.955020	1,937,008.74	69.050000	1,997,616.50	60,607.76	2.91
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01		16,191.000	Local	59.364236	961,166.34	57.730000	934,706.43	-26,459.91	1.36
				Base	59.364236	961,166.34	57.730000	934,706.43	-26,459.91	1.36
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01		17,910.000	Local	98.494406	1,764,034.81	104.220000	1,866,580.20	102,545.39	2.72
				Base	98.494406	1,764,034.81	104.220000	1,866,580.20	102,545.39	2.72
278642103	EBAY INC COMMON STOCK USD.001		21,250.000	Local	24.639918	523,598.26	29.690000	630,912.50	107,314.24	0.92
				Base	24.639918	523,598.26	29.690000	630,912.50	107,314.24	0.92
278865100	ECOLAB INC COMMON STOCK USD1.0		11,900.000	Local	118.867455	1,414,522.71	117.220000	1,394,918.00	-19,604.71	2.03
				Base	118.867455	1,414,522.71	117.220000	1,394,918.00	-19,604.71	2.03
30303M102	FACEBOOK INC A COMMON STOCK USD.000006		13,300.000	Local	117.361726	1,560,910.95	115.050000	1,530,165.00	-30,745.95	2.23
				Base	117.361726	1,560,910.95	115.050000	1,530,165.00	-30,745.95	2.23
34959E109	FORTINET INC COMMON STOCK USD.001		20,790.000	Local	32.567104	677,070.09	30.120000	626,194.80	-50,875.29	0.91
				Base	32.567104	677,070.09	30.120000	626,194.80	-50,875.29	0.91
369604103	GENERAL ELECTRIC CO COMMON STOCK USD.06		38,830.000	Local	32.267042	1,252,929.25	31.600000	1,227,028.00	-25,901.25	1.79
				Base	32.267042	1,252,929.25	31.600000	1,227,028.00	-25,901.25	1.79
384802104	WW GRAINGER INC COMMON STOCK USD.5		4,640.000	Local	230.639390	1,070,166.77	232.250000	1,077,640.00	7,473.23	1.57
				Base	230.639390	1,070,166.77	232.250000	1,077,640.00	7,473.23	1.57

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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
437076102	HOME DEPOT INC COMMON STOCK USD.05								
	13,730.000	Local		134.252705	1,843,289.64	134.080000	1,840,918.40	-2,371.24	2.68
		Base		134.252705	1,843,289.64	134.080000	1,840,918.40	-2,371.24	2.68
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
	11,970.000	Local		122.928434	1,471,453.35	115.210000	1,379,063.70	-92,389.65	2.01
		Base		122.928434	1,471,453.35	115.210000	1,379,063.70	-92,389.65	2.01
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	38,920.000	Local		52.366311	2,038,096.81	62.140000	2,418,488.80	380,391.99	3.52
		Base		52.366311	2,038,096.81	62.140000	2,418,488.80	380,391.99	3.52
61166W101	MONSANTO CO COMMON STOCK USD.01								
	13,880.000	Local		102.053130	1,416,497.44	105.210000	1,460,314.80	43,817.36	2.12
		Base		102.053130	1,416,497.44	105.210000	1,460,314.80	43,817.36	2.12
631103108	NASDAQ INC COMMON STOCK USD.01								
	14,750.000	Local		66.050567	974,245.87	67.120000	990,020.00	15,774.13	1.44
		Base		66.050567	974,245.87	67.120000	990,020.00	15,774.13	1.44
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
	7,540.000	Local		128.538025	969,176.71	125.050000	942,877.00	-26,299.71	1.37
		Base		128.538025	969,176.71	125.050000	942,877.00	-26,299.71	1.37
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK USD.0001								
	29,180.000	Local		37.625241	1,097,904.52	39.470000	1,151,734.60	53,830.08	1.68
		Base		37.625241	1,097,904.52	39.470000	1,151,734.60	53,830.08	1.68
756577102	RED HAT INC COMMON STOCK USD.0001								
	16,830.000	Local		72.548020	1,220,983.17	69.700000	1,173,051.00	-47,932.17	1.71
		Base		72.548020	1,220,983.17	69.700000	1,173,051.00	-47,932.17	1.71
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
	2,450.000	Local		375.256086	919,377.41	367.090000	899,370.50	-20,006.91	1.31
		Base		375.256086	919,377.41	367.090000	899,370.50	-20,006.91	1.31
774341101	ROCKWELL COLLINS INC COMMON STOCK USD.01								
	14,610.000	Local		84.048236	1,227,944.73	92.760000	1,355,223.60	127,278.87	1.97
		Base		84.048236	1,227,944.73	92.760000	1,355,223.60	127,278.87	1.97

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
	24,570.000	Local	78.411530	1,926,571.29	83.950000	2,062,651.50	136,080.21	3.00	
		Base	78.411530	1,926,571.29	83.950000	2,062,651.50	136,080.21	3.00	
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
	33,210.000	Local	25.697905	853,427.44	39.470000	1,310,798.70	457,371.26	1.91	
		Base	25.697905	853,427.44	39.470000	1,310,798.70	457,371.26	1.91	
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
	15,500.000	Local	63.004017	976,562.26	72.970000	1,131,035.00	154,472.74	1.65	
		Base	63.004017	976,562.26	72.970000	1,131,035.00	154,472.74	1.65	
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
	8,930.000	Local	151.682303	1,354,522.97	141.100000	1,260,023.00	-94,499.97	1.83	
		Base	151.682303	1,354,522.97	141.100000	1,260,023.00	-94,499.97	1.83	
90130A101	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01								
	38,630.000	Local	27.313926	1,055,136.96	28.040000	1,083,185.20	28,048.24	1.58	
		Base	27.313926	1,055,136.96	28.040000	1,083,185.20	28,048.24	1.58	
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
	12,640.000	Local	109.522930	1,384,369.84	114.640000	1,449,049.60	64,679.76	2.11	
		Base	109.522930	1,384,369.84	114.640000	1,449,049.60	64,679.76	2.11	
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	12,780.000	Local	141.031350	1,802,380.65	160.040000	2,045,311.20	242,930.55	2.98	
		Base	141.031350	1,802,380.65	160.040000	2,045,311.20	242,930.55	2.98	
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
	25,610.000	Local	76.071428	1,948,189.28	78.020000	1,998,092.20	49,902.92	2.91	
		Base	76.071428	1,948,189.28	78.020000	1,998,092.20	49,902.92	2.91	
928563402	VMWARE INC CLASS A COMMON STOCK USD.01								
	12,200.000	Local	59.253129	722,888.17	78.730000	960,506.00	237,617.83	1.40	
		Base	59.253129	722,888.17	78.730000	960,506.00	237,617.83	1.40	
983919101	XILINX INC COMMON STOCK USD.01								
	18,300.000	Local	46.930332	858,825.07	60.370000	1,104,771.00	245,945.93	1.61	
		Base	46.930332	858,825.07	60.370000	1,104,771.00	245,945.93	1.61	

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

Books Open

Prepared by State Street

Holdings

CB LARGE CAP GROWTH CIF
CLEARBRIDGE ADVISORS, LLC

FUND: HBC7



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
	39,600.000	Local		25.767954	1,020,410.99	26.120000	1,034,352.00	13,941.01	1.50
		Base		25.767954	1,020,410.99	26.120000	1,034,352.00	13,941.01	1.50
98978V103	ZOETIS INC COMMON STOCK USD.01								
	33,480.000	Local		48.258159	1,615,683.18	53.530000	1,792,184.40	176,501.22	2.61
		Base		48.258159	1,615,683.18	53.530000	1,792,184.40	176,501.22	2.61
US DOLLAR Total									
	809,531.000	Local			64,320,675.68		67,447,707.03	3,127,031.35	98.14
		Base			64,320,675.68		67,447,707.03	3,127,031.35	98.14
EQUITY Total									
	809,531.000	Base			64,320,675.68		67,447,707.03	3,127,031.35	98.14

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
		2,090,819.330	Base	65,601,964.01		68,728,995.36	3,127,031.35	100.00

Holdings



CB AGGRESSIVE GROWTH CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC8



STATE STREET

As of: December 30, 2016

View Date: February 16, 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 *****

Holdings



CLEARBRIDGE SMALL CAP CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBC9



STATE STREET

As of: December 30, 2016

View Date: February 16, 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: December 30, 2016

View Date: February 16, 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: 0.949983

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		696,996.450	Local 1.000000	696,996.45	1.000000	696,996.45	0.00	92.63
			Base 1.073468	748,203.05	1.052650	733,693.60	-14,509.45	0.19

INTERNATIONAL Total

		696,996.450	Local	696,996.45		696,996.45	0.00	92.63
			Base	748,203.05		733,693.60	-14,509.45	0.19

EURO CURRENCY Total

		696,996.450	Local	696,996.45		696,996.45	0.00	92.63
			Base	748,203.05		733,693.60	-14,509.45	0.19

JAPANESE YEN

Exchange Rate: 116.875000

JPY	JAPANESE YEN	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		11,509,901.000	Local 1.000000	11,509,901.00	1.000000	11,509,901.00	0.00	2.60
			Base 0.008500	97,835.04	0.008556	98,480.44	645.40	0.03

JAPANESE YEN Total

		11,509,901.000	Local	11,509,901.00		11,509,901.00	0.00	2.60
			Base	97,835.04		98,480.44	645.40	0.03

MEXICAN PESO

Exchange Rate: 20.729650

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		17,298,950.160	Local 1.000000	17,298,950.16	1.000000	17,298,950.16	0.00	17.92
			Base 0.050305	870,223.14	0.048240	834,502.76	-35,720.38	0.21

MEXICAN PESO Total

		17,298,950.160	Local	17,298,950.16		17,298,950.16	0.00	17.92
			Base	870,223.14		834,502.76	-35,720.38	0.21

Holdings

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
POLISH ZLOTY							Exchange Rate:	4.184650
PLN	POLISH ZLOTY							
		1,109,600.000	Local 1.000000	1,109,600.00	1.000000	1,109,600.00	0.00	6.66
			Base 0.255073	283,028.59	0.238969	265,159.57	-17,869.02	0.07
POLISH ZLOTY Total								
		1,109,600.000	Local	1,109,600.00		1,109,600.00	0.00	6.66
			Base	283,028.59		265,159.57	-17,869.02	0.07
POUND STERLING							Exchange Rate:	0.811425
GBP	POUND STERLING							
		56,184.470	Local 1.000000	56,184.47	1.000000	56,184.47	0.00	100.00
			Base 1.229192	69,061.51	1.232400	69,241.73	180.22	0.02
POUND STERLING Total								
		56,184.470	Local	56,184.47		56,184.47	0.00	100.00
			Base	69,061.51		69,241.73	180.22	0.02
RUSSIAN RUBLE							Exchange Rate:	61.345000
RUB	RUSSIAN RUBLE							
		6,448,380.100	Local 1.000000	6,448,380.10	1.000000	6,448,380.10	0.00	6.07
			Base 0.015147	97,675.65	0.016301	105,116.64	7,440.99	0.03
RUSSIAN RUBLE Total								
		6,448,380.100	Local	6,448,380.10		6,448,380.10	0.00	6.07
			Base	97,675.65		105,116.64	7,440.99	0.03
CASH Total								
		37,120,012.180	Base	2,166,026.98		2,106,194.74	-59,832.24	0.54
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
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STATE STREET

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7839989D1	SSC GOVERNMENT MM GVMXX				0.4042836	31 Dec 2030			
		15,379,466.590	Local	100.000000	15,379,466.59	100.000000	15,379,466.59	0.00	4.17
			Base	100.000000	15,379,466.59	100.000000	15,379,466.59	0.00	3.96
US DOLLAR Total									
		15,379,466.590	Local		15,379,466.59		15,379,466.59	0.00	4.17
			Base		15,379,466.59		15,379,466.59	0.00	3.96
CASH EQUIVALENT Total									
		15,379,466.590	Base		15,379,466.59		15,379,466.59	0.00	3.96

EQUITY

								Exchange Rate:	116.875000
JAPANESE YEN									
930TFA905	CCPC GOLDMAN COC JPY CCPC CASH COLLATERAL JPY								
		4,412.000	Local	1.000000	4,412.00	1.000000	4,412.00	0.00	0.00
			Base	0.008858	39.08	0.008556	37.75	-1.33	0.00
JAPANESE YEN Total									
		4,412.000	Local		4,412.00		4,412.00	0.00	0.00
			Base		39.08		37.75	-1.33	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	25.820000	154,274.50	-9,114.31	0.04
			Base	27.345408	163,388.81	25.820000	154,274.50	-9,114.31	0.04
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR								
		5,957.000	Local	24.800000	147,733.60	25.400000	151,307.80	3,574.20	0.04
			Base	24.800000	147,733.60	25.400000	151,307.80	3,574.20	0.04
US DOLLAR Total									
		11,932.000	Local		311,122.41		305,582.30	-5,540.11	0.08
			Base		311,122.41		305,582.30	-5,540.11	0.08

Holdings

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
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EQUITY Total

16,344.000	Base			311,161.49		305,620.05	-5,541.44	0.08
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FIXED INCOME

BRAZILIAN REAL

Exchange Rate: 3.254700

959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
	9,718,000.000	Local	94.735847	9,206,429.60	96.302900	9,358,715.82	152,286.22	67.53
		Base	29.641605	2,880,571.16	29.588871	2,875,446.53	-5,124.63	0.74

ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
	4,783,000.000	Local	90.662682	4,336,396.08	94.084300	4,500,052.07	163,655.99	32.47
		Base	25.938086	1,240,618.66	28.907211	1,382,631.91	142,013.25	0.36

BRAZILIAN REAL Total

14,501,000.000	Local			13,542,825.68		13,858,767.89	315,942.21	100.00
	Base			4,121,189.82		4,258,078.44	136,888.62	1.10

MEXICAN PESO

Exchange Rate: 20.729650

ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
	21,353,000.000	Local	103.654965	22,133,444.76	96.549300	20,616,172.03	-1,517,272.73	21.35
		Base	7.419766	1,584,342.54	4.657546	994,525.81	-589,816.73	0.26

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
	59,526,300.000	Local	113.844801	67,767,597.53	98.497800	58,632,095.92	-9,135,501.61	60.73
		Base	7.375391	4,390,297.65	4.751542	2,828,417.07	-1,561,880.58	0.73

MEXICAN PESO Total

80,879,300.000	Local			89,901,042.29		79,248,267.95	-10,652,774.34	82.08
	Base			5,974,640.19		3,822,942.88	-2,151,697.31	0.98

POLISH ZLOTY

Exchange Rate: 4.184650

ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
	12,470,000.000	Local	102.000126	12,719,415.74	98.134000	12,237,309.80	-482,105.94	73.49
		Base	27.317493	3,406,491.40	23.450946	2,924,332.93	-482,158.47	0.75

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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	
ACI0HBFT3	POLAND GOVERNMENT BOND BONDS 07/26 2.5				2.5	25 Jul 2026			
		2,690,000.000	Local	95.696610	2,574,238.80	90.850000	2,443,865.00	-130,373.80	14.68
			Base	24.489084	658,756.37	21.710298	584,007.03	-74,749.34	0.15
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.0	25 Apr 2021			
		890,000.000	Local	99.126766	882,228.22	96.690000	860,541.00	-21,687.22	5.17
			Base	25.160489	223,928.35	23.105875	205,642.29	-18,286.06	0.05
POLISH ZLOTY Total		16,050,000.000	Local		16,175,882.76		15,541,715.80	-634,166.96	93.34
			Base		4,289,176.12		3,713,982.25	-575,193.87	0.96
RUSSIAN RUBLE							Exchange Rate:	61.345000	
ACI01N433	RUSSIA GOVT BOND OFZ BONDS 02/27 8.15				8.15	03 Feb 2027			
		33,890,000.000	Local	96.724282	32,779,859.07	99.600300	33,754,541.67	974,682.60	31.76
			Base	1.483216	502,662.07	1.623609	550,241.12	47,579.05	0.14
ACI04RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05				7.05	19 Jan 2028			
		72,270,000.000	Local	88.446932	63,920,597.55	91.420600	66,069,667.62	2,149,070.07	62.17
			Base	1.341354	969,396.78	1.490270	1,077,017.97	107,621.19	0.28
RUSSIAN RUBLE Total		106,160,000.000	Local		96,700,456.62		99,824,209.29	3,123,752.67	93.93
			Base		1,472,058.85		1,627,259.09	155,200.24	0.42
US DOLLAR							Exchange Rate:	1.000000	
00080QAB1	ROYAL BK OF SCOTLAND NV COMPANY GUAR 06/18 4.65				4.65	04 Jun 2018			
		100,000.000	Local	102.182970	102,182.97	101.660800	101,660.80	-522.17	0.03
			Base	102.182970	102,182.97	101.660800	101,660.80	-522.17	0.03
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025			
		320,000.000	Local	99.762953	319,241.45	101.175900	323,762.88	4,521.43	0.09
			Base	99.762953	319,241.45	101.175900	323,762.88	4,521.43	0.08
00130HBW4	AES CORP/VA SR UNSECURED 04/25 5.5				5.5	15 Apr 2025			

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	420,000.000	Local	97.200893	408,243.75	100.000000	420,000.00	11,756.25	0.11	
		Base	97.200893	408,243.75	100.000000	420,000.00	11,756.25	0.11	
00206RAJ1	AT+T INC SR UNSECURED 02/18 5.5					5.5	01 Feb 2018		
	30,000.000	Local	103.616000	31,084.80	103.899200	31,169.76	84.96	0.01	
		Base	103.616000	31,084.80	103.899200	31,169.76	84.96	0.01	
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45					4.45	15 May 2021		
	30,000.000	Local	106.862767	32,058.83	105.757500	31,727.25	-331.58	0.01	
		Base	106.862767	32,058.83	105.757500	31,727.25	-331.58	0.01	
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4					3.4	15 May 2025		
	670,000.000	Local	100.473607	673,173.17	96.382300	645,761.41	-27,411.76	0.17	
		Base	100.473607	673,173.17	96.382300	645,761.41	-27,411.76	0.17	
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.5	09 Mar 2048		
	344,000.000	Local	101.661346	349,715.03	89.857300	309,109.11	-40,605.92	0.08	
		Base	101.661346	349,715.03	89.857300	309,109.11	-40,605.92	0.08	
002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75					3.75	30 Nov 2026		
	320,000.000	Local	99.262763	317,640.84	99.309100	317,789.12	148.28	0.09	
		Base	99.262763	317,640.84	99.309100	317,789.12	148.28	0.08	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	210,000.000	Local	99.362129	208,660.47	101.662200	213,490.62	4,830.15	0.06	
		Base	99.362129	208,660.47	101.662200	213,490.62	4,830.15	0.05	
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.9	06 Nov 2022		
	80,000.000	Local	99.440200	79,552.16	98.774900	79,019.92	-532.24	0.02	
		Base	99.440200	79,552.16	98.774900	79,019.92	-532.24	0.02	
00400YAH4	ACADEMY LTD 2015 TERM LOAN B						01 Jul 2022		
	372,082.190	Local	99.591808	370,563.38	92.250000	343,245.82	-27,317.56	0.09	
		Base	99.591808	370,563.38	92.250000	343,245.82	-27,317.56	0.09	
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.3	03 Nov 2020		
	120,000.000	Local	99.956467	119,947.76	99.977100	119,972.52	24.76	0.03	
		Base	99.956467	119,947.76	99.977100	119,972.52	24.76	0.03	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.35	03 May 2026		

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	110,000.000	Local	99.814618	109,796.08	101.291100	111,420.21	1,624.13	0.03	
		Base	99.814618	109,796.08	101.291100	111,420.21	1,624.13	0.03	
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	290,000.000	Local	101.092855	293,169.28	100.117800	290,341.62	-2,827.66	0.08	
		Base	101.092855	293,169.28	100.117800	290,341.62	-2,827.66	0.07	
00772BAD3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 05/19 3.75					3.75	15 May 2019		
	640,000.000	Local	99.890931	639,301.96	101.875000	652,000.00	12,698.04	0.18	
		Base	99.890931	639,301.96	101.875000	652,000.00	12,698.04	0.17	
00817YAU2	AETNA INC SR UNSECURED 06/21 2.4					2.4	15 Jun 2021		
	300,000.000	Local	99.990993	299,972.98	99.547200	298,641.60	-1,331.38	0.08	
		Base	99.990993	299,972.98	99.547200	298,641.60	-1,331.38	0.08	
00817YAV0	AETNA INC SR UNSECURED 06/23 2.8					2.8	15 Jun 2023		
	70,000.000	Local	99.864700	69,905.29	98.500900	68,950.63	-954.66	0.02	
		Base	99.864700	69,905.29	98.500900	68,950.63	-954.66	0.02	
00817YAW8	AETNA INC SR UNSECURED 06/26 3.2					3.2	15 Jun 2026		
	260,000.000	Local	99.643996	259,074.39	98.926900	257,209.94	-1,864.45	0.07	
		Base	99.643996	259,074.39	98.926900	257,209.94	-1,864.45	0.07	
00817YAX6	AETNA INC SR UNSECURED 06/46 4.375					4.375	15 Jun 2046		
	60,000.000	Local	98.571917	59,143.15	100.414700	60,248.82	1,105.67	0.02	
		Base	98.571917	59,143.15	100.414700	60,248.82	1,105.67	0.02	
009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A					0.97389	15 Jun 2032		
	1,440,248.240	Local	84.265660	1,213,634.69	78.125000	1,125,193.94	-88,440.75	0.30	
Original Face:	2,710,000.000	Base	84.265660	1,213,634.69	78.125000	1,125,193.94	-88,440.75	0.29	
01310TAP4	ALBERTSONS LLC 2016 2 TERM B 4						22 Aug 2021		
	389,025.000	Local	100.469710	390,852.29	101.031300	393,037.01	2,184.72	0.11	
		Base	100.469710	390,852.29	101.031300	393,037.01	2,184.72	0.10	
01310TAR0	ALBERTSONS LLC 2016 1 TERM B 6 LOAN						22 Jun 2023		
	130,000.000	Local	100.600454	130,780.59	101.375000	131,787.50	1,006.91	0.04	
		Base	100.600454	130,780.59	101.375000	131,787.50	1,006.91	0.03	
01F022410	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE					2.5	23 Jan 2032		

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Original Face:	1,900,000.000	Local	100.015625	1,900,296.88	100.158200	1,903,005.80	2,708.92	0.52	
	1,900,000.000	Base	100.015625	1,900,296.88	100.158200	1,903,005.80	2,708.92	0.49	
01F030413	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE					3.0	23 Jan 2032		
Original Face:	700,000.000	Local	102.640626	718,484.38	102.617190	718,320.33	-164.05	0.19	
	700,000.000	Base	102.640626	718,484.38	102.617190	718,320.33	-164.05	0.18	
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE					3.0	18 Jan 2047		
Original Face:	3,800,000.000	Local	99.579741	3,784,030.17	99.341380	3,774,972.44	-9,057.73	1.02	
	3,800,000.000	Base	99.579741	3,784,030.17	99.341380	3,774,972.44	-9,057.73	0.97	
01F042616	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE					4.5	18 Jan 2047		
Original Face:	1,000,000.000	Local	107.685938	1,076,859.38	107.558590	1,075,585.90	-1,273.48	0.29	
	1,000,000.000	Base	107.685938	1,076,859.38	107.558590	1,075,585.90	-1,273.48	0.28	
01F050619	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE					5.0	18 Jan 2047		
Original Face:	1,900,000.000	Local	109.453126	2,079,609.39	108.937500	2,069,812.50	-9,796.89	0.56	
	1,900,000.000	Base	109.453126	2,079,609.39	108.937500	2,069,812.50	-9,796.89	0.53	
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.75	05 May 2021		
Original Face:	340,000.000	Local	99.900588	339,662.00	108.979800	370,531.32	30,869.32	0.10	
		Base	99.900588	339,662.00	108.979800	370,531.32	30,869.32	0.10	
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
Original Face:	160,000.000	Local	112.423194	179,877.11	115.512200	184,819.52	4,942.41	0.05	
		Base	112.423194	179,877.11	115.512200	184,819.52	4,942.41	0.05	
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
Original Face:	10,000.000	Local	110.017400	11,001.74	116.471800	11,647.18	645.44	0.00	
		Base	110.017400	11,001.74	116.471800	11,647.18	645.44	0.00	
02376CAP0	AMERICAN AIRLINES INC. NEW TERM LOAN						27 Jun 2020		
Original Face:	520,000.000	Local	100.078360	520,407.47	100.437500	522,275.00	1,867.53	0.14	
		Base	100.078360	520,407.47	100.437500	522,275.00	1,867.53	0.13	
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625					6.625	15 Oct 2022		
Original Face:	130,000.000	Local	101.583292	132,058.28	103.120000	134,056.00	1,997.72	0.04	
		Base	101.583292	132,058.28	103.120000	134,056.00	1,997.72	0.03	
02660TDA8	AMERICAN HOME MORTGAGE INVESTM AHM 2005 1 1A2					1.14422	25 Jun 2045		

Holdings

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



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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:	1,260,078.760	Local	95.832818	1,207,568.98	95.788430	1,207,009.66	-559.32	0.33	
	13,440,000.000	Base	95.832818	1,207,568.98	95.788430	1,207,009.66	-559.32	0.31	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	560,000.000	Local	99.696380	558,299.73	100.645400	563,614.24	5,314.51	0.15	
		Base	99.696380	558,299.73	100.645400	563,614.24	5,314.51	0.15	
02R030616	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	18 Jan 2047		
Original Face:	6,000,000.000	Local	99.405659	5,964,339.53	99.297440	5,957,846.40	-6,493.13	1.61	
	6,000,000.000	Base	99.405659	5,964,339.53	99.297440	5,957,846.40	-6,493.13	1.53	
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625					3.625	22 May 2024		
	10,000.000	Local	99.871700	9,987.17	101.723700	10,172.37	185.20	0.00	
		Base	99.871700	9,987.17	101.723700	10,172.37	185.20	0.00	
031162CE8	AMGEN INC SR UNSECURED 144A 06/51 4.663					4.663	15 Jun 2051		
	69,000.000	Local	103.485942	71,405.30	96.110800	66,316.45	-5,088.85	0.02	
		Base	103.485942	71,405.30	96.110800	66,316.45	-5,088.85	0.02	
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45					6.45	15 Sep 2036		
	120,000.000	Local	114.813875	137,776.65	119.016600	142,819.92	5,043.27	0.04	
		Base	114.813875	137,776.65	119.016600	142,819.92	5,043.27	0.04	
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85					4.85	15 Mar 2021		
	100,000.000	Local	100.931720	100,931.72	107.223800	107,223.80	6,292.08	0.03	
		Base	100.931720	100,931.72	107.223800	107,223.80	6,292.08	0.03	
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	90,000.000	Local	124.272900	111,845.61	123.335900	111,002.31	-843.30	0.03	
		Base	124.272900	111,845.61	123.335900	111,002.31	-843.30	0.03	
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375					5.375	15 Jan 2020		
	110,000.000	Local	99.766918	109,743.61	109.069400	119,976.34	10,232.73	0.03	
		Base	99.766918	109,743.61	109.069400	119,976.34	10,232.73	0.03	
03523TAV0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5					5.0	15 Apr 2020		
	60,000.000	Local	100.843300	60,505.98	108.694600	65,216.76	4,710.78	0.02	
		Base	100.843300	60,505.98	108.694600	65,216.76	4,710.78	0.02	
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		

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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
	320,000.000	Local		99.742166	319,174.93	100.574500	321,838.40	2,663.47	0.09
		Base		99.742166	319,174.93	100.574500	321,838.40	2,663.47	0.08
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	400,000.000	Local		99.834903	399,339.61	108.087000	432,348.00	33,008.39	0.12
		Base		99.834903	399,339.61	108.087000	432,348.00	33,008.39	0.11
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	1,100,000.000	Local		99.846145	1,098,307.60	101.519000	1,116,709.00	18,401.40	0.30
		Base		99.846145	1,098,307.60	101.519000	1,116,709.00	18,401.40	0.29
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	400,000.000	Local		100.208603	400,834.41	104.618100	418,472.40	17,637.99	0.11
		Base		100.208603	400,834.41	104.618100	418,472.40	17,637.99	0.11
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.25	15 Apr 2022		
	152,000.000	Local		99.715803	151,568.02	101.570900	154,387.77	2,819.75	0.04
		Base		99.715803	151,568.02	101.570900	154,387.77	2,819.75	0.04
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	480,000.000	Local		99.736873	478,736.99	93.854700	450,502.56	-28,234.43	0.12
		Base		99.736873	478,736.99	93.854700	450,502.56	-28,234.43	0.12
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 VAR					8.0	15 Oct 2039		
	100,000.000	Local		79.256760	79,256.76	109.734000	109,734.00	30,477.24	0.03
		Base		79.256760	79,256.76	109.734000	109,734.00	30,477.24	0.03
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125					6.125	01 Jun 2025		
	0.000	Local		0.000000	-0.03	0.000000	0.00	0.03	0.00
		Base		0.000000	-0.03	0.000000	0.00	0.03	0.00
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	99.188000	238,051.20	-1,948.80	0.06
		Base		100.000000	240,000.00	99.188000	238,051.20	-1,948.80	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	105.000000	241,500.00	11,500.00	0.07
		Base		100.000000	230,000.00	105.000000	241,500.00	11,500.00	0.06
040114GU8	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/46 7.625					7.625	22 Apr 2046		

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	150,000.000	Local		95.783087	143,674.63	100.000000	150,000.00	6,325.37	0.04
		Base		95.783087	143,674.63	100.000000	150,000.00	6,325.37	0.04
040114HE3	REPUBLIC OF ARGENTINA SR UNSECURED 144A 07/36 7.125					7.125	06 Jul 2036		
	210,000.000	Local		102.612352	215,485.94	95.125000	199,762.50	-15,723.44	0.05
		Base		102.612352	215,485.94	95.125000	199,762.50	-15,723.44	0.05
04044PAC8	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B1						20 Oct 2021		
	65,420.560	Local		100.237509	65,575.94	100.950000	66,042.06	466.12	0.02
		Base		100.237509	65,575.94	100.950000	66,042.06	466.12	0.02
04541GGS5	ASSET BACKED SECURITIES CORP H ABSHE 2003 HE7 M1					1.51317	15 Dec 2033		
	1,369,160.020	Local		95.101267	1,302,088.52	94.223130	1,290,065.43	-12,023.09	0.35
Original Face:	2,430,000.000	Base		95.101267	1,302,088.52	94.223130	1,290,065.43	-12,023.09	0.33
05377RBF0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 2A A 144A					2.97	20 Feb 2020		
	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
055451AL2	BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25					3.25	21 Nov 2021		
	240,000.000	Local		100.733333	241,760.00	103.028000	247,267.20	5,507.20	0.07
		Base		100.733333	241,760.00	103.028000	247,267.20	5,507.20	0.06
055451AQ1	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875					2.875	24 Feb 2022		
	60,000.000	Local		100.340483	60,204.29	100.809100	60,485.46	281.17	0.02
		Base		100.340483	60,204.29	100.809100	60,485.46	281.17	0.02
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	200,000.000	Local		99.845130	199,690.26	111.696000	223,392.00	23,701.74	0.06
		Base		99.845130	199,690.26	111.696000	223,392.00	23,701.74	0.06
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	112.250000	617,375.00	67,375.00	0.17
		Base		100.000000	550,000.00	112.250000	617,375.00	67,375.00	0.16
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	104.387000	10,438.70	438.70	0.00
		Base		100.000000	10,000.00	104.387000	10,438.70	438.70	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245					3.245	06 May 2022		

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		10,000.000	Local 100.490100	10,049.01	102.113300	10,211.33	162.32	0.00	
			Base 100.490100	10,049.01	102.113300	10,211.33	162.32	0.00	
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506	17 Mar 2025			
		370,000.000	Local 99.972797	369,899.35	100.956000	373,537.20	3,637.85	0.10	
			Base 99.972797	369,899.35	100.956000	373,537.20	3,637.85	0.10	
05565QDGO	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216				3.216	28 Nov 2023			
		150,000.000	Local 100.000000	150,000.00	100.998900	151,498.35	1,498.35	0.04	
			Base 100.000000	150,000.00	100.998900	151,498.35	1,498.35	0.04	
05567L7E1	BNP PARIBAS SR UNSECURED 09/17 2.375				2.375	14 Sep 2017			
		80,000.000	Local 100.141675	80,113.34	100.667700	80,534.16	420.82	0.02	
			Base 100.141675	80,113.34	100.667700	80,534.16	420.82	0.02	
05990QAG8	BANC OF AMERICA FUNDING CORPOR BAF 2015 R3 3A1 144A				1.2825	29 Apr 2047			
		588,922.070	Local 97.164623	572,223.91	97.782900	575,865.08	3,641.17	0.16	
Original Face:		820,000.000	Base 97.164623	572,223.91	97.782900	575,865.08	3,641.17	0.15	
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAF 2015 R4 4A2 144A				4.5	01 Jan 2030			
		2,980,000.000	Local 100.000000	2,980,000.00	95.628290	2,849,723.04	-130,276.96	0.77	
Original Face:		2,980,000.000	Base 100.000000	2,980,000.00	95.628290	2,849,723.04	-130,276.96	0.73	
060505DP6	BANK OF AMERICA CORP SR UNSECURED 12/17 5.75				5.75	01 Dec 2017			
		30,000.000	Local 102.192067	30,657.62	103.584900	31,075.47	417.85	0.01	
			Base 102.192067	30,657.62	103.584900	31,075.47	417.85	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	100.000000	270,000.00	0.00	0.07	
			Base 100.000000	270,000.00	100.000000	270,000.00	0.00	0.07	
06051GDX4	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65				5.65	01 May 2018			
		110,000.000	Local 103.810609	114,191.67	104.776200	115,253.82	1,062.15	0.03	
			Base 103.810609	114,191.67	104.776200	115,253.82	1,062.15	0.03	
06051GEH8	BANK OF AMERICA CORP SR UNSECURED 05/21 5				5.0	13 May 2021			
		240,000.000	Local 105.474083	253,137.80	108.903800	261,369.12	8,231.32	0.07	
			Base 105.474083	253,137.80	108.903800	261,369.12	8,231.32	0.07	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3				3.3	11 Jan 2023			

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	160,000.000	Local		98.387456	157,419.93	100.334000	160,534.40	3,114.47	0.04
		Base		98.387456	157,419.93	100.334000	160,534.40	3,114.47	0.04
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6					2.6	15 Jan 2019		
	20,000.000	Local		99.992950	19,998.59	100.854800	20,170.96	172.37	0.01
		Base		99.992950	19,998.59	100.854800	20,170.96	172.37	0.01
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local		99.782990	289,370.67	103.133900	299,088.31	9,717.64	0.08
		Base		99.782990	289,370.67	103.133900	299,088.31	9,717.64	0.08
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	1,460,000.000	Local		100.307104	1,464,483.72	101.870400	1,487,307.84	22,824.12	0.40
		Base		100.307104	1,464,483.72	101.870400	1,487,307.84	22,824.12	0.38
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	400,000.000	Local		99.840665	399,362.66	101.683100	406,732.40	7,369.74	0.11
		Base		99.840665	399,362.66	101.683100	406,732.40	7,369.74	0.10
06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	70,000.000	Local		106.150257	74,305.18	103.053800	72,137.66	-2,167.52	0.02
		Base		106.150257	74,305.18	103.053800	72,137.66	-2,167.52	0.02
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local		99.377783	298,133.35	104.460000	313,380.00	15,246.65	0.08
		Base		99.377783	298,133.35	104.460000	313,380.00	15,246.65	0.08
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1					4.1	01 May 2023		
	164,000.000	Local		98.128677	160,931.03	102.584100	168,237.92	7,306.89	0.05
		Base		98.128677	160,931.03	102.584100	168,237.92	7,306.89	0.04
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4					4.4	30 May 2021		
	39,000.000	Local		100.433590	39,169.10	105.085500	40,983.35	1,814.25	0.01
		Base		100.433590	39,169.10	105.085500	40,983.35	1,814.25	0.01
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	120,000.000	Local		97.643558	117,172.27	102.061200	122,473.44	5,301.17	0.03
		Base		97.643558	117,172.27	102.061200	122,473.44	5,301.17	0.03
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		

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	61,000.000	Local		103.577328	63,182.17	102.262200	62,379.94	-802.23	0.02
		Base		103.577328	63,182.17	102.262200	62,379.94	-802.23	0.02
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	80,000.000	Local		98.785550	79,028.44	103.594500	82,875.60	3,847.16	0.02
		Base		98.785550	79,028.44	103.594500	82,875.60	3,847.16	0.02
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375					4.375	10 Jun 2025		
	510,000.000	Local		99.571731	507,815.83	98.619300	502,958.43	-4,857.40	0.14
		Base		99.571731	507,815.83	98.619300	502,958.43	-4,857.40	0.13
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875	15 Feb 2020		
	220,000.000	Local		102.120486	224,665.07	108.718500	239,180.70	14,515.63	0.06
		Base		102.120486	224,665.07	108.718500	239,180.70	14,515.63	0.06
10330JAT5	BOYD GAMING CORP TERM LOAN B2						15 Sep 2023		
	259,350.000	Local		100.484022	260,605.31	100.854200	261,565.37	960.06	0.07
		Base		100.484022	260,605.31	100.854200	261,565.37	960.06	0.07
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625					5.625	07 Jan 2041		
	460,000.000	Local		93.006146	427,828.27	88.970000	409,262.00	-18,566.27	0.11
		Base		93.006146	427,828.27	88.970000	409,262.00	-18,566.27	0.11
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5					5.0	27 Jan 2045		
	500,000.000	Local		83.853492	419,267.46	81.120000	405,600.00	-13,667.46	0.11
		Base		83.853492	419,267.46	81.120000	405,600.00	-13,667.46	0.10
10801XAF4	BRICKMAN GROUP LTD TERM LOAN						18 Dec 2020		
	147,727.240	Local		99.874742	147,542.20	100.071400	147,832.72	290.52	0.04
		Base		99.874742	147,542.20	100.071400	147,832.72	290.52	0.04
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125					9.125	15 Dec 2030		
	120,000.000	Local		119.543083	143,451.70	152.568000	183,081.60	39,629.90	0.05
		Base		119.543083	143,451.70	152.568000	183,081.60	39,629.90	0.05
1248EPBP7	CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 04/24 5.875					5.875	01 Apr 2024		
	10,000.000	Local		100.000000	10,000.00	106.750000	10,675.00	675.00	0.00
		Base		100.000000	10,000.00	106.750000	10,675.00	675.00	0.00
125581GR3	CIT GROUP INC SR UNSECURED 08/23 5					5.0	01 Aug 2023		

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Holdings

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



STATE STREET

As of: December 30, 2016

View Date: February 16, 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	
		300,000.000	Local Base	99.462187 99.462187	298,386.56 298,386.56	103.250000 103.250000	309,750.00 309,750.00	11,363.44 11,363.44	0.08 0.08
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM				4.3	10 Oct 2046			
		30,000.000	Local	102.706433	30,811.93	106.056710	31,817.01	1,005.08	0.01
Original Face:		30,000.000	Base	102.706433	30,811.93	106.056710	31,817.01	1,005.08	0.01
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B				4.762	10 Oct 2046			
		30,000.000	Local	102.708667	30,812.60	107.512860	32,253.86	1,441.26	0.01
Original Face:		30,000.000	Base	102.708667	30,812.60	107.512860	32,253.86	1,441.26	0.01
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.083018	10 Oct 2046			
		10,000.000	Local	101.237500	10,123.75	103.435320	10,343.53	219.78	0.00
Original Face:		10,000.000	Base	101.237500	10,123.75	103.435320	10,343.53	219.78	0.00
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A				3.881	15 Nov 2037			
		260,000.000	Local	102.855627	267,424.63	104.761390	272,379.61	4,954.98	0.07
Original Face:		260,000.000	Base	102.855627	267,424.63	104.761390	272,379.61	4,954.98	0.07
12594QAA7	CREDIT SUISSE MORTGAGE TRUST 12/18 1				2.3775	22 Dec 2018			
		1,450,000.000	Local	99.630137	1,444,636.99	99.984200	1,449,770.90	5,133.91	0.39
Original Face:		1,450,000.000	Base	99.630137	1,444,636.99	99.984200	1,449,770.90	5,133.91	0.37
12624PAE5	COMM MORTGAGE TRUST COMM 2012 CR3 A3				2.822	15 Oct 2045			
		20,000.000	Local	101.942200	20,388.44	101.233810	20,246.76	-141.68	0.01
Original Face:		20,000.000	Base	101.942200	20,388.44	101.233810	20,246.76	-141.68	0.01
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				2.23654	15 Oct 2045			
		3,403,143.580	Local	7.924258	269,673.89	7.608160	258,916.61	-10,757.28	0.07
Original Face:		3,700,000.000	Base	7.924258	269,673.89	7.608160	258,916.61	-10,757.28	0.07
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035	10 Feb 2048			
		240,000.000	Local	102.825796	246,781.91	99.385710	238,525.70	-8,256.21	0.06
Original Face:		240,000.000	Base	102.825796	246,781.91	99.385710	238,525.70	-8,256.21	0.06
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.352938	10 Feb 2048			
		70,000.000	Local	101.207014	70,844.91	94.577840	66,204.49	-4,640.42	0.02
Original Face:		70,000.000	Base	101.207014	70,844.91	94.577840	66,204.49	-4,640.42	0.02
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526	10 Feb 2047			

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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:	200,000.000	Local	107.317340	214,634.68	107.314450	214,628.90	-5.78	0.06	
	200,000.000	Base	107.317340	214,634.68	107.314450	214,628.90	-5.78	0.06	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.5	05 May 2025		
	680,000.000	Local	99.034918	673,437.44	97.194400	660,921.92	-12,515.52	0.18	
		Base	99.034918	673,437.44	97.194400	660,921.92	-12,515.52	0.17	
12649AAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A					3.953	15 Sep 2037		
	100,000.000	Local	102.704490	102,704.49	102.047100	102,047.10	-657.39	0.03	
Original Face:	100,000.000	Base	102.704490	102,704.49	102.047100	102,047.10	-657.39	0.03	
12650NAE7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 8R 2A1 144A					4.5	27 Jun 2036		
	0.000	Local	0.000000	-1.48	0.000000	0.00	1.48	0.00	
		Base	0.000000	-1.48	0.000000	0.00	1.48	0.00	
12651GAA9	CREDIT SUISSE MORTGAGE TRUST CSMC 2016 BDWN A 144A					3.439	15 Feb 2029		
	900,000.000	Local	100.000000	900,000.00	100.823100	907,407.90	7,407.90	0.25	
Original Face:	900,000.000	Base	100.000000	900,000.00	100.823100	907,407.90	7,407.90	0.23	
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75					2.75	01 Dec 2022		
	180,000.000	Local	99.549606	179,189.29	98.512500	177,322.50	-1,866.79	0.05	
		Base	99.549606	179,189.29	98.512500	177,322.50	-1,866.79	0.05	
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4					4.0	05 Dec 2023		
	100,000.000	Local	99.885410	99,885.41	105.364500	105,364.50	5,479.09	0.03	
		Base	99.885410	99,885.41	105.364500	105,364.50	5,479.09	0.03	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	186,000.000	Local	99.116269	184,356.26	103.160000	191,877.60	7,521.34	0.05	
		Base	99.116269	184,356.26	103.160000	191,877.60	7,521.34	0.05	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	560,000.000	Local	104.315989	584,169.54	111.444700	624,090.32	39,920.78	0.17	
		Base	104.315989	584,169.54	111.444700	624,090.32	39,920.78	0.16	
12667GZ30	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 38 A3					1.10611	25 Sep 2035		
	0.630	Local	80.952381	0.51	87.168850	0.55	0.04	0.00	
Original Face:	5.080	Base	80.952381	0.51	87.168850	0.55	0.04	0.00	
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25					5.25	15 Aug 2043		

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	150,000.000	Local		102.481027	153,721.54	105.487600	158,231.40	4,509.86	0.04
		Base		102.481027	153,721.54	105.487600	158,231.40	4,509.86	0.04
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625					3.625	15 May 2024		
	100,000.000	Local		99.696090	99,696.09	100.488800	100,488.80	792.71	0.03
		Base		99.696090	99,696.09	100.488800	100,488.80	792.71	0.03
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	140,000.000	Local		99.163000	138,828.20	101.431000	142,003.40	3,175.20	0.04
		Base		99.163000	138,828.20	101.431000	142,003.40	3,175.20	0.04
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	90,000.000	Local		99.893322	89,903.99	103.973000	93,575.70	3,671.71	0.03
		Base		99.893322	89,903.99	103.973000	93,575.70	3,671.71	0.02
151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022		
	120,000.000	Local		100.512800	120,615.36	104.034200	124,841.04	4,225.68	0.03
		Base		100.512800	120,615.36	104.034200	124,841.04	4,225.68	0.03
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75					4.75	15 May 2022		
	130,000.000	Local		100.787546	131,023.81	101.000000	131,300.00	276.19	0.04
		Base		100.787546	131,023.81	101.000000	131,300.00	276.19	0.03
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75					4.75	15 Jan 2025		
	150,000.000	Local		100.000000	150,000.00	97.625000	146,437.50	-3,562.50	0.04
		Base		100.000000	150,000.00	97.625000	146,437.50	-3,562.50	0.04
156700AN6	CENTURYLINK INC SR UNSECURED 09/19 6.15					6.15	15 Sep 2019		
	100,000.000	Local		104.739150	104,739.15	107.000000	107,000.00	2,260.85	0.03
		Base		104.739150	104,739.15	107.000000	107,000.00	2,260.85	0.03
161175AZ7	CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.384					6.384	23 Oct 2035		
	60,000.000	Local		100.000000	60,000.00	114.183200	68,509.92	8,509.92	0.02
		Base		100.000000	60,000.00	114.183200	68,509.92	8,509.92	0.02
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484	23 Oct 2045		
	100,000.000	Local		101.635880	101,635.88	115.607900	115,607.90	13,972.02	0.03
		Base		101.635880	101,635.88	115.607900	115,607.90	13,972.02	0.03
16117LBG3	CHARTER COMMUNICATIONS OPE TRANCHE I						24 Jan 2023		

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		0.000	Local 0.000000	-8.42	0.000000	0.00	8.42	0.00	
			Base 0.000000	-8.42	0.000000	0.00	8.42	0.00	
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021			
		130,000.000	Local 88.610154	115,193.20	97.500000	126,750.00	11,556.80	0.03	
			Base 88.610154	115,193.20	97.500000	126,750.00	11,556.80	0.03	
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A				1.00611	25 Aug 2035			
		679,293.820	Local 91.207245	619,565.18	89.242130	606,216.27	-13,348.91	0.16	
Original Face:		21,100,000.000	Base 91.207245	619,565.18	89.242130	606,216.27	-13,348.91	0.16	
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625	15 Jun 2032			
		40,000.000	Local 115.358125	46,143.25	121.309400	48,523.76	2,380.51	0.01	
			Base 115.358125	46,143.25	121.309400	48,523.76	2,380.51	0.01	
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039			
		292,000.000	Local 143.963870	420,374.50	148.593400	433,892.73	13,518.23	0.12	
			Base 143.963870	420,374.50	148.593400	433,892.73	13,518.23	0.11	
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.05	30 Jul 2022			
		50,000.000	Local 102.510460	51,255.23	103.498400	51,749.20	493.97	0.01	
			Base 102.510460	51,255.23	103.498400	51,749.20	493.97	0.01	
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.35	31 Dec 2049			
		110,000.000	Local 100.000000	110,000.00	94.250000	103,675.00	-6,325.00	0.03	
			Base 100.000000	110,000.00	94.250000	103,675.00	-6,325.00	0.03	
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675	13 Sep 2043			
		110,000.000	Local 110.270345	121,297.38	126.750700	139,425.77	18,128.39	0.04	
			Base 110.270345	121,297.38	126.750700	139,425.77	18,128.39	0.04	
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.5	13 Sep 2025			
		1,090,000.000	Local 107.000148	1,166,301.61	109.901100	1,197,921.99	31,620.38	0.32	
			Base 107.000148	1,166,301.61	109.901100	1,197,921.99	31,620.38	0.31	
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049			
		190,000.000	Local 99.897063	189,804.42	99.150000	188,385.00	-1,419.42	0.05	
			Base 99.897063	189,804.42	99.150000	188,385.00	-1,419.42	0.05	
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.3	06 May 2044			

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	671,000.000	Local		107.357255	720,367.18	107.717500	722,784.43	2,417.25	0.20
		Base		107.357255	720,367.18	107.717500	722,784.43	2,417.25	0.19
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	790,000.000	Local		100.000000	790,000.00	98.770000	780,283.00	-9,717.00	0.21
		Base		100.000000	790,000.00	98.770000	780,283.00	-9,717.00	0.20
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	504,000.000	Local		100.202484	505,020.52	105.404800	531,240.19	26,219.67	0.14
		Base		100.202484	505,020.52	105.404800	531,240.19	26,219.67	0.14
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	540,000.000	Local		100.699713	543,778.45	101.584600	548,556.84	4,778.39	0.15
		Base		100.699713	543,778.45	101.584600	548,556.84	4,778.39	0.14
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5					3.34613	25 Aug 2035		
	160,359.970	Local		80.484169	129,064.39	82.263910	131,918.38	2,853.99	0.04
Original Face:	690,000.000	Base		80.484169	129,064.39	82.263910	131,918.38	2,853.99	0.03
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS					4.017	10 Oct 2047		
	210,000.000	Local		102.794895	215,869.28	103.739840	217,853.66	1,984.38	0.06
Original Face:	210,000.000	Base		102.794895	215,869.28	103.739840	217,853.66	1,984.38	0.06
17323CAE7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 A5					3.137	10 Feb 2048		
	690,000.000	Local		98.813441	681,812.74	99.844880	688,929.67	7,116.93	0.19
Original Face:	690,000.000	Base		98.813441	681,812.74	99.844880	688,929.67	7,116.93	0.18
17323CAK3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 B					3.772	10 Feb 2048		
	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
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A					3.11	10 Apr 2048		
	380,000.000	Local		83.158518	316,002.37	68.990900	262,165.42	-53,836.95	0.07
Original Face:	380,000.000	Base		83.158518	316,002.37	68.990900	262,165.42	-53,836.95	0.07
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	400,000.000	Local		105.434578	421,738.31	103.000000	412,000.00	-9,738.31	0.11
		Base		105.434578	421,738.31	103.000000	412,000.00	-9,738.31	0.11
20030NAK7	COMCAST CORP COMPANY GUAR 11/35 6.5					6.5	15 Nov 2035		

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	10,000.000	Local		117.003400	11,700.34	128.057800	12,805.78	1,105.44	0.00
		Base		117.003400	11,700.34	128.057800	12,805.78	1,105.44	0.00
20030NAU5	COMCAST CORP COMPANY GUAR 11/17 6.3					6.3	15 Nov 2017		
	230,000.000	Local		102.047248	234,708.67	104.143200	239,529.36	4,820.69	0.06
		Base		102.047248	234,708.67	104.143200	239,529.36	4,820.69	0.06
20030NAY7	COMCAST CORP COMPANY GUAR 07/39 6.55					6.55	01 Jul 2039		
	90,000.000	Local		119.387556	107,448.80	130.456700	117,411.03	9,962.23	0.03
		Base		119.387556	107,448.80	130.456700	117,411.03	9,962.23	0.03
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.25	15 Jan 2033		
	90,000.000	Local		107.281033	96,552.93	104.066500	93,659.85	-2,893.08	0.03
		Base		107.281033	96,552.93	104.066500	93,659.85	-2,893.08	0.02
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.2	15 Aug 2034		
	130,000.000	Local		100.713592	130,927.67	102.147400	132,791.62	1,863.95	0.04
		Base		100.713592	130,927.67	102.147400	132,791.62	1,863.95	0.03
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375	15 Aug 2025		
	380,000.000	Local		99.891847	379,589.02	100.603800	382,294.44	2,705.42	0.10
		Base		99.891847	379,589.02	100.603800	382,294.44	2,705.42	0.10
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5					5.0	15 Oct 2019		
	170,000.000	Local		100.438035	170,744.66	107.430800	182,632.36	11,887.70	0.05
		Base		100.438035	170,744.66	107.430800	182,632.36	11,887.70	0.05
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	93.620000	1,235,784.00	-84,216.00	0.33
Original Face:	1,320,000.000	Base		100.000000	1,320,000.00	93.620000	1,235,784.00	-84,216.00	0.32
20605PAE1	CONCHO RESOURCES INC COMPANY GUAR 04/23 5.5					5.5	01 Apr 2023		
	60,000.000	Local		99.318233	59,590.94	103.630000	62,178.00	2,587.06	0.02
		Base		99.318233	59,590.94	103.630000	62,178.00	2,587.06	0.02
20605PAG6	CONCHO RESOURCES INC COMPANY GUAR 01/25 4.375					4.375	15 Jan 2025		
	70,000.000	Local		100.000000	70,000.00	99.801000	69,860.70	-139.30	0.02
		Base		100.000000	70,000.00	99.801000	69,860.70	-139.30	0.02
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		

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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
	120,000.000	Local		109.525733	131,430.88	125.755800	150,906.96	19,476.08	0.04
		Base		109.525733	131,430.88	125.755800	150,906.96	19,476.08	0.04
20902CAL4	CONSOLIDATED CONTAINER CO LLC TERM LOAN						03 Jul 2019		
	0.000	Local		0.000000	-1.16	0.000000	0.00	1.16	0.00
		Base		0.000000	-1.16	0.000000	0.00	1.16	0.00
21036PAH1	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 6					6.0	01 May 2022		
	50,000.000	Local		107.584180	53,792.09	112.784000	56,392.00	2,599.91	0.02
		Base		107.584180	53,792.09	112.784000	56,392.00	2,599.91	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983	19 Oct 2023		
	414,946.880	Local		109.112166	452,757.53	110.500000	458,516.30	5,758.77	0.12
		Base		109.112166	452,757.53	110.500000	458,516.30	5,758.77	0.12
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.5	15 Apr 2023		
	30,000.000	Local		98.985000	29,695.50	98.000000	29,400.00	-295.50	0.01
		Base		98.985000	29,695.50	98.000000	29,400.00	-295.50	0.01
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625					4.625	01 Dec 2023		
	1,160,000.000	Local		102.548193	1,189,559.04	105.209000	1,220,424.40	30,865.36	0.33
		Base		102.548193	1,189,559.04	105.209000	1,220,424.40	30,865.36	0.31
21H030617	GNMA II TBA 30 YR 3 JUMBOS					3.0	24 Jan 2047		
	4,500,000.000	Local		100.922083	4,541,493.75	101.251950	4,556,337.75	14,844.00	1.23
Original Face:	4,500,000.000	Base		100.922083	4,541,493.75	101.251950	4,556,337.75	14,844.00	1.17
21H032613	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	24 Jan 2047		
	1,200,000.000	Local		104.125000	1,249,500.00	103.951170	1,247,414.04	-2,085.96	0.34
Original Face:	1,200,000.000	Base		104.125000	1,249,500.00	103.951170	1,247,414.04	-2,085.96	0.32
21H032670	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	20 Jul 2046		
	0.000	Local		0.000000	398.43	0.000000	0.00	-398.43	0.00
		Base		0.000000	398.43	0.000000	0.00	-398.43	0.00
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR					8.375	29 Oct 2049		
	460,000.000	Local		100.459557	462,113.96	109.702000	504,629.20	42,515.24	0.14
		Base		100.459557	462,113.96	109.702000	504,629.20	42,515.24	0.13
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		

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	350,000.000	Local		99.250786	347,377.75	102.647400	359,265.90	11,888.15	0.10
		Base		99.250786	347,377.75	102.647400	359,265.90	11,888.15	0.09
23245PAA9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA22 A1					0.91611	25 Feb 2047		
	367,677.000	Local		70.852806	260,509.47	83.961210	308,706.06	48,196.59	0.08
Original Face:	1,300,000.000	Base		70.852806	260,509.47	83.961210	308,706.06	48,196.59	0.08
23636TAC4	DANONE SA SR UNSECURED 144A 11/21 2.077					2.077	02 Nov 2021		
	360,000.000	Local		100.000000	360,000.00	97.109700	349,594.92	-10,405.08	0.09
		Base		100.000000	360,000.00	97.109700	349,594.92	-10,405.08	0.09
23636TAD2	DANONE SA SR UNSECURED 144A 11/23 2.589					2.589	02 Nov 2023		
	280,000.000	Local		100.000000	280,000.00	96.356200	269,797.36	-10,202.64	0.07
		Base		100.000000	280,000.00	96.356200	269,797.36	-10,202.64	0.07
23636TAE0	DANONE SA SR UNSECURED 144A 11/26 2.947					2.947	02 Nov 2026		
	270,000.000	Local		100.000000	270,000.00	95.428300	257,656.41	-12,343.59	0.07
		Base		100.000000	270,000.00	95.428300	257,656.41	-12,343.59	0.07
23918KAR9	DAVITA INC COMPANY GUAR 05/25 5					5.0	01 May 2025		
	30,000.000	Local		100.482767	30,144.83	98.375000	29,512.50	-632.33	0.01
		Base		100.482767	30,144.83	98.375000	29,512.50	-632.33	0.01
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821	10 Feb 2024		
	0.030	Local		166.666667	0.05	115.000000	0.03	-0.02	0.00
		Base		166.666667	0.05	115.000000	0.03	-0.02	0.00
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	50,000.000	Local		101.248700	50,624.35	102.999600	51,499.80	875.45	0.01
		Base		101.248700	50,624.35	102.999600	51,499.80	875.45	0.01
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.25	15 May 2022		
	230,000.000	Local		89.050161	204,815.37	99.365500	228,540.65	23,725.28	0.06
		Base		89.050161	204,815.37	99.365500	228,540.65	23,725.28	0.06
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	740,000.000	Local		99.040808	732,901.98	98.233500	726,927.90	-5,974.08	0.20
		Base		99.040808	732,901.98	98.233500	726,927.90	-5,974.08	0.19
25272KAA1	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/19 3.48					3.48	01 Jun 2019		

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	370,000.000	Local	99.999659	369,998.74	102.080600	377,698.22	7,699.48	0.10	
		Base	99.999659	369,998.74	102.080600	377,698.22	7,699.48	0.10	
25272KAD5	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 06/21 4.42					4.42	15 Jun 2021		
	310,000.000	Local	100.481161	311,491.60	103.474500	320,770.95	9,279.35	0.09	
		Base	100.481161	311,491.60	103.474500	320,770.95	9,279.35	0.08	
25470XAE5	DISH DBS CORP COMPANY GUAR 06/21 6.75					6.75	01 Jun 2021		
	110,000.000	Local	107.498091	118,247.90	108.500000	119,350.00	1,102.10	0.03	
		Base	107.498091	118,247.90	108.500000	119,350.00	1,102.10	0.03	
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	280,000.000	Local	98.442693	275,639.54	102.900000	288,120.00	12,480.46	0.08	
		Base	98.442693	275,639.54	102.900000	288,120.00	12,480.46	0.07	
256746AB4	DOLLAR TREE INC COMPANY GUAR 03/23 5.75					5.75	01 Mar 2023		
	190,000.000	Local	104.381616	198,325.07	105.882000	201,175.80	2,850.73	0.05	
		Base	104.381616	198,325.07	105.882000	201,175.80	2,850.73	0.05	
25674DAJ2	DOLLAR TREE INC TERM LOAN B 3						06 Jul 2022		
	172,033.520	Local	100.721772	173,275.21	100.708300	173,252.03	-23.18	0.05	
		Base	100.721772	173,275.21	100.708300	173,252.03	-23.18	0.04	
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040		
	160,000.000	Local	102.995319	164,792.51	118.616300	189,786.08	24,993.57	0.05	
		Base	102.995319	164,792.51	118.616300	189,786.08	24,993.57	0.05	
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	140,000.000	Local	106.349050	148,888.67	104.649500	146,509.30	-2,379.37	0.04	
		Base	106.349050	148,888.67	104.649500	146,509.30	-2,379.37	0.04	
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375					6.375	15 Jun 2023		
	130,000.000	Local	70.151285	91,196.67	79.000000	102,700.00	11,503.33	0.03	
		Base	70.151285	91,196.67	79.000000	102,700.00	11,503.33	0.03	
278062AB0	EATON CORP COMPANY GUAR 11/17 1.5					1.5	02 Nov 2017		
	100,000.000	Local	99.916390	99,916.39	100.083200	100,083.20	166.81	0.03	
		Base	99.916390	99,916.39	100.083200	100,083.20	166.81	0.03	
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		

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	360,000.000	Local	98.403606	354,252.98	99.043400	356,556.24	2,303.26	0.10	
		Base	98.403606	354,252.98	99.043400	356,556.24	2,303.26	0.09	
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	110,000.000	Local	100.728555	110,801.41	97.747400	107,522.14	-3,279.27	0.03	
		Base	100.728555	110,801.41	97.747400	107,522.14	-3,279.27	0.03	
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35					4.35	08 Dec 2021		
	40,000.000	Local	101.358100	40,543.24	108.065800	43,226.32	2,683.08	0.01	
		Base	101.358100	40,543.24	108.065800	43,226.32	2,683.08	0.01	
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	270,000.000	Local	90.541504	244,462.06	86.400000	233,280.00	-11,182.06	0.06	
		Base	90.541504	244,462.06	86.400000	233,280.00	-11,182.06	0.06	
29271NAC4	ENERGY FUTURE INTERMEDIATE HL TERM LOAN						30 Jun 2017		
	1,270,000.000	Local	99.987272	1,269,838.36	100.575000	1,277,302.50	7,464.14	0.35	
		Base	99.987272	1,269,838.36	100.575000	1,277,302.50	7,464.14	0.33	
29358QAA7	ENSCO PLC SR UNSECURED 03/21 4.7					4.7	15 Mar 2021		
	160,000.000	Local	93.003381	148,805.41	96.192000	153,907.20	5,101.79	0.04	
		Base	93.003381	148,805.41	96.192000	153,907.20	5,101.79	0.04	
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR					4.59344	01 Aug 2066		
	220,000.000	Local	100.000005	220,000.01	94.053000	206,916.60	-13,083.41	0.06	
		Base	100.000005	220,000.01	94.053000	206,916.60	-13,083.41	0.05	
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.25	03 Nov 2026		
	300,000.000	Local	98.797030	296,391.09	95.428000	286,284.00	-10,107.09	0.08	
		Base	98.797030	296,391.09	95.428000	286,284.00	-10,107.09	0.07	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	300,000.000	Local	100.057947	300,173.84	99.864500	299,593.50	-580.34	0.08	
		Base	100.057947	300,173.84	99.864500	299,593.50	-580.34	0.08	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	210,000.000	Local	101.306400	212,743.44	102.427400	215,097.54	2,354.10	0.06	
		Base	101.306400	212,743.44	102.427400	215,097.54	2,354.10	0.06	
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.2	25 May 2045		

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Original Face:	4,221,377.980	Local		0.896862	37,859.93	0.836560	35,314.36	-2,545.57	0.01
	4,480,000.000	Base		0.896862	37,859.93	0.836560	35,314.36	-2,545.57	0.01
30711XAK0	FANNIE MAE CAS CAS 2014 C03 1M2					3.75611	25 Jul 2024		
Original Face:	70,000.000	Local		99.885429	69,919.80	100.271350	70,189.95	270.15	0.02
	70,000.000	Base		99.885429	69,919.80	100.271350	70,189.95	270.15	0.02
30711XAR5	FANNIE MAE CAS CAS 2014 C04 2M2					5.75611	25 Nov 2024		
Original Face:	200,000.000	Local		100.000000	200,000.00	108.368270	216,736.54	16,736.54	0.06
	200,000.000	Base		100.000000	200,000.00	108.368270	216,736.54	16,736.54	0.06
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5					5.0	01 Mar 2038		
Original Face:	303,121.850	Local		106.595955	323,115.63	108.816339	329,846.10	6,730.47	0.09
	4,500,000.000	Base		106.595955	323,115.63	108.816339	329,846.10	6,730.47	0.08
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5					5.5	01 Apr 2038		
Original Face:	63,118.060	Local		99.570171	62,846.76	111.513822	70,385.36	7,538.60	0.02
	1,768,109.000	Base		99.570171	62,846.76	111.513822	70,385.36	7,538.60	0.02
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
Original Face:	68,335.060	Local		108.253977	73,975.42	112.054613	76,572.59	2,597.17	0.02
	400,000.000	Base		108.253977	73,975.42	112.054613	76,572.59	2,597.17	0.02
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5					5.5	01 Dec 2038		
Original Face:	58,520.890	Local		106.553267	62,355.92	111.570043	65,291.78	2,935.86	0.02
	700,000.000	Base		106.553267	62,355.92	111.570043	65,291.78	2,935.86	0.02
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5					5.0	01 Jun 2041		
Original Face:	303,024.830	Local		111.450197	337,721.77	110.350403	334,389.12	-3,332.65	0.09
	700,000.000	Base		111.450197	337,721.77	110.350403	334,389.12	-3,332.65	0.09
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
Original Face:	33,902.870	Local		109.955440	37,278.05	113.921789	38,622.76	1,344.71	0.01
	200,000.000	Base		109.955440	37,278.05	113.921789	38,622.76	1,344.71	0.01
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5					4.5	01 Jun 2038		
Original Face:	344,359.300	Local		108.901531	375,012.55	107.711463	370,914.44	-4,098.11	0.10
	700,000.000	Base		108.901531	375,012.55	107.711463	370,914.44	-4,098.11	0.10
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6					6.0	01 Oct 2036		

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Original Face:	160,814.410	Local	111.377084	179,110.40	114.395827	183,964.97	4,854.57	0.05	
	600,000.000	Base	111.377084	179,110.40	114.395827	183,964.97	4,854.57	0.05	
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5					6.5	01 Sep 2039		
Original Face:	68,112.720	Local	109.429061	74,535.11	112.947557	76,931.65	2,396.54	0.02	
	200,000.000	Base	109.429061	74,535.11	112.947557	76,931.65	2,396.54	0.02	
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4					4.0	01 Oct 2025		
Original Face:	79,846.400	Local	103.866849	82,933.94	105.193986	83,993.61	1,059.67	0.02	
	400,000.000	Base	103.866849	82,933.94	105.193986	83,993.61	1,059.67	0.02	
3128QHWD8	FED HM LN PC POOL 1N1544 FH 07/37 FLOATING VAR					2.839	01 Jul 2037		
Original Face:	11.910	Local	6,729.806885	801.52	105.440489	12.56	-788.96	0.00	
	98.870	Base	6,729.806885	801.52	105.440489	12.56	-788.96	0.00	
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
Original Face:	168,175.670	Local	105.232951	176,976.22	103.023413	173,260.32	-3,715.90	0.05	
	200,000.000	Base	105.232951	176,976.22	103.023413	173,260.32	-3,715.90	0.04	
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
Original Face:	78,749.980	Local	105.290414	82,916.18	103.023991	81,131.37	-1,784.81	0.02	
	100,000.000	Base	105.290414	82,916.18	103.023991	81,131.37	-1,784.81	0.02	
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
Original Face:	88,337.400	Local	105.292628	93,012.77	103.026939	91,011.32	-2,001.45	0.02	
	100,000.000	Base	105.292628	93,012.77	103.026939	91,011.32	-2,001.45	0.02	
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.0	01 Oct 2042		
Original Face:	69,975.620	Local	109.851374	76,869.18	105.953207	74,141.41	-2,727.77	0.02	
	100,000.000	Base	109.851374	76,869.18	105.953207	74,141.41	-2,727.77	0.02	
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.5	01 Nov 2042		
Original Face:	232,041.820	Local	105.273347	244,278.19	103.024176	239,059.17	-5,219.02	0.06	
	300,000.000	Base	105.273347	244,278.19	103.024176	239,059.17	-5,219.02	0.06	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042		
Original Face:	79,054.810	Local	105.288179	83,235.37	103.024809	81,446.07	-1,789.30	0.02	
	100,000.000	Base	105.288179	83,235.37	103.024809	81,446.07	-1,789.30	0.02	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		

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Original Face:	89,448.590	Local	105.292660	94,182.80	103.027073	92,156.26	-2,026.54	0.02	
	100,000.000	Base	105.292660	94,182.80	103.027073	92,156.26	-2,026.54	0.02	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	84,751.610	Local	102.386503	86,774.21	106.017941	89,851.91	3,077.70	0.02	
	100,000.000	Base	102.386503	86,774.21	106.017941	89,851.91	3,077.70	0.02	
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.5	01 Mar 2043		
Original Face:	1,214,856.340	Local	104.064864	1,264,238.60	103.013355	1,251,464.27	-12,774.33	0.34	
	1,600,000.000	Base	104.064864	1,264,238.60	103.013355	1,251,464.27	-12,774.33	0.32	
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.5	01 Mar 2044		
Original Face:	176,616.960	Local	107.073669	189,110.26	109.463716	193,331.49	4,221.23	0.05	
	200,000.000	Base	107.073669	189,110.26	109.463716	193,331.49	4,221.23	0.05	
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
Original Face:	841,132.420	Local	107.067793	900,581.92	109.447838	920,601.25	20,019.33	0.25	
	1,000,000.000	Base	107.067793	900,581.92	109.447838	920,601.25	20,019.33	0.24	
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.5	01 Feb 2044		
Original Face:	661,759.390	Local	107.071794	708,557.65	109.455152	724,329.75	15,772.10	0.20	
	800,000.000	Base	107.071794	708,557.65	109.455152	724,329.75	15,772.10	0.19	
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5					3.5	01 Mar 2045		
Original Face:	3,501,510.250	Local	104.527131	3,660,028.20	103.017800	3,607,178.83	-52,849.37	0.98	
	4,150,000.000	Base	104.527131	3,660,028.20	103.017800	3,607,178.83	-52,849.37	0.93	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.0	01 Apr 2043		
Original Face:	162,399.920	Local	102.926485	167,152.53	106.010831	172,161.50	5,008.97	0.05	
	200,000.000	Base	102.926485	167,152.53	106.010831	172,161.50	5,008.97	0.04	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
Original Face:	81,688.870	Local	107.067842	87,462.51	109.440673	89,400.85	1,938.34	0.02	
	100,000.000	Base	107.067842	87,462.51	109.440673	89,400.85	1,938.34	0.02	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.5	01 May 2043		
Original Face:	351,276.410	Local	106.231822	373,167.33	102.955506	361,658.41	-11,508.92	0.10	
	500,000.000	Base	106.231822	373,167.33	102.955506	361,658.41	-11,508.92	0.09	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.0	01 Jun 2043		

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	75,483.310	Local		103.204218	77,901.96	105.927600	79,957.66	2,055.70	0.02
Original Face:	100,000.000	Base		103.204218	77,901.96	105.927600	79,957.66	2,055.70	0.02
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.0	01 Jun 2043		
	79,417.250	Local		103.204228	81,961.96	106.001869	84,183.77	2,221.81	0.02
Original Face:	100,000.000	Base		103.204228	81,961.96	106.001869	84,183.77	2,221.81	0.02
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.0	01 Jul 2043		
	149,241.890	Local		103.579739	154,584.36	106.416341	158,817.76	4,233.40	0.04
Original Face:	200,000.000	Base		103.579739	154,584.36	106.416341	158,817.76	4,233.40	0.04
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.0	01 Jul 2043		
	144,062.980	Local		103.331446	148,862.36	105.973805	152,669.02	3,806.66	0.04
Original Face:	200,000.000	Base		103.331446	148,862.36	105.973805	152,669.02	3,806.66	0.04
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.5	01 Nov 2044		
	70,765.440	Local		109.979900	77,827.76	108.357091	76,679.37	-1,148.39	0.02
Original Face:	100,000.000	Base		109.979900	77,827.76	108.357091	76,679.37	-1,148.39	0.02
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		
	3,470,000.000	Local		92.240408	3,200,742.17	94.830300	3,290,611.41	89,869.24	0.89
		Base		92.240408	3,200,742.17	94.830300	3,290,611.41	89,869.24	0.85
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625	15 Nov 2030		
	760,000.000	Local		135.752608	1,031,719.82	139.108600	1,057,225.36	25,505.54	0.29
		Base		135.752608	1,031,719.82	139.108600	1,057,225.36	25,505.54	0.27
3136A03E5	FANNIE MAE FNR 2011 87 SG					5.79389	25 Apr 2040		
	488,048.130	Local		15.223439	74,297.71	14.689230	71,690.51	-2,607.20	0.02
Original Face:	1,000,000.000	Base		15.223439	74,297.71	14.689230	71,690.51	-2,607.20	0.02
3136A1QW8	FANNIE MAE FNR 2011 96 SA					5.79389	25 Oct 2041		
	310,661.710	Local		12.072846	37,505.71	17.642180	54,807.50	17,301.79	0.01
Original Face:	1,000,000.000	Base		12.072846	37,505.71	17.642180	54,807.50	17,301.79	0.01
3136A35F4	FANNIE MAE FNR 2012 28 B					6.5	25 Jun 2039		
	49,539.000	Local		113.883445	56,416.72	110.317920	54,650.39	-1,766.33	0.01
Original Face:	200,000.000	Base		113.883445	56,416.72	110.317920	54,650.39	-1,766.33	0.01
3136A54N3	FANNIE MAE FNR 2012 51 B					7.0	25 May 2042		

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Original Face:	94,370.640	Local	116.463743	109,907.58	114.784470	108,322.84	-1,584.74	0.03	
	400,000.000	Base	116.463743	109,907.58	114.784470	108,322.84	-1,584.74	0.03	
3136A5J49	FANNIE MAE FNR 2012 46 BA					6.0	25 May 2042		
Original Face:	144,799.230	Local	112.482456	162,873.73	113.334650	164,107.70	1,233.97	0.04	
	600,000.000	Base	112.482456	162,873.73	113.334650	164,107.70	1,233.97	0.04	
3136A65Y6	FANNIE MAE FNR 2012 74 SA					5.89389	25 Mar 2042		
Original Face:	125,189.710	Local	11.685329	14,628.83	17.647090	22,092.34	7,463.51	0.01	
	300,000.000	Base	11.685329	14,628.83	17.647090	22,092.34	7,463.51	0.01	
3136A6X74	FANNIE MAE FNR 2012 75 NS					5.84389	25 Jul 2042		
Original Face:	35,641.830	Local	19.707125	7,023.98	19.522690	6,958.24	-65.74	0.00	
	100,000.000	Base	19.707125	7,023.98	19.522690	6,958.24	-65.74	0.00	
3136A7ER9	FANNIE MAE FNR 2012 70 YS					5.89389	25 Feb 2041		
Original Face:	48,093.640	Local	20.937467	10,069.59	14.593640	7,018.61	-3,050.98	0.00	
	100,000.000	Base	20.937467	10,069.59	14.593640	7,018.61	-3,050.98	0.00	
3136A93P1	FANNIE MAE FNR 2012 118 CI					3.5	25 Dec 2039		
Original Face:	631,436.880	Local	15.103617	95,369.81	12.932760	81,662.22	-13,707.59	0.02	
	1,100,000.000	Base	15.103617	95,369.81	12.932760	81,662.22	-13,707.59	0.02	
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2					0.4959	25 Sep 2022		
Original Face:	9,566,534.040	Local	2.273501	217,495.21	2.203720	210,819.62	-6,675.59	0.06	
	10,375,000.000	Base	2.273501	217,495.21	2.203720	210,819.62	-6,675.59	0.05	
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.5	25 Jul 2042		
Original Face:	238,151.750	Local	118.029462	281,089.23	114.089970	271,707.26	-9,381.97	0.07	
	700,000.000	Base	118.029462	281,089.23	114.089970	271,707.26	-9,381.97	0.07	
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.5	25 Apr 2042		
Original Face:	550,401.490	Local	113.243985	623,296.58	111.010800	611,005.10	-12,291.48	0.17	
	1,200,000.000	Base	113.243985	623,296.58	111.010800	611,005.10	-12,291.48	0.16	
3136AKTB9	FANNIE MAE FNR 2014 47 AI					2.13333	25 Aug 2044		
Original Face:	1,001,827.200	Local	8.097148	81,119.43	6.898150	69,107.54	-12,011.89	0.02	
	1,600,000.000	Base	8.097148	81,119.43	6.898150	69,107.54	-12,011.89	0.02	
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.52579	25 Dec 2024		

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Original Face:	9,782,790.680	Local		3.482346	340,670.61	3.379120	330,572.24	-10,098.37	0.09
	9,885,000.000	Base		3.482346	340,670.61	3.379120	330,572.24	-10,098.37	0.09
3136APB68	FANNIE MAE FNR 2015 55 IO					1.73896	25 Aug 2055		
Original Face:	75,023.960	Local		5.446807	4,086.41	5.973730	4,481.73	395.32	0.00
	100,000.000	Base		5.446807	4,086.41	5.973730	4,481.73	395.32	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					5.39389	25 Aug 2045		
Original Face:	348,498.970	Local		22.156292	77,214.45	25.186950	87,776.26	10,561.81	0.02
	400,000.000	Base		22.156292	77,214.45	25.186950	87,776.26	10,561.81	0.02
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
Original Face:	576,972.660	Local		9.346902	53,929.07	8.605107	49,649.11	-4,279.96	0.01
	1,400,000.000	Base		9.346902	53,929.07	8.605107	49,649.11	-4,279.96	0.01
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
Original Face:	311,816.260	Local		21.879680	68,224.40	19.225569	59,948.45	-8,275.95	0.02
	800,000.000	Base		21.879680	68,224.40	19.225569	59,948.45	-8,275.95	0.02
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
Original Face:	521,662.830	Local		23.627175	123,254.19	20.441517	106,635.80	-16,618.39	0.03
	1,600,000.000	Base		23.627175	123,254.19	20.441517	106,635.80	-16,618.39	0.03
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
Original Face:	138,666.760	Local		16.735619	23,206.74	20.153139	27,945.70	4,738.96	0.01
	600,000.000	Base		16.735619	23,206.74	20.153139	27,945.70	4,738.96	0.01
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
Original Face:	26,496.880	Local		106.195635	28,138.53	109.525399	29,020.81	882.28	0.01
	700,000.000	Base		106.195635	28,138.53	109.525399	29,020.81	882.28	0.01
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
Original Face:	83,619.540	Local		107.767443	90,114.64	108.875982	91,041.60	926.96	0.02
	861,059.000	Base		107.767443	90,114.64	108.875982	91,041.60	926.96	0.02
3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1					1.778508	25 Jun 2020		
Original Face:	454,018.360	Local		3.429608	15,571.05	4.074300	18,498.07	2,927.02	0.01
	510,000.000	Base		3.429608	15,571.05	4.074300	18,498.07	2,927.02	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.24611	15 Oct 2041		

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Original Face:	614,023.760	Local	32.038216	196,722.26	16.659980	102,296.24	-94,426.02	0.03	
	1,300,000.000	Base	32.038216	196,722.26	16.659980	102,296.24	-94,426.02	0.03	
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.783149	25 Jul 2021		
Original Face:	453,962.090	Local	1.240557	5,631.66	6.111440	27,743.62	22,111.96	0.01	
	500,000.000	Base	0.635661	2,885.66	6.111440	27,743.62	24,857.96	0.01	
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.697566	25 Oct 2021		
Original Face:	111,967.090	Local	4.705517	5,268.63	6.053180	6,777.57	1,508.94	0.00	
	119,000.000	Base	4.705517	5,268.63	6.053180	6,777.57	1,508.94	0.00	
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.29611	15 Aug 2042		
Original Face:	310,604.280	Local	24.662709	76,603.43	19.441750	60,386.91	-16,216.52	0.02	
	500,000.000	Base	24.662709	76,603.43	19.441750	60,386.91	-16,216.52	0.02	
3137AT2F8	FREDDIE MAC FHR 4092 AI					3.0	15 Sep 2031		
Original Face:	1,074,990.190	Local	8.325954	89,503.19	9.992950	107,423.23	17,920.04	0.03	
	2,100,000.000	Base	8.325954	89,503.19	9.992950	107,423.23	17,920.04	0.03	
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.5	15 Aug 2027		
Original Face:	1,577,193.780	Local	7.169648	113,079.25	8.727340	137,647.06	24,567.81	0.04	
	3,000,000.000	Base	7.169648	113,079.25	8.727340	137,647.06	24,567.81	0.04	
3137B1W73	FREDDIE MAC FHR 4210 Z					3.0	15 May 2043		
Original Face:	218,051.770	Local	84.775785	184,855.10	95.617040	208,494.65	23,639.55	0.06	
	200,000.000	Base	84.775785	184,855.10	95.617040	208,494.65	23,639.55	0.05	
3137B4A30	FREDDIE MAC FHR 4239 IO					3.5	15 Jun 2027		
Original Face:	357,025.580	Local	12.635123	45,110.62	10.911200	38,955.78	-6,154.84	0.01	
	700,000.000	Base	12.635123	45,110.62	10.911200	38,955.78	-6,154.84	0.01	
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.24611	15 Feb 2044		
Original Face:	157,949.200	Local	19.231937	30,376.69	17.096900	27,004.42	-3,372.27	0.01	
	200,000.000	Base	19.231937	30,376.69	17.096900	27,004.42	-3,372.27	0.01	
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.29611	15 May 2044		
Original Face:	324,488.470	Local	20.710178	67,202.14	18.177110	58,982.63	-8,219.51	0.02	
	400,000.000	Base	20.710178	67,202.14	18.177110	58,982.63	-8,219.51	0.02	
3137BF4Y4	FREDDIE MAC FHR 4415 IO					2.109535	15 Apr 2041		

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Original Face:	1,022,958.720	Local		7.861788	80,422.85	5.994350	61,319.73	-19,103.12	0.02
	1,600,000.000	Base		7.861788	80,422.85	5.994350	61,319.73	-19,103.12	0.02
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3					5.33422	25 Oct 2024		
	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
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					8.30611	25 Dec 2027		
	1,329,200.690	Local		100.000000	1,329,200.69	105.429500	1,401,369.64	72,168.95	0.38
Original Face:	1,330,000.000	Base		100.000000	1,329,200.69	105.429500	1,401,369.64	72,168.95	0.36
3137G0GZ6	FREDDIE MAC STACR STACR 2015 DNA3 B					10.10611	25 Apr 2028		
	1,529,818.890	Local		99.998866	1,529,801.54	108.222150	1,655,602.89	125,801.35	0.45
Original Face:	1,530,000.000	Base		99.998866	1,529,801.54	108.222150	1,655,602.89	125,801.35	0.43
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.0	01 Sep 2033		
	29,154.650	Local		106.210021	30,965.16	109.828318	32,020.06	1,054.90	0.01
Original Face:	700,000.000	Base		106.210021	30,965.16	109.828318	32,020.06	1,054.90	0.01
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	328,263.610	Local		105.848114	347,460.84	107.590638	353,180.91	5,720.07	0.10
Original Face:	1,400,000.000	Base		105.848114	347,460.84	107.590638	353,180.91	5,720.07	0.09
3138AW3H4	FNMA POOL AJ5299 FN 11/41 FIXED 4					4.0	01 Nov 2041		
	3,392,786.500	Local		106.792201	3,623,231.39	106.006230	3,596,565.06	-26,666.33	0.97
Original Face:	5,951,000.000	Base		106.792201	3,623,231.39	106.006230	3,596,565.06	-26,666.33	0.93
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	66,745.600	Local		109.614282	73,162.71	105.574176	70,466.12	-2,696.59	0.02
Original Face:	100,000.000	Base		109.614282	73,162.71	105.574176	70,466.12	-2,696.59	0.02
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.0	01 Apr 2042		
	445,835.070	Local		109.614163	488,698.38	105.633382	470,950.66	-17,747.72	0.13
Original Face:	500,000.000	Base		109.614163	488,698.38	105.633382	470,950.66	-17,747.72	0.12
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.0	01 Sep 2039		
	108,591.100	Local		112.174681	121,811.72	116.282229	126,272.15	4,460.43	0.03
Original Face:	300,000.000	Base		112.174681	121,811.72	116.282229	126,272.15	4,460.43	0.03
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR					4.0	01 Apr 2043		

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Original Face:	70,489.460	Local	103.339904	72,843.74	106.012437	74,727.59	1,883.85	0.02	
	100,000.000	Base	103.339904	72,843.74	106.012437	74,727.59	1,883.85	0.02	
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR				6.5	01 May 2040			
Original Face:	319,074.660	Local	109.474218	349,304.49	113.179985	361,128.65	11,824.16	0.10	
	900,000.000	Base	109.474218	349,304.49	113.179985	361,128.65	11,824.16	0.09	
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR				4.5	01 Jan 2044			
Original Face:	76,809.200	Local	108.221346	83,123.95	109.280328	83,937.35	813.40	0.02	
	100,000.000	Base	108.221346	83,123.95	109.280328	83,937.35	813.40	0.02	
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR				3.5	01 Jan 2044			
Original Face:	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	
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR				4.5	01 Jul 2044			
Original Face:	147,335.750	Local	108.953665	160,527.70	108.492040	159,847.56	-680.14	0.04	
	200,000.000	Base	108.953665	160,527.70	108.492040	159,847.56	-680.14	0.04	
3138ENWP0	FNMA POOL AL6053 FN 05/43 FIXED VAR				4.0	01 May 2043			
Original Face:	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	
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR				5.0	01 Aug 2038			
Original Face:	481,649.440	Local	110.243930	530,989.27	109.727073	528,499.83	-2,489.44	0.14	
	800,000.000	Base	110.243930	530,989.27	109.727073	528,499.83	-2,489.44	0.14	
3138L9T85	FNMA POOL AM8674 FN 04/25 FIXED 2.81				2.81	01 Apr 2025			
Original Face:	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	
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4				4.0	01 Sep 2042			
Original Face:	66,874.150	Local	109.786218	73,418.60	105.597371	70,617.34	-2,801.26	0.02	
	100,000.000	Base	109.786218	73,418.60	105.597371	70,617.34	-2,801.26	0.02	
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5				2.5	01 Oct 2042			
Original Face:	210,376.260	Local	101.751443	214,060.88	95.662262	201,250.69	-12,810.19	0.05	
	300,000.000	Base	101.751443	214,060.88	95.662262	201,250.69	-12,810.19	0.05	
3138MKQ82	FNMA POOL AQ4078 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:	71,322.640	Local	103.488864	73,810.99	105.983581	75,590.29	1,779.30	0.02	
	100,000.000	Base	103.488864	73,810.99	105.983581	75,590.29	1,779.30	0.02	
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	70,941.970	Local	103.337206	73,309.45	105.882384	75,115.05	1,805.60	0.02	
	100,000.000	Base	103.337206	73,309.45	105.882384	75,115.05	1,805.60	0.02	
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4					4.0	01 Dec 2042		
Original Face:	120,963.770	Local	107.891206	130,509.27	105.505925	127,623.94	-2,885.33	0.03	
	200,000.000	Base	107.891206	130,509.27	105.505925	127,623.94	-2,885.33	0.03	
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4					4.0	01 Jan 2043		
Original Face:	71,581.370	Local	110.181881	78,869.70	105.531595	75,540.96	-3,328.74	0.02	
	100,000.000	Base	110.181881	78,869.70	105.531595	75,540.96	-3,328.74	0.02	
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4					4.0	01 Dec 2042		
Original Face:	61,304.570	Local	109.647927	67,219.19	105.520261	64,688.74	-2,530.45	0.02	
	100,000.000	Base	109.647927	67,219.19	105.520261	64,688.74	-2,530.45	0.02	
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	80,488.520	Local	102.937624	82,852.97	106.077946	85,380.57	2,527.60	0.02	
	100,000.000	Base	102.937624	82,852.97	106.077946	85,380.57	2,527.60	0.02	
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.5	01 May 2044		
Original Face:	237,673.990	Local	107.672026	255,908.40	107.554853	255,629.91	-278.49	0.07	
	551,126.000	Base	107.672026	255,908.40	107.554853	255,629.91	-278.49	0.07	
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
Original Face:	495,556.490	Local	111.186154	550,990.20	108.511977	537,738.14	-13,252.06	0.15	
	600,000.000	Base	111.186154	550,990.20	108.511977	537,738.14	-13,252.06	0.14	
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
Original Face:	248,180.810	Local	111.449717	276,596.81	109.028307	270,587.34	-6,009.47	0.07	
	300,000.000	Base	111.449717	276,596.81	109.028307	270,587.34	-6,009.47	0.07	
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
Original Face:	80,586.250	Local	111.447573	89,811.42	109.028475	87,861.96	-1,949.46	0.02	
	100,000.000	Base	111.447573	89,811.42	109.028475	87,861.96	-1,949.46	0.02	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		

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Original Face:	239,451.960	Local	107.176659	256,636.61	105.819936	253,387.91	-3,248.70	0.07	
	300,000.000	Base	107.176659	256,636.61	105.819936	253,387.91	-3,248.70	0.07	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
Original Face:	563,740.760	Local	111.184025	626,789.67	108.507505	611,701.03	-15,088.64	0.17	
	700,000.000	Base	111.184025	626,789.67	108.507505	611,701.03	-15,088.64	0.16	
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
Original Face:	1,695,283.510	Local	107.591060	1,823,973.50	105.960875	1,796,337.24	-27,636.26	0.49	
	1,900,000.000	Base	107.591060	1,823,973.50	105.960875	1,796,337.24	-27,636.26	0.46	
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
Original Face:	3,267,558.360	Local	104.653658	3,419,619.35	102.569955	3,351,533.14	-68,086.21	0.91	
	3,800,000.000	Base	104.653658	3,419,619.35	102.569955	3,351,533.14	-68,086.21	0.86	
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
Original Face:	466,080.470	Local	103.360894	481,744.94	102.792446	479,095.52	-2,649.42	0.13	
	500,000.000	Base	103.360894	481,744.94	102.792446	479,095.52	-2,649.42	0.12	
3138WGHT4	FNMA POOL AS6541 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
	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	
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	75,930.550	Local	103.231874	78,384.53	106.012616	80,495.96	2,111.43	0.02	
	100,000.000	Base	103.231874	78,384.53	106.012616	80,495.96	2,111.43	0.02	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	147,082.800	Local	103.488797	152,214.22	106.012701	155,926.45	3,712.23	0.04	
	200,000.000	Base	103.488797	152,214.22	106.012701	155,926.45	3,712.23	0.04	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	73,827.650	Local	103.338343	76,292.27	105.883283	78,171.14	1,878.87	0.02	
	100,000.000	Base	103.338343	76,292.27	105.883283	78,171.14	1,878.87	0.02	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	148,425.870	Local	103.490059	153,606.02	106.012738	157,350.33	3,744.31	0.04	
	200,000.000	Base	103.490059	153,606.02	106.012738	157,350.33	3,744.31	0.04	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.0	01 Jul 2043		

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Original Face:	129,913.920	Local	103.269380	134,161.30	105.697989	137,316.40	3,155.10	0.04	
	200,000.000	Base	103.269380	134,161.30	105.697989	137,316.40	3,155.10	0.04	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.0	01 Sep 2043		
Original Face:	3,156,955.300	Local	107.024916	3,378,728.75	106.298078	3,355,782.81	-22,945.94	0.91	
	4,898,873.000	Base	107.024916	3,378,728.75	106.298078	3,355,782.81	-22,945.94	0.86	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	284,060.180	Local	107.660324	305,820.11	107.577778	305,585.63	-234.48	0.08	
	715,719.000	Base	107.660324	305,820.11	107.577778	305,585.63	-234.48	0.08	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	51,013.670	Local	107.660300	54,921.47	107.607446	54,894.51	-26.96	0.01	
	180,844.000	Base	107.660300	54,921.47	107.607446	54,894.51	-26.96	0.01	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.5	01 Jun 2044		
Original Face:	219,531.150	Local	108.015054	237,126.69	107.570536	236,150.83	-975.86	0.06	
	498,051.000	Base	108.015054	237,126.69	107.570536	236,150.83	-975.86	0.06	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.5	01 Aug 2044		
Original Face:	92,616.590	Local	107.676962	99,726.73	107.580567	99,637.45	-89.28	0.03	
	602,226.000	Base	107.676962	99,726.73	107.580567	99,637.45	-89.28	0.03	
3138Y8BV1	FNMA POOL AX6351 FN 01/30 FIXED 3					3.0	01 Jan 2030		
	0.000	Local	0.000000	-27.88	0.000000	0.00	27.88	0.00	
		Base	0.000000	-27.88	0.000000	0.00	27.88	0.00	
3138YKX40	FNMA POOL AY6098 FN 06/45 FIXED 3.5					3.5	01 Jun 2045		
Original Face:	891,865.280	Local	104.317990	930,375.93	103.083035	919,361.80	-11,014.13	0.25	
	982,188.000	Base	104.317990	930,375.93	103.083035	919,361.80	-11,014.13	0.24	
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.5	25 Apr 2035		
Original Face:	429,738.900	Local	111.242606	478,052.75	110.361190	474,264.96	-3,787.79	0.13	
	2,000,000.000	Base	111.242606	478,052.75	110.361190	474,264.96	-3,787.79	0.12	
31396LT75	FANNIE MAE FNR 2006 115 EI					5.88389	25 Dec 2036		
Original Face:	666,363.130	Local	18.874122	125,770.19	19.428690	129,465.63	3,695.44	0.04	
	4,600,000.000	Base	18.874122	125,770.19	19.428690	129,465.63	3,695.44	0.03	
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.0	15 May 2036		

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Original Face:	158,395.740	Local	112.228896	177,765.79	112.360240	177,973.83	208.04	0.05	
	300,000.000	Base	112.228896	177,765.79	112.360240	177,973.83	208.04	0.05	
31397EWH4	FREDDIE MAC FHR 3281 AI					5.72611	15 Feb 2037		
Original Face:	291,750.480	Local	17.388763	50,731.80	18.873240	55,062.77	4,330.97	0.01	
	2,100,000.000	Base	17.388763	50,731.80	18.873240	55,062.77	4,330.97	0.01	
31397QCF3	FANNIE MAE FNR 2010 150 SK					5.77389	25 Jan 2041		
Original Face:	293,205.600	Local	20.720672	60,754.17	16.892400	49,529.46	-11,224.71	0.01	
	1,500,000.000	Base	20.720672	60,754.17	16.892400	49,529.46	-11,224.71	0.01	
31397UUU1	FANNIE MAE FNR 2011 59 NZ					5.5	25 Jul 2041		
Original Face:	135,230.280	Local	107.360681	145,184.15	114.310860	154,582.90	9,398.75	0.04	
	100,000.000	Base	107.360681	145,184.15	114.310860	154,582.90	9,398.75	0.04	
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1					0.988791	25 Jan 2020		
Original Face:	256,483.280	Local	1.982355	5,084.41	2.508760	6,434.55	1,350.14	0.00	
	290,000.000	Base	1.982355	5,084.41	2.508760	6,434.55	1,350.14	0.00	
31398W2M5	FREDDIE MAC FHR 3621 SB					5.52611	15 Jan 2040		
Original Face:	14,623.700	Local	27.543987	4,027.95	17.867180	2,612.84	-1,415.11	0.00	
	100,000.000	Base	27.543987	4,027.95	17.867180	2,612.84	-1,415.11	0.00	
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR					6.0	01 Feb 2034		
Original Face:	3,140.570	Local	111.424359	3,499.36	115.015391	3,612.14	112.78	0.00	
	100,000.000	Base	111.424359	3,499.36	115.015391	3,612.14	112.78	0.00	
3140ECM89	FNMA POOL BA7582 FN 03/31 FIXED 3					3.0	01 Mar 2031		
	0.000	Local	0.000000	-24.22	0.000000	0.00	24.22	0.00	
		Base	0.000000	-24.22	0.000000	0.00	24.22	0.00	
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.0	01 Nov 2035		
Original Face:	48,063.080	Local	111.637602	53,656.47	115.028167	55,286.08	1,629.61	0.01	
	500,000.000	Base	111.637602	53,656.47	115.028167	55,286.08	1,629.61	0.01	
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.0	01 Oct 2035		
Original Face:	74,034.940	Local	106.395237	78,769.65	109.842542	81,321.86	2,552.21	0.02	
	900,000.000	Base	106.395237	78,769.65	109.842542	81,321.86	2,552.21	0.02	
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.0	01 Aug 2037		

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Original Face:	96,532.060	Local	111.886341	108,006.19	115.044445	111,054.77	3,048.58	0.03	
	600,000.000	Base	111.886341	108,006.19	115.044445	111,054.77	3,048.58	0.03	
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.5	01 Oct 2044		
Original Face:	853,245.970	Local	109.017422	930,186.76	108.419884	925,088.29	-5,098.47	0.25	
	1,200,000.000	Base	109.017422	930,186.76	108.419884	925,088.29	-5,098.47	0.24	
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.0	01 Oct 2037		
Original Face:	2,070.290	Local	113.192838	2,343.42	109.435627	2,265.63	-77.79	0.00	
	100,000.000	Base	113.192838	2,343.42	109.435627	2,265.63	-77.79	0.00	
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.0	01 Dec 2037		
Original Face:	4,335.850	Local	113.416516	4,917.57	115.491060	5,007.52	89.95	0.00	
	100,000.000	Base	113.416516	4,917.57	115.491060	5,007.52	89.95	0.00	
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.0	01 Nov 2038		
Original Face:	14,213.410	Local	113.522511	16,135.42	114.882917	16,328.78	193.36	0.00	
	500,000.000	Base	113.522511	16,135.42	114.882917	16,328.78	193.36	0.00	
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
Original Face:	78,396.270	Local	107.773214	84,490.18	108.875982	85,354.71	864.53	0.02	
	1,300,984.000	Base	107.773214	84,490.18	108.875982	85,354.71	864.53	0.02	
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
Original Face:	85,403.140	Local	107.324801	91,658.75	108.875982	92,983.51	1,324.76	0.03	
	1,313,542.000	Base	107.324801	91,658.75	108.875982	92,983.51	1,324.76	0.02	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
Original Face:	18,560.800	Local	111.308079	20,659.67	114.557126	21,262.72	603.05	0.01	
	200,000.000	Base	111.308079	20,659.67	114.557126	21,262.72	603.05	0.01	
31415QFG6	FNMA POOL 985867 FN 08/38 FIXED 7					7.0	01 Aug 2038		
Original Face:	2,389.050	Local	113.286453	2,706.47	111.871502	2,672.67	-33.80	0.00	
	200,000.000	Base	113.286453	2,706.47	111.871502	2,672.67	-33.80	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
Original Face:	4,964.990	Local	113.312615	5,625.96	105.964671	5,261.14	-364.82	0.00	
	100,000.000	Base	113.312615	5,625.96	105.964671	5,261.14	-364.82	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		

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Original Face:	43,585.510	Local	107.524152	46,864.95	112.260800	48,929.44	2,064.49	0.01	
	491,391.000	Base	107.524152	46,864.95	112.260800	48,929.44	2,064.49	0.01	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
Original Face:	66,449.960	Local	104.138753	69,200.16	99.971477	66,431.01	-2,769.15	0.02	
	100,000.000	Base	104.138753	69,200.16	99.971477	66,431.01	-2,769.15	0.02	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	125,946.080	Local	103.121360	129,877.31	105.647202	133,058.51	3,181.20	0.04	
	200,000.000	Base	103.121360	129,877.31	105.647202	133,058.51	3,181.20	0.03	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
Original Face:	53,491.360	Local	104.564195	55,932.81	107.680530	57,599.78	1,666.97	0.02	
	200,000.000	Base	104.564195	55,932.81	107.680530	57,599.78	1,666.97	0.01	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
Original Face:	259,542.960	Local	105.848138	274,721.39	108.035561	280,398.69	5,677.30	0.08	
	700,000.000	Base	105.848138	274,721.39	108.035561	280,398.69	5,677.30	0.07	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.5	01 May 2031		
Original Face:	159,350.660	Local	104.557007	166,612.28	107.655057	171,549.04	4,936.76	0.05	
	600,000.000	Base	104.557007	166,612.28	107.655057	171,549.04	4,936.76	0.04	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.5	01 Apr 2031		
Original Face:	50,176.860	Local	104.550066	52,459.94	107.673334	54,027.10	1,567.16	0.01	
	200,000.000	Base	104.550066	52,459.94	107.673334	54,027.10	1,567.16	0.01	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.5	01 Dec 2043		
Original Face:	161,367.090	Local	108.247630	174,676.05	109.324969	176,414.52	1,738.47	0.05	
	200,000.000	Base	108.247630	174,676.05	109.324969	176,414.52	1,738.47	0.05	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
Original Face:	77,835.590	Local	105.902403	82,429.76	107.720583	83,844.95	1,415.19	0.02	
	200,000.000	Base	105.902403	82,429.76	107.720583	83,844.95	1,415.19	0.02	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		
Original Face:	89,519.670	Local	105.910712	94,810.92	107.677788	96,392.80	1,581.88	0.03	
	200,000.000	Base	105.910712	94,810.92	107.677788	96,392.80	1,581.88	0.02	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		

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Original Face:	136,682.630	Local	106.735274	145,888.58	106.057473	144,962.14	-926.44	0.04	
	200,000.000	Base	106.735274	145,888.58	106.057473	144,962.14	-926.44	0.04	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
Original Face:	64,738.550	Local	108.184582	70,037.13	109.268870	70,739.08	701.95	0.02	
	100,000.000	Base	108.184582	70,037.13	109.268870	70,739.08	701.95	0.02	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
Original Face:	286,215.520	Local	107.027690	306,329.86	106.056458	303,550.04	-2,779.82	0.08	
	400,000.000	Base	107.027690	306,329.86	106.056458	303,550.04	-2,779.82	0.08	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	80,796.310	Local	102.937548	83,169.74	106.093612	85,719.72	2,549.98	0.02	
	100,000.000	Base	102.937548	83,169.74	106.093612	85,719.72	2,549.98	0.02	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
Original Face:	231,809.310	Local	108.262339	250,962.18	109.306656	253,383.01	2,420.83	0.07	
	300,000.000	Base	108.262339	250,962.18	109.306656	253,383.01	2,420.83	0.07	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	162,364.860	Local	108.264535	175,783.56	109.329856	177,513.27	1,729.71	0.05	
	200,000.000	Base	108.264535	175,783.56	109.329856	177,513.27	1,729.71	0.05	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
Original Face:	162,262.060	Local	108.216936	175,595.03	109.326832	177,395.97	1,800.94	0.05	
	200,000.000	Base	108.216936	175,595.03	109.326832	177,395.97	1,800.94	0.05	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
Original Face:	111,057.050	Local	112.929202	125,415.84	115.157426	127,890.44	2,474.60	0.03	
	900,000.000	Base	112.929202	125,415.84	115.157426	127,890.44	2,474.60	0.03	
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.5	15 Apr 2020		
Original Face:	200,000.000	Local	101.080400	202,160.80	102.000000	204,000.00	1,839.20	0.06	
		Base	101.080400	202,160.80	102.000000	204,000.00	1,839.20	0.05	
32007UBR9	FIRST DATA CORP 2021 C NEW USD TERM LOAN						24 Mar 2021		
Original Face:	90,197.460	Local	100.070412	90,260.97	100.937500	91,043.06	782.09	0.02	
		Base	100.070412	90,260.97	100.937500	91,043.06	782.09	0.02	
32007UBS7	FIRST DATA CORP 2022C DOLLAR TERM LOAN						10 Jul 2022		

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	186,590.680	Local	100.120194	186,814.95	186,814.95	101.050000	188,549.88	1,734.93	0.05
		Base	100.120194	186,814.95	186,814.95	101.050000	188,549.88	1,734.93	0.05
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.0	15 Jan 2024		
	286,000.000	Local	100.210458	286,601.91	286,601.91	100.532000	287,521.52	919.61	0.08
		Base	100.210458	286,601.91	286,601.91	100.532000	287,521.52	919.61	0.07
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	720,000.000	Local	110.272728	793,963.64	793,963.64	128.889800	928,006.56	134,042.92	0.25
		Base	110.272728	793,963.64	793,963.64	128.889800	928,006.56	134,042.92	0.24
340630AA0	FLORIDA EAST COAST HLDGS SR SECURED 144A 05/19 6.75					6.75	01 May 2019		
	90,000.000	Local	101.192589	91,073.33	91,073.33	103.500000	93,150.00	2,076.67	0.03
		Base	101.192589	91,073.33	91,073.33	103.500000	93,150.00	2,076.67	0.02
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125					8.125	15 Jan 2020		
	440,000.000	Local	112.942648	496,947.65	496,947.65	115.318100	507,399.64	10,451.99	0.14
		Base	112.942648	496,947.65	496,947.65	115.318100	507,399.64	10,451.99	0.13
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4					4.0	14 Nov 2021		
	170,000.000	Local	99.934776	169,889.12	169,889.12	97.500000	165,750.00	-4,139.12	0.04
		Base	99.934776	169,889.12	169,889.12	97.500000	165,750.00	-4,139.12	0.04
35671DBP9	FREEPORT MCMORAN INC COMPANY GUAR 144A 11/20 6.5					6.5	15 Nov 2020		
	32,000.000	Local	102.710969	32,867.51	32,867.51	102.750000	32,880.00	12.49	0.01
		Base	102.710969	32,867.51	32,867.51	102.750000	32,880.00	12.49	0.01
35671DBV6	FREEPORT MCMORAN INC COMPANY GUAR 144A 02/23 6.875					6.875	15 Feb 2023		
	46,000.000	Local	107.155870	49,291.70	49,291.70	105.000000	48,300.00	-991.70	0.01
		Base	107.155870	49,291.70	49,291.70	105.000000	48,300.00	-991.70	0.01
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A					0.98389	15 Nov 2034		
	800,475.580	Local	93.417662	747,785.57	747,785.57	89.497210	716,403.31	-31,382.26	0.19
Original Face:	4,300,000.000	Base	93.417662	747,785.57	747,785.57	89.497210	716,403.31	-31,382.26	0.18
36179RNW5	GNMA II POOL MA3105 G2 09/45 FIXED 3.5					3.5	20 Sep 2045		
	0.000	Local	0.000000	0.01	0.01	0.000000	0.00	-0.01	0.00
		Base	0.000000	0.01	0.01	0.000000	0.00	-0.01	0.00
36179SJS7	GNMA II POOL MA3873 G2 08/46 FIXED 3					3.0	20 Aug 2046		

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Original Face:	2,930,675.250	Local	105.076831	3,079,460.68	101.396847	2,971,612.30	-107,848.38	0.81	
	3,000,000.000	Base	105.076831	3,079,460.68	101.396847	2,971,612.30	-107,848.38	0.77	
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375				5.375	15 Apr 2026			
	50,000.000	Local	101.014180	50,507.09	104.290000	52,145.00	1,637.91	0.01	
		Base	101.014180	50,507.09	104.290000	52,145.00	1,637.91	0.01	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.5	20 Oct 2037			
	73,530.800	Local	108.971982	80,127.97	115.041366	84,590.84	4,462.87	0.02	
Original Face:	1,600,000.000	Base	108.971982	80,127.97	115.041366	84,590.84	4,462.87	0.02	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.0	20 Sep 2038			
	377,672.850	Local	109.785421	414,629.73	113.089155	427,107.03	12,477.30	0.12	
Original Face:	7,900,000.000	Base	109.785421	414,629.73	113.089155	427,107.03	12,477.30	0.11	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.5	20 Jan 2040			
	72,491.770	Local	107.567535	77,977.61	108.168767	78,413.45	435.84	0.02	
Original Face:	300,000.000	Base	107.567535	77,977.61	108.168767	78,413.45	435.84	0.02	
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.5	20 May 2040			
	95,599.320	Local	107.585995	102,851.48	107.721035	102,980.58	129.10	0.03	
Original Face:	400,000.000	Base	107.585995	102,851.48	107.721035	102,980.58	129.10	0.03	
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.0	20 May 2040			
	25,482.460	Local	108.979392	27,770.63	113.220593	28,851.39	1,080.76	0.01	
Original Face:	222,231.000	Base	108.979392	27,770.63	113.220593	28,851.39	1,080.76	0.01	
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.0	20 Aug 2040			
	40,953.210	Local	108.758654	44,540.16	114.736524	46,988.29	2,448.13	0.01	
Original Face:	302,944.000	Base	108.758654	44,540.16	114.736524	46,988.29	2,448.13	0.01	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.0	20 Sep 2040			
	44,033.900	Local	105.251340	46,346.27	110.089143	48,476.54	2,130.27	0.01	
Original Face:	200,000.000	Base	105.251340	46,346.27	110.089143	48,476.54	2,130.27	0.01	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.5	20 Jan 2041			
	28,135.630	Local	104.788697	29,482.96	107.868674	30,349.53	866.57	0.01	
Original Face:	100,000.000	Base	104.788697	29,482.96	107.868674	30,349.53	866.57	0.01	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6				6.0	20 Jan 2041			

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Original Face:	49,914.850	Local	108.775144	54,294.95	111.457242	55,633.72	1,338.77	0.02	
	347,788.000	Base	108.775144	54,294.95	111.457242	55,633.72	1,338.77	0.01	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
Original Face:	690,223.720	Local	104.870866	723,843.59	107.778305	743,911.43	20,067.84	0.20	
	2,800,000.000	Base	104.870866	723,843.59	107.778305	743,911.43	20,067.84	0.19	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
Original Face:	78,324.340	Local	108.754673	85,181.38	115.376782	90,368.10	5,186.72	0.02	
	437,880.000	Base	108.754673	85,181.38	115.376782	90,368.10	5,186.72	0.02	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
Original Face:	33,304.340	Local	103.509092	34,473.02	109.999628	36,634.65	2,161.63	0.01	
	100,000.000	Base	103.509092	34,473.02	109.999628	36,634.65	2,161.63	0.01	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
Original Face:	64,799.380	Local	103.664510	67,173.96	109.917685	71,225.98	4,052.02	0.02	
	200,000.000	Base	103.664510	67,173.96	109.917685	71,225.98	4,052.02	0.02	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					2.257	20 Jul 2060		
Original Face:	258,271.610	Local	104.701895	270,415.27	103.615990	267,610.69	-2,804.58	0.07	
	430,000.000	Base	104.701895	270,415.27	103.615990	267,610.69	-2,804.58	0.07	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					2.194	20 Nov 2060		
Original Face:	323,629.060	Local	105.253471	340,630.82	103.134320	333,772.63	-6,858.19	0.09	
	500,000.000	Base	105.253471	340,630.82	103.134320	333,772.63	-6,858.19	0.09	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.0	20 Jul 2040		
Original Face:	105,854.200	Local	105.778410	111,970.89	110.106946	116,552.83	4,581.94	0.03	
	500,000.000	Base	105.778410	111,970.89	110.106946	116,552.83	4,581.94	0.03	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.5	20 Jul 2041		
Original Face:	104,504.110	Local	107.990748	112,854.77	107.778744	112,633.22	-221.55	0.03	
	400,000.000	Base	107.990748	112,854.77	107.778744	112,633.22	-221.55	0.03	
36242DFT5	GSR MORTGAGE LOAN TRUST GSR 2004 11 2A2					3.31606	25 Sep 2034		
Original Face:	0.010	Local	10,400.000000	1.04	98.629210	0.01	-1.03	0.00	
	0.150	Base	10,400.000000	1.04	98.629210	0.01	-1.03	0.00	
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161	10 Nov 2046		

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Original Face:	90,000.000	Local		102.827067	92,544.36	109.874350	98,886.92	6,342.56	0.03
	90,000.000	Base		102.827067	92,544.36	109.874350	98,886.92	6,342.56	0.03
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.155477	10 Feb 2048		
Original Face:	4,067,337.170	Local		6.269741	255,011.49	6.064160	246,649.83	-8,361.66	0.07
	4,130,000.000	Base		6.269741	255,011.49	6.064160	246,649.83	-8,361.66	0.06
36251HAL6	GS MORTGAGE SECURITIES TRUST GSMS 2016 ICE2 D 144A					6.28817	15 Feb 2033		
Original Face:	480,000.000	Local		100.000000	480,000.00	103.352230	496,090.70	16,090.70	0.13
	480,000.000	Base		100.000000	480,000.00	103.352230	496,090.70	16,090.70	0.13
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.15687	10 Apr 2047		
Original Face:	2,677,629.880	Local		5.821416	155,875.97	5.627000	150,670.23	-5,205.74	0.04
	2,770,000.000	Base		5.821416	155,875.97	5.627000	150,670.23	-5,205.74	0.04
365556AK5	GARDNER DENVER INC USD TERM LOAN						30 Jul 2020		
Original Face:	0.000	Local		0.000000	1.50	0.000000	0.00	-1.50	0.00
		Base		0.000000	1.50	0.000000	0.00	-1.50	0.00
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
Original Face:	121,000.000	Local		110.974132	134,278.70	110.905800	134,196.02	-82.68	0.04
		Base		110.974132	134,278.70	110.905800	134,196.02	-82.68	0.03
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
Original Face:	529,000.000	Local		138.913543	734,852.64	140.994200	745,859.32	11,006.68	0.20
		Base		138.913543	734,852.64	140.994200	745,859.32	11,006.68	0.19
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375					4.375	16 Sep 2020		
Original Face:	50,000.000	Local		101.248360	50,624.18	107.485100	53,742.55	3,118.37	0.01
		Base		101.248360	50,624.18	107.485100	53,742.55	3,118.37	0.01
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65					4.65	17 Oct 2021		
Original Face:	106,000.000	Local		107.512000	113,962.72	109.694000	116,275.64	2,312.92	0.03
		Base		107.512000	113,962.72	109.694000	116,275.64	2,312.92	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
Original Face:	50,000.000	Local		114.098900	57,049.45	110.547900	55,273.95	-1,775.50	0.01
		Base		114.098900	57,049.45	110.547900	55,273.95	-1,775.50	0.01
37045XAJ5	GENERAL MOTORS FINL CO COMPANY GUAR 05/18 3.25					3.25	15 May 2018		

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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 100.000000	20,000.00	101.310200	20,262.04	262.04	0.01	
			Base 100.000000	20,000.00	101.310200	20,262.04	262.04	0.01	
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022			
		50,000.000	Local 96.851660	48,425.83	98.893500	49,446.75	1,020.92	0.01	
			Base 96.851660	48,425.83	98.893500	49,446.75	1,020.92	0.01	
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.7	01 Apr 2024			
		330,000.000	Local 102.230491	337,360.62	102.642500	338,720.25	1,359.63	0.09	
			Base 102.230491	337,360.62	102.642500	338,720.25	1,359.63	0.09	
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046			
		140,000.000	Local 102.248950	143,148.53	103.467100	144,853.94	1,705.41	0.04	
			Base 102.248950	143,148.53	103.467100	144,853.94	1,705.41	0.04	
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.65	01 Mar 2026			
		10,000.000	Local 100.161800	10,016.18	101.393700	10,139.37	123.19	0.00	
			Base 100.161800	10,016.18	101.393700	10,139.37	123.19	0.00	
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.85	08 May 2022			
		180,000.000	Local 99.004428	178,207.97	100.803300	181,445.94	3,237.97	0.05	
			Base 99.004428	178,207.97	100.803300	181,445.94	3,237.97	0.05	
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6				6.0	15 Jun 2020			
		210,000.000	Local 103.950038	218,295.08	110.894100	232,877.61	14,582.53	0.06	
			Base 103.950038	218,295.08	110.894100	232,877.61	14,582.53	0.06	
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037			
		40,000.000	Local 110.253825	44,101.53	123.484700	49,393.88	5,292.35	0.01	
			Base 110.253825	44,101.53	123.484700	49,393.88	5,292.35	0.01	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25				6.25	01 Feb 2041			
		320,000.000	Local 100.424491	321,358.37	123.956700	396,661.44	75,303.07	0.11	
			Base 100.424491	321,358.37	123.956700	396,661.44	75,303.07	0.10	
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4				4.0	03 Mar 2024			
		1,040,000.000	Local 102.402388	1,064,984.84	103.741900	1,078,915.76	13,930.92	0.29	
			Base 102.402388	1,064,984.84	103.741900	1,078,915.76	13,930.92	0.28	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR				4.0	29 Dec 2049			

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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	
		8,000.000	Local Base	78.980875 78.980875	6,318.47 6,318.47	81.609000 81.609000	6,528.72 6,528.72	210.25 210.25	0.00 0.00
38143YAC7	GOLDMAN SACHS GROUP INC SUBORDINATED 05/36 6.45				6.45	01 May 2036			
		20,000.000	Local Base	119.220550 119.220550	23,844.11 23,844.11	119.177200 119.177200	23,835.44 23,835.44	-8.67 -8.67	0.01 0.01
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.5	16 Nov 2026			
		270,000.000	Local Base	99.143167 99.143167	267,686.55 267,686.55	97.698500 97.698500	263,785.95 263,785.95	-3,900.60 -3,900.60	0.07 0.07
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045			
		270,000.000	Local Base	97.555226 97.555226	263,399.11 263,399.11	105.166000 105.166000	283,948.20 283,948.20	20,549.09 20,549.09	0.08 0.07
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125				5.125	15 Nov 2023			
		150,000.000	Local Base	100.395213 100.395213	150,592.82 150,592.82	103.000000 103.000000	154,500.00 154,500.00	3,907.18 3,907.18	0.04 0.04
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				5.911	20 Jan 2040			
		54,160.210	Local	13.163981	7,129.64	14.697280	7,960.08	830.44	0.00
Original Face:		258,000.000	Base	13.163981	7,129.64	14.697280	7,960.08	830.44	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.60589	20 May 2060			
		435,491.410	Local	102.276004	445,403.21	101.034270	439,995.57	-5,407.64	0.12
Original Face:		670,000.000	Base	102.276004	445,403.21	101.034270	439,995.57	-5,407.64	0.11
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.86044	20 Oct 2060			
		784,163.530	Local	100.000000	784,163.53	98.915970	775,662.96	-8,500.57	0.21
Original Face:		1,150,000.000	Base	100.000000	784,163.53	98.915970	775,662.96	-8,500.57	0.20
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				1.03044	20 Mar 2061			
		141,603.560	Local	99.989209	141,588.28	99.539750	140,951.83	-636.45	0.04
Original Face:		200,000.000	Base	99.989209	141,588.28	99.539750	140,951.83	-636.45	0.04
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				5.89272	16 Apr 2042			
		2,300,146.770	Local	22.801343	524,464.35	23.232050	534,371.25	9,906.90	0.14
Original Face:		4,700,000.000	Base	22.801343	524,464.35	23.232050	534,371.25	9,906.90	0.14
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS				5.761	20 Mar 2039			

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Original Face:	27,934.560	Local	12.853612	3,590.60	9.381950	2,620.81	-969.79	0.00	
	176,719.000	Base	12.853612	3,590.60	9.381950	2,620.81	-969.79	0.00	
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				5.741	20 Apr 2040			
Original Face:	59,500.730	Local	23.638752	14,065.23	15.415050	9,172.07	-4,893.16	0.00	
	300,000.000	Base	23.638752	14,065.23	15.415050	9,172.07	-4,893.16	0.00	
38378BRT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 44 A				2.17	16 Apr 2041			
Original Face:	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	
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				5.311	20 Mar 2042			
Original Face:	2,716,423.970	Local	19.762264	536,826.87	19.021660	516,708.93	-20,117.94	0.14	
	4,800,000.000	Base	19.762264	536,826.87	19.021660	516,708.93	-20,117.94	0.13	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI				3.5	20 Feb 2038			
Original Face:	747,997.470	Local	10.813503	80,884.73	9.463480	70,786.59	-10,098.14	0.02	
	1,500,000.000	Base	10.813503	80,884.73	9.463480	70,786.59	-10,098.14	0.02	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA				0.75233	16 Mar 2047			
Original Face:	4,871,974.960	Local	5.823956	283,741.68	4.474100	217,977.03	-65,764.65	0.06	
	5,680,000.000	Base	5.823956	283,741.68	4.474100	217,977.03	-65,764.65	0.06	
38378NJF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 IO				0.7909	16 Jun 2055			
Original Face:	528,092.270	Local	5.713668	30,173.44	4.044740	21,359.96	-8,813.48	0.01	
	631,000.000	Base	5.713668	30,173.44	4.044740	21,359.96	-8,813.48	0.01	
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB				0.91088	16 Aug 2054			
Original Face:	8,421,483.940	Local	6.177351	520,224.63	5.528070	465,545.53	-54,679.10	0.13	
	9,230,000.000	Base	6.177351	520,224.63	5.528070	465,545.53	-54,679.10	0.12	
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ				4.861	20 Aug 2044			
Original Face:	262,284.220	Local	17.692837	46,405.52	15.034290	39,432.57	-6,972.95	0.01	
	400,000.000	Base	17.692837	46,405.52	15.034290	39,432.57	-6,972.95	0.01	
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA				4.0	20 Nov 2044			
Original Face:	1,388,060.940	Local	35.310527	490,131.63	17.920110	248,742.05	-241,389.58	0.07	
	3,000,000.000	Base	35.310527	490,131.63	17.920110	248,742.05	-241,389.58	0.06	
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2				4.037	20 Feb 2032			

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Original Face:	150,000.000	Local		88.357740	132,536.61	90.305430	135,458.15	2,921.54	0.04
	150,000.000	Base		88.357740	132,536.61	90.305430	135,458.15	2,921.54	0.03
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					4.038	13 Mar 2032		
Original Face:	225,000.000	Local		88.327342	198,736.52	89.947910	202,382.80	3,646.28	0.05
	225,000.000	Base		88.327342	198,736.52	89.947910	202,382.80	3,646.28	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	98.375000	236,100.00	-3,900.00	0.06
		Base		100.000000	240,000.00	98.375000	236,100.00	-3,900.00	0.06
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	650,000.000	Local		99.272634	645,272.12	100.914800	655,946.20	10,674.08	0.18
		Base		99.272634	645,272.12	100.914800	655,946.20	10,674.08	0.17
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4					3.4	08 Mar 2021		
	820,000.000	Local		99.806713	818,415.05	101.687900	833,840.78	15,425.73	0.23
		Base		99.806713	818,415.05	101.687900	833,840.78	15,425.73	0.21
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	230,000.000	Local		107.811691	247,966.89	112.404100	258,529.43	10,562.54	0.07
		Base		107.811691	247,966.89	112.404100	258,529.43	10,562.54	0.07
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	380,000.000	Local		99.907421	379,648.20	101.589700	386,040.86	6,392.66	0.10
		Base		99.907421	379,648.20	101.589700	386,040.86	6,392.66	0.10
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	100,000.000	Local		100.603960	100,603.96	105.581800	105,581.80	4,977.84	0.03
		Base		100.603960	100,603.96	105.581800	105,581.80	4,977.84	0.03
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	150,000.000	Local		101.619920	152,429.88	107.877600	161,816.40	9,386.52	0.04
		Base		101.619920	152,429.88	107.877600	161,816.40	9,386.52	0.04
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A					1.83	25 Aug 2019		
Original Face:	160,000.000	Local		99.981606	159,970.57	99.303330	158,885.33	-1,085.24	0.04
	160,000.000	Base		99.981606	159,970.57	99.303330	158,885.33	-1,085.24	0.04
43289DAC7	HILTON WORLDWIDE FIN LLC TERM LOAN B1						26 Oct 2020		

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	3,706.680	Local	99.709443	3,695.91	100.750000	3,734.48	38.57	0.00	
		Base	99.709443	3,695.91	100.750000	3,734.48	38.57	0.00	
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN					25 Oct 2023			
	0.000	Local	0.000000	-3.45	0.000000	0.00	3.45	0.00	
		Base	0.000000	-3.45	0.000000	0.00	3.45	0.00	
444859AY8	HUMANA INC SR UNSECURED 06/18 7.2					7.2	15 Jun 2018		
	170,000.000	Local	101.574735	172,677.05	107.493300	182,738.61	10,061.56	0.05	
		Base	101.574735	172,677.05	107.493300	182,738.61	10,061.56	0.05	
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	50,000.000	Local	101.525580	50,762.79	95.940500	47,970.25	-2,792.54	0.01	
		Base	101.525580	50,762.79	95.940500	47,970.25	-2,792.54	0.01	
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.8	25 Sep 2023		
	200,000.000	Local	101.021495	202,042.99	109.878900	219,757.80	17,714.81	0.06	
		Base	101.021495	202,042.99	109.878900	219,757.80	17,714.81	0.06	
45685EAE6	VOYA FINANCIAL INC COMPANY GUAR 02/18 2.9					2.9	15 Feb 2018		
	31,000.000	Local	100.146903	31,045.54	101.238600	31,383.97	338.43	0.01	
		Base	100.146903	31,045.54	101.238600	31,383.97	338.43	0.01	
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.7	29 Jul 2025		
	70,000.000	Local	99.869014	69,908.31	105.475500	73,832.85	3,924.54	0.02	
		Base	99.869014	69,908.31	105.475500	73,832.85	3,924.54	0.02	
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9					4.9	29 Jul 2045		
	120,000.000	Local	102.982383	123,578.86	111.868300	134,241.96	10,663.10	0.04	
		Base	102.982383	123,578.86	111.868300	134,241.96	10,663.10	0.03	
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	140,000.000	Local	120.629400	168,881.16	120.125000	168,175.00	-706.16	0.05	
		Base	120.629400	168,881.16	120.125000	168,175.00	-706.16	0.04	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	900,000.000	Local	99.725311	897,527.80	92.418500	831,766.50	-65,761.30	0.23	
		Base	99.725311	897,527.80	92.418500	831,766.50	-65,761.30	0.21	
46619RAA4	321 HENDERSON RECEIVABLES LLC HENDR 2015 2A A 144A					3.87	15 Mar 2058		

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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:		1,521,593.220	Local	99.924715	1,520,447.69	97.418170	1,482,308.27	-38,139.42	0.40
		1,550,000.000	Base	99.924715	1,520,447.69	97.418170	1,482,308.27	-38,139.42	0.38
46625HGN4	JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125				6.125	27 Jun 2017			
		430,000.000	Local	100.243309	431,046.23	102.189600	439,415.28	8,369.05	0.12
			Base	100.243309	431,046.23	102.189600	439,415.28	8,369.05	0.11
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.35	15 Aug 2021			
		150,000.000	Local	105.703640	158,555.46	106.979500	160,469.25	1,913.79	0.04
			Base	105.703640	158,555.46	106.979500	160,469.25	1,913.79	0.04
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375				3.375	01 May 2023			
		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
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		380,000.000	Local	99.718061	378,928.63	106.630900	405,197.42	26,268.79	0.11
			Base	99.718061	378,928.63	106.630900	405,197.42	26,268.79	0.10
46625HNJ5	JPMORGAN CHASE + CO SUBORDINATED 10/27 4.25				4.25	01 Oct 2027			
		100,000.000	Local	107.093210	107,093.21	102.742800	102,742.80	-4,350.41	0.03
			Base	107.093210	107,093.21	102.742800	102,742.80	-4,350.41	0.03
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C				5.046085	15 Nov 2045			
		60,000.000	Local	100.448983	60,269.39	105.206790	63,124.07	2,854.68	0.02
Original Face:		60,000.000	Base	100.448983	60,269.39	105.206790	63,124.07	2,854.68	0.02
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A				4.813533	15 Feb 2047			
		700,000.000	Local	94.327414	660,291.90	83.920180	587,441.26	-72,850.64	0.16
Original Face:		700,000.000	Base	94.327414	660,291.90	83.920180	587,441.26	-72,850.64	0.15
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A				4.660445	15 Aug 2047			
		700,000.000	Local	91.895903	643,271.32	80.196130	561,372.91	-81,898.41	0.15
Original Face:		700,000.000	Base	91.895903	643,271.32	80.196130	561,372.91	-81,898.41	0.14
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS				3.9965	15 Aug 2047			
		250,000.000	Local	102.777648	256,944.12	104.084430	260,211.08	3,266.96	0.07
Original Face:		250,000.000	Base	102.777648	256,944.12	104.084430	260,211.08	3,266.96	0.07
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A				0.744	27 Jul 2036			

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Original Face:	1,138,599.270	Local	95.938691	1,092,357.24	96.743610	1,101,522.04	9,164.80	0.30	
	1,560,000.000	Base	95.938691	1,092,357.24	96.743610	1,101,522.04	9,164.80	0.28	
46643NAC9	JP MORGAN REREMIC JPMRR 2014 6 2A1 144A					0.362	27 Dec 2036		
	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	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					0.744	27 Jul 2046		
Original Face:	992,539.910	Local	96.062721	953,460.84	96.619570	958,987.79	5,526.95	0.26	
	1,590,000.000	Base	96.062721	953,460.84	96.619570	958,987.79	5,526.95	0.25	
46643NAU9	JP MORGAN REREMIC JPMRR 2014 6 8A1 144A					0.333202	27 Oct 2036		
	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	
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A					4.45389	15 May 2028		
Original Face:	400,000.000	Local	98.234318	392,937.27	95.378280	381,513.12	-11,424.15	0.10	
	400,000.000	Base	98.234318	392,937.27	95.378280	381,513.12	-11,424.15	0.10	
47009YAF4	JAGUAR HOLDING COMPANY II 2015 TERM LOAN B						18 Aug 2022		
	497,474.740	Local	100.387527	499,402.59	100.895800	501,931.12	2,528.53	0.14	
		Base	100.387527	499,402.59	100.895800	501,931.12	2,528.53	0.13	
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5					5.5	01 Feb 2043		
	50,000.000	Local	101.778140	50,889.07	100.373800	50,186.90	-702.17	0.01	
		Base	101.778140	50,889.07	100.373800	50,186.90	-702.17	0.01	
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	570,000.000	Local	111.833388	637,450.31	117.979300	672,482.01	35,031.70	0.18	
		Base	111.833388	637,450.31	117.979300	672,482.01	35,031.70	0.17	
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3					5.3	01 Dec 2034		
	190,000.000	Local	78.772274	149,667.32	101.484500	192,820.55	43,153.23	0.05	
		Base	78.772274	149,667.32	101.484500	192,820.55	43,153.23	0.05	
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375	10 Feb 2020		
	18,000.000	Local	108.876556	19,597.78	108.310500	19,495.89	-101.89	0.01	
		Base	108.876556	19,597.78	108.310500	19,495.89	-101.89	0.01	
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		

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	290,000.000	Local		100.600566	291,741.64	101.697100	294,921.59	3,179.95	0.08
		Base		100.600566	291,741.64	101.697100	294,921.59	3,179.95	0.08
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	80,000.000	Local		103.505488	82,804.39	104.681200	83,744.96	940.57	0.02
		Base		103.505488	82,804.39	104.681200	83,744.96	940.57	0.02
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625					5.625	15 Oct 2023		
	60,000.000	Local		105.343383	63,206.03	107.750000	64,650.00	1,443.97	0.02
		Base		105.343383	63,206.03	107.750000	64,650.00	1,443.97	0.02
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.0	23 Dec 2036		
	237,393.900	Local		91.625075	217,512.34	97.500000	231,459.05	13,946.71	0.06
Original Face:	710,000.000	Base		91.625075	217,512.34	97.500000	231,459.05	13,946.71	0.06
513272AB0	LAMB WESTON HLD COMPANY GUAR 144A 11/26 4.875					4.875	01 Nov 2026		
	160,000.000	Local		99.627144	159,403.43	98.937500	158,300.00	-1,103.43	0.04
		Base		99.627144	159,403.43	98.937500	158,300.00	-1,103.43	0.04
51508PAC8	LANDRYS INC TERM LOAN B						24 Apr 2018		
	0.010	Local		-43,300.000000	-4.33	100.813000	0.01	4.34	0.00
		Base		-43,300.000000	-4.33	100.813000	0.01	4.34	0.00
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		99.542633	786,386.80	0.523000	4,131.70	-782,255.10	0.00
		Base		99.542633	786,386.80	0.523000	4,131.70	-782,255.10	0.00
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5					4.5	04 Nov 2024		
	250,000.000	Local		99.536472	248,841.18	101.764900	254,412.25	5,571.07	0.07
		Base		99.536472	248,841.18	101.764900	254,412.25	5,571.07	0.07
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5					6.5	14 Sep 2020		
	100,000.000	Local		100.678050	100,678.05	110.603400	110,603.40	9,925.35	0.03
		Base		100.678050	100,678.05	110.603400	110,603.40	9,925.35	0.03
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1					3.1	15 Jan 2023		

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		40,000.000	Local 100.752300	40,300.92	101.093300	40,437.32	136.40	0.01	
			Base 100.752300	40,300.92	101.093300	40,437.32	136.40	0.01	
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.5	15 May 2036			
		80,000.000	Local 106.424600	85,139.68	106.318000	85,054.40	-85.28	0.02	
			Base 106.424600	85,139.68	106.318000	85,054.40	-85.28	0.02	
55027YAD0	LUMINENT MORTGAGE TRUST LUM 2006 6 A1				0.95611	25 Oct 2046			
		322,357.970	Local 72.074120	232,336.67	85.383890	275,241.77	42,905.10	0.07	
Original Face:		1,500,000.000	Base 72.074120	232,336.67	85.383890	275,241.77	42,905.10	0.07	
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023			
		463,976.950	Local 100.456995	466,097.30	101.678600	471,765.27	5,667.97	0.13	
			Base 100.456995	466,097.30	101.678600	471,765.27	5,667.97	0.12	
56523PAD6	KEURIG GREEN MOUNTAIN INC. TERM LOAN B					03 Mar 2023			
		194,136.000	Local 98.196677	190,635.10	101.416700	196,886.32	6,251.22	0.05	
			Base 98.196677	190,635.10	101.416700	196,886.32	6,251.22	0.05	
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				1.05611	25 May 2037			
		2,145,600.810	Local 91.745832	1,968,499.31	84.539190	1,813,873.55	-154,625.76	0.49	
Original Face:		10,140,000.000	Base 91.745832	1,968,499.31	84.539190	1,813,873.55	-154,625.76	0.47	
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A				3.00669	25 Nov 2035			
		290,990.030	Local 87.631020	254,997.53	74.833210	217,757.18	-37,240.35	0.06	
Original Face:		760,000.000	Base 87.631020	254,997.53	74.833210	217,757.18	-37,240.35	0.06	
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.7	30 Jan 2026			
		270,000.000	Local 99.704559	269,202.31	101.809700	274,886.19	5,683.88	0.07	
			Base 99.704559	269,202.31	101.809700	274,886.19	5,683.88	0.07	
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75				2.75	10 Feb 2025			
		100,000.000	Local 99.862850	99,862.85	98.186200	98,186.20	-1,676.65	0.03	
			Base 99.862850	99,862.85	98.186200	98,186.20	-1,676.65	0.03	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.4	15 Dec 2066			
		760,000.000	Local 103.921055	789,800.02	108.000000	820,800.00	30,999.98	0.22	
			Base 103.921055	789,800.02	108.000000	820,800.00	30,999.98	0.21	
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4				2.4	08 Aug 2026			

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	530,000.000	Local		99.828464	529,090.86	94.469700	500,689.41	-28,401.45	0.14
		Base		99.828464	529,090.86	94.469700	500,689.41	-28,401.45	0.13
594918BS2	MICROSOFT CORP SR UNSECURED 08/36 3.45					3.45	08 Aug 2036		
	20,000.000	Local		99.590750	19,918.15	95.036200	19,007.24	-910.91	0.01
		Base		99.590750	19,918.15	95.036200	19,007.24	-910.91	0.00
59562VAR8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5					6.5	15 Sep 2037		
	40,000.000	Local		129.662400	51,864.96	130.168000	52,067.20	202.24	0.01
		Base		129.662400	51,864.96	130.168000	52,067.20	202.24	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.5	01 May 2022		
	20,000.000	Local		100.124950	20,024.99	102.937100	20,587.42	562.43	0.01
		Base		100.124950	20,024.99	102.937100	20,587.42	562.43	0.01
61690HAF6	MORGAN STANLEY REREMIC TRUST MSRR 2015 R2 2A1 144A					1.63182	26 Dec 2046		
	0.010	Local		21,100.000000	2.11	96.875650	0.01	-2.10	0.00
Original Face:	0.010	Base		21,100.000000	2.11	96.875650	0.01	-2.10	0.00
61690KAG7	MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS					3.214	15 Feb 2046		
	21,000.000	Local		102.638476	21,554.08	100.524390	21,110.12	-443.96	0.01
Original Face:	21,000.000	Base		102.638476	21,554.08	100.524390	21,110.12	-443.96	0.01
61747YDT9	MORGAN STANLEY SR UNSECURED 03/17 4.75					4.75	22 Mar 2017		
	40,000.000	Local		99.991300	39,996.52	100.753200	40,301.28	304.76	0.01
		Base		99.991300	39,996.52	100.753200	40,301.28	304.76	0.01
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A					4.647761	15 Nov 2045		
	250,000.000	Local		99.250276	248,125.69	96.026440	240,066.10	-8,059.59	0.07
Original Face:	250,000.000	Base		99.250276	248,125.69	96.026440	240,066.10	-8,059.59	0.06
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4					4.083622	15 Jul 2046		
	50,000.000	Local		103.379900	51,689.95	106.842580	53,421.29	1,731.34	0.01
Original Face:	50,000.000	Base		103.379900	51,689.95	106.842580	53,421.29	1,731.34	0.01
627048AK7	MURRAY ENERGY CORPORATION 2015 TERM LOAN B						16 Apr 2020		
	287,327.610	Local		97.877545	281,229.21	95.125000	273,320.39	-7,908.82	0.07
		Base		97.877545	281,229.21	95.125000	273,320.39	-7,908.82	0.07
62886HAM3	NCL CORPORATION LTD SR UNSECURED 144A 11/20 4.625					4.625	15 Nov 2020		

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	140,000.000	Local	100.000000	140,000.00	101.750000	142,450.00	2,450.00	0.04	
		Base	100.000000	140,000.00	101.750000	142,450.00	2,450.00	0.04	
637640AE3	NATIONAL SEMICONDUCTOR SR UNSECURED 06/17 6.6					6.6	15 Jun 2017		
	20,000.000	Local	100.330750	20,066.15	102.485000	20,497.00	430.85	0.01	
		Base	100.330750	20,066.15	102.485000	20,497.00	430.85	0.01	
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974	15 Apr 2019		
	100,000.000	Local	100.371960	100,371.96	100.361200	100,361.20	-10.76	0.03	
		Base	100.371960	100,371.96	100.361200	100,361.20	-10.76	0.03	
64021SAC3	NEIMAN MARCUS GROUP LTD INC OTHER TERM LOANS						25 Oct 2020		
	393,924.040	Local	99.905995	393,553.73	86.909100	342,355.84	-51,197.89	0.09	
		Base	99.905995	393,553.73	86.909100	342,355.84	-51,197.89	0.09	
64072UAD4	NEPTUNE FINCO CORP TERM LOAN B						11 Oct 2024		
	342,962.670	Local	100.956474	346,243.02	101.000000	346,392.30	149.28	0.09	
		Base	100.956474	346,243.02	101.000000	346,392.30	149.28	0.09	
64110LAL0	NETFLIX INC SR UNSECURED 02/25 5.875					5.875	15 Feb 2025		
	60,000.000	Local	104.625717	62,775.43	107.875000	64,725.00	1,949.57	0.02	
		Base	104.625717	62,775.43	107.875000	64,725.00	1,949.57	0.02	
651229AU0	NEWELL BRANDS INC SR UNSECURED 04/21 3.15					3.15	01 Apr 2021		
	90,000.000	Local	100.180100	90,162.09	101.769600	91,592.64	1,430.55	0.02	
		Base	100.180100	90,162.09	101.769600	91,592.64	1,430.55	0.02	
651229AV8	NEWELL BRANDS INC SR UNSECURED 04/23 3.85					3.85	01 Apr 2023		
	220,000.000	Local	102.191627	224,821.58	103.730700	228,207.54	3,385.96	0.06	
		Base	102.191627	224,821.58	103.730700	228,207.54	3,385.96	0.06	
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	120,000.000	Local	101.986650	122,383.98	111.031900	133,238.28	10,854.30	0.04	
		Base	101.986650	122,383.98	111.031900	133,238.28	10,854.30	0.03	
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	180,000.000	Local	100.731183	181,316.13	104.068700	187,323.66	6,007.53	0.05	
		Base	100.731183	181,316.13	104.068700	187,323.66	6,007.53	0.05	
65540VAL5	NOMURA RESECURITIZATION TRUST NMRR 2015 6R 3A1 144A					0.724	26 May 2046		

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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:	768,696.450	Local		95.729492	735,869.21	96.521650	741,958.50	6,089.29	0.20
	1,320,000.000	Base		95.729492	735,869.21	96.521650	741,958.50	6,089.29	0.19
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					0.84422	26 Feb 2046		
Original Face:	1,718,911.760	Local		96.690232	1,662,019.77	95.619740	1,643,618.96	-18,400.81	0.45
	2,410,000.000	Base		96.690232	1,662,019.77	95.619740	1,643,618.96	-18,400.81	0.42
65540YAA3	NOMURA RESECURITIZATION TRUST NMRR 2015 7R 1A1 144A					0.306	26 Sep 2035		
	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
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25					4.25	21 Sep 2022		
	200,000.000	Local		102.368165	204,736.33	104.169300	208,338.60	3,602.27	0.06
		Base		102.368165	204,736.33	104.169300	208,338.60	3,602.27	0.05
66704JBX5	NORTHSTAR EDU FIN INC DE NRSSTD 01/46 ADJUSTABLE VAR					0.683	29 Jan 2046		
	175,000.000	Local		84.173406	147,303.46	90.106500	157,686.38	10,382.92	0.04
		Base		84.173406	147,303.46	90.106500	157,686.38	10,382.92	0.04
67054KAA7	SFR GROUP SA SR SECURED 144A 05/26 7.375					7.375	01 May 2026		
	200,000.000	Local		100.757305	201,514.61	102.500000	205,000.00	3,485.39	0.06
		Base		100.757305	201,514.61	102.500000	205,000.00	3,485.39	0.05
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.5	22 Oct 2025		
	280,000.000	Local		97.335357	272,539.00	95.537800	267,505.84	-5,033.16	0.07
		Base		97.335357	272,539.00	95.537800	267,505.84	-5,033.16	0.07
674215AE8	OASIS PETROLEUM INC COMPANY GUAR 01/23 6.875					6.875	15 Jan 2023		
	10,000.000	Local		99.752700	9,975.27	102.500000	10,250.00	274.73	0.00
		Base		99.752700	9,975.27	102.500000	10,250.00	274.73	0.00
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875					6.875	15 Mar 2022		
	60,000.000	Local		99.576983	59,746.19	102.500000	61,500.00	1,753.81	0.02
		Base		99.576983	59,746.19	102.500000	61,500.00	1,753.81	0.02
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125	15 Feb 2022		
	100,000.000	Local		99.097750	99,097.75	102.210200	102,210.20	3,112.45	0.03
		Base		99.097750	99,097.75	102.210200	102,210.20	3,112.45	0.03
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4					3.4	15 Apr 2026		

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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
	180,000.000	Local	99.786406	179,615.53	100.754400	181,357.92	1,742.39	0.05	
		Base	99.786406	179,615.53	100.754400	181,357.92	1,742.39	0.05	
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	70,000.000	Local	99.088814	69,362.17	101.763500	71,234.45	1,872.28	0.02	
		Base	99.088814	69,362.17	101.763500	71,234.45	1,872.28	0.02	
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	210,000.000	Local	99.804171	209,588.76	97.404100	204,548.61	-5,040.15	0.06	
		Base	99.804171	209,588.76	97.404100	204,548.61	-5,040.15	0.05	
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	170,000.000	Local	99.688641	169,470.69	96.757500	164,487.75	-4,982.94	0.04	
		Base	99.688641	169,470.69	96.757500	164,487.75	-4,982.94	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	104.500000	104,500.00	4,500.00	0.03	
		Base	100.000000	100,000.00	104.500000	104,500.00	4,500.00	0.03	
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
	200,000.000	Local	99.950095	199,900.19	100.023700	200,047.40	147.21	0.05	
		Base	99.950095	199,900.19	100.023700	200,047.40	147.21	0.05	
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	460,000.000	Local	123.123385	566,367.57	125.146800	575,675.28	9,307.71	0.16	
		Base	123.123385	566,367.57	125.146800	575,675.28	9,307.71	0.15	
70215EAM5	PARTY CITY HLDGS INC TERM LOAN						19 Aug 2022		
	379,543.510	Local	99.794221	378,762.49	100.546900	381,619.23	2,856.74	0.10	
		Base	99.794221	378,762.49	100.546900	381,619.23	2,856.74	0.10	
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035		
	300,000.000	Local	109.037217	327,111.65	98.500000	295,500.00	-31,611.65	0.08	
		Base	109.037217	327,111.65	98.500000	295,500.00	-31,611.65	0.08	
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.0	05 Mar 2042		
	50,000.000	Local	91.493780	45,746.89	99.254000	49,627.00	3,880.11	0.01	
		Base	91.493780	45,746.89	99.254000	49,627.00	3,880.11	0.01	
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.45	15 Jan 2022		

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	340,000.000	Local		103.871897	353,164.45	106.097500	360,731.50	7,567.05	0.10
		Base		103.871897	353,164.45	106.097500	360,731.50	7,567.05	0.09
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	240,000.000	Local		112.528108	270,067.46	113.250000	271,800.00	1,732.54	0.07
		Base		112.528108	270,067.46	113.250000	271,800.00	1,732.54	0.07
71579UAB1	PETCO ANIMAL SUPPLIES INC. 2016 TERM LOAN						26 Jan 2023		
	0.000	Local		0.000000	870.29	0.000000	0.00	-870.29	0.00
		Base		0.000000	870.29	0.000000	0.00	-870.29	0.00
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75					5.75	20 Jan 2020		
	132,000.000	Local		100.231583	132,305.69	101.250000	133,650.00	1,344.31	0.04
		Base		100.231583	132,305.69	101.250000	133,650.00	1,344.31	0.03
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	690,000.000	Local		99.128399	683,985.95	97.800000	674,820.00	-9,165.95	0.18
		Base		99.128399	683,985.95	97.800000	674,820.00	-9,165.95	0.17
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	40,000.000	Local		101.833225	40,733.29	83.220000	33,288.00	-7,445.29	0.01
		Base		101.833225	40,733.29	83.220000	33,288.00	-7,445.29	0.01
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local		99.277057	297,831.17	91.000000	273,000.00	-24,831.17	0.07
		Base		99.277057	297,831.17	91.000000	273,000.00	-24,831.17	0.07
71656LBK6	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875					6.875	04 Aug 2026		
	20,000.000	Local		99.826300	19,965.26	105.500000	21,100.00	1,134.74	0.01
		Base		99.826300	19,965.26	105.500000	21,100.00	1,134.74	0.01
71677HAG0	PETSMART INC TERM LOAN B2						11 Mar 2022		
	652,593.670	Local		100.215601	654,000.67	100.306800	654,595.83	595.16	0.18
		Base		100.215601	654,000.67	100.306800	654,595.83	595.16	0.17
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.9	15 Nov 2021		
	180,000.000	Local		99.294544	178,730.18	101.341200	182,414.16	3,683.98	0.05
		Base		99.294544	178,730.18	101.341200	182,414.16	3,683.98	0.05
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 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
	80,000.000	Local	96.798725	77,438.98	102.042600	81,634.08	4,195.10	0.02	
		Base	96.798725	77,438.98	102.042600	81,634.08	4,195.10	0.02	
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local	98.431600	9,843.16	97.846500	9,784.65	-58.51	0.00	
		Base	98.431600	9,843.16	97.846500	9,784.65	-58.51	0.00	
73755LAH0	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875					4.875	30 Mar 2020		
	10,000.000	Local	102.616000	10,261.60	106.314300	10,631.43	369.83	0.00	
		Base	102.616000	10,261.60	106.314300	10,631.43	369.83	0.00	
74153QAG7	PRIDE INTERNATIONAL INC COMPANY GUAR 06/19 8.5					8.5	15 Jun 2019		
	130,000.000	Local	98.697615	128,306.90	111.500000	144,950.00	16,643.10	0.04	
		Base	98.697615	128,306.90	111.500000	144,950.00	16,643.10	0.04	
74153QA5	PRIDE INTERNATIONAL INC COMPANY GUAR 08/20 6.875					6.875	15 Aug 2020		
	70,000.000	Local	93.277657	65,294.36	106.750000	74,725.00	9,430.64	0.02	
		Base	93.277657	65,294.36	106.750000	74,725.00	9,430.64	0.02	
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875					6.875	01 Mar 2021		
	130,000.000	Local	102.323592	133,020.67	106.250000	138,125.00	5,104.33	0.04	
		Base	102.323592	133,020.67	106.250000	138,125.00	5,104.33	0.04	
74966UAN0	RPI FIN TR TERM B5						04 Oct 2022		
	0.000	Local	0.000000	-8.37	0.000000	0.00	8.37	0.00	
		Base	0.000000	-8.37	0.000000	0.00	8.37	0.00	
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR					11.0	29 Dec 2049		
	160,000.000	Local	104.926419	167,882.27	117.530000	188,048.00	20,165.73	0.05	
		Base	104.926419	167,882.27	117.530000	188,048.00	20,165.73	0.05	
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875	15 May 2025		
	370,000.000	Local	98.724962	365,282.36	96.875000	358,437.50	-6,844.86	0.10	
		Base	98.724962	365,282.36	96.875000	358,437.50	-6,844.86	0.09	
75886AAJ7	REGENCY ENERGY PARTNERS COMPANY GUAR 11/23 4.5					4.5	01 Nov 2023		
	50,000.000	Local	100.000000	50,000.00	101.472500	50,736.25	736.25	0.01	
		Base	100.000000	50,000.00	101.472500	50,736.25	736.25	0.01	
75886AAL2	REGENCY ENERGY PART/FINA COMPANY GUAR 03/22 5.875					5.875	01 Mar 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
	128,000.000	Local		101.376852	129,762.37	110.005800	140,807.42	11,045.05	0.04
		Base		101.376852	129,762.37	110.005800	140,807.42	11,045.05	0.04
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.0	25 Jul 2037		
	223,249.340	Local		78.742016	175,791.03	68.844930	153,695.85	-22,095.18	0.04
Original Face:	420,000.000	Base		78.742016	175,791.03	68.844930	153,695.85	-22,095.18	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	490,000.000	Local		105.708198	517,970.17	118.412600	580,221.74	62,251.57	0.16
		Base		105.708198	517,970.17	118.412600	580,221.74	62,251.57	0.15
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125					8.125	23 Jun 2019		
	10,000.000	Local		111.822300	11,182.23	114.083600	11,408.36	226.13	0.00
		Base		111.822300	11,182.23	114.083600	11,408.36	226.13	0.00
761735AT6	REYNOLDS GRP ISS/REYNOLD SR SECURED 144A 07/23 5.125					5.125	15 Jul 2023		
	110,000.000	Local		103.233518	113,556.87	102.125000	112,337.50	-1,219.37	0.03
		Base		103.233518	113,556.87	102.125000	112,337.50	-1,219.37	0.03
76173FAS6	REYNOLDS GROUP HLDGS INC US TERM LOAN						05 Feb 2023		
	103,763.430	Local		100.375007	104,152.55	101.022700	104,824.62	672.07	0.03
		Base		100.375007	104,152.55	101.022700	104,824.62	672.07	0.03
775109AK7	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8					6.8	15 Aug 2018		
	70,000.000	Local		101.002600	70,701.82	107.824700	75,477.29	4,775.47	0.02
		Base		101.002600	70,701.82	107.824700	75,477.29	4,775.47	0.02
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	890,000.000	Local		101.808378	906,094.56	99.708100	887,402.09	-18,692.47	0.24
		Base		101.808378	906,094.56	99.708100	887,402.09	-18,692.47	0.23
78412FAP9	SESI LLC COMPANY GUAR 12/21 7.125					7.125	15 Dec 2021		
	20,000.000	Local		100.000000	20,000.00	101.750000	20,350.00	350.00	0.01
		Base		100.000000	20,000.00	101.750000	20,350.00	350.00	0.01
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.0	25 Mar 2020		
	140,000.000	Local		99.963079	139,948.31	110.940000	155,316.00	15,367.69	0.04
		Base		99.963079	139,948.31	110.940000	155,316.00	15,367.69	0.04
78442GRX6	SLM STUDENT LOAN TRUST SLMA 2006 2 A6					0.8845	25 Jan 2041		

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	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
78444YAD7	SLM STUDENT LOAN TRUST SLMA 2008 5 A4					2.58178	25 Jul 2023		
	1,196,196.600	Local		100.894511	1,206,896.71	100.556860	1,202,857.74	-4,038.97	0.33
Original Face:	1,370,000.000	Base		100.894511	1,206,896.71	100.556860	1,202,857.74	-4,038.97	0.31
78447AAA2	SLM STUDENT LOAN TRUST SLMA 2012 3 A					1.40611	26 Dec 2025		
	1,298,689.930	Local		96.972834	1,259,376.43	97.353590	1,264,321.27	4,944.84	0.34
Original Face:	2,500,000.000	Base		96.972834	1,259,376.43	97.353590	1,264,321.27	4,944.84	0.33
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A					3.5	28 Oct 2029		
	349,777.900	Local		98.548856	344,702.12	97.686610	341,686.17	-3,015.95	0.09
Original Face:	910,000.000	Base		98.548856	344,702.12	97.686610	341,686.17	-3,015.95	0.09
78454LAH3	SM ENERGY CO SR UNSECURED 01/24 5					5.0	15 Jan 2024		
	50,000.000	Local		55.266720	27,633.36	94.250000	47,125.00	19,491.64	0.01
		Base		55.266720	27,633.36	94.250000	47,125.00	19,491.64	0.01
79970YAB1	SANCHEZ ENERGY CORP COMPANY GUAR 06/21 7.75					7.75	15 Jun 2021		
	620,000.000	Local		75.305982	466,897.09	101.750000	630,850.00	163,952.91	0.17
		Base		75.305982	466,897.09	101.750000	630,850.00	163,952.91	0.16
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3					3.0	21 Dec 2020		
	270,000.000	Local		99.817819	269,508.11	102.115300	275,711.31	6,203.20	0.07
		Base		99.817819	269,508.11	102.115300	275,711.31	6,203.20	0.07
816194AT1	SELECT MEDICAL CORPORATION TERM LOAN F						03 Mar 2021		
	476,400.000	Local		98.284414	468,226.95	101.625000	484,141.50	15,914.55	0.13
		Base		98.284414	468,226.95	101.625000	484,141.50	15,914.55	0.12
822538AA2	SHELF DRILL HOLD LTD SECURED 144A 11/18 8.625					8.625	01 Nov 2018		
	20,000.000	Local		101.798450	20,359.69	84.000000	16,800.00	-3,559.69	0.00
		Base		101.798450	20,359.69	84.000000	16,800.00	-3,559.69	0.00
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	200,000.000	Local		123.574225	247,148.45	128.958400	257,916.80	10,768.35	0.07
		Base		123.574225	247,148.45	128.958400	257,916.80	10,768.35	0.07
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125					4.125	11 May 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
	70,000.000	Local	100.741871	70,519.31	102.106100	71,474.27	954.96	0.02	
		Base	100.741871	70,519.31	102.106100	71,474.27	954.96	0.02	
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	310,000.000	Local	99.806490	309,400.12	101.297700	314,022.87	4,622.75	0.09	
		Base	99.806490	309,400.12	101.297700	314,022.87	4,622.75	0.08	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	40,000.000	Local	104.777850	41,911.14	95.625900	38,250.36	-3,660.78	0.01	
		Base	104.777850	41,911.14	95.625900	38,250.36	-3,660.78	0.01	
82937JAA2	SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A 05/17 2.75					2.75	17 May 2017		
	200,000.000	Local	99.977375	199,954.75	100.319300	200,638.60	683.85	0.05	
		Base	99.977375	199,954.75	100.319300	200,638.60	683.85	0.05	
831641FF7	SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1					2.507	10 Mar 2026		
	549,254.410	Local	100.000000	549,254.41	99.710130	547,662.29	-1,592.12	0.15	
Original Face:	550,000.000	Base	100.000000	549,254.41	99.710130	547,662.29	-1,592.12	0.14	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	400,000.000	Local	98.320010	393,280.04	91.618000	366,472.00	-26,808.04	0.10	
		Base	98.320010	393,280.04	91.618000	366,472.00	-26,808.04	0.09	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
	140,000.000	Local	114.647721	160,506.81	125.204200	175,285.88	14,779.07	0.05	
		Base	114.647721	160,506.81	125.204200	175,285.88	14,779.07	0.05	
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75					5.75	15 Jul 2025		
	70,000.000	Local	103.832357	72,682.65	103.750000	72,625.00	-57.65	0.02	
		Base	103.832357	72,682.65	103.750000	72,625.00	-57.65	0.02	
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9					9.0	15 Nov 2018		
	230,000.000	Local	107.447417	247,129.06	110.250000	253,575.00	6,445.94	0.07	
		Base	107.447417	247,129.06	110.250000	253,575.00	6,445.94	0.07	
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625	15 Feb 2025		
	260,000.000	Local	92.939123	241,641.72	105.125000	273,325.00	31,683.28	0.07	
		Base	92.939123	241,641.72	105.125000	273,325.00	31,683.28	0.07	
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 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
		200,000.000	Local 104.813860	209,627.72	99.874300	199,748.60	-9,879.12	0.05
			Base 104.813860	209,627.72	99.874300	199,748.60	-9,879.12	0.05
857477AF0	STATE STREET CORP JR SUBORDINA 03/18 4.956				4.956	15 Mar 2018		
		230,000.000	Local 100.676465	231,555.87	103.312100	237,617.83	6,061.96	0.06
			Base 100.676465	231,555.87	103.312100	237,617.83	6,061.96	0.06
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.0	22 Jan 2024		
		550,000.000	Local 103.013022	566,571.62	102.275800	562,516.90	-4,054.72	0.15
			Base 103.013022	566,571.62	102.275800	562,516.90	-4,054.72	0.14
85771PAB8	STATOIL ASA COMPANY GUAR 08/17 3.125				3.125	17 Aug 2017		
		150,000.000	Local 99.883993	149,825.99	101.138600	151,707.90	1,881.91	0.04
			Base 99.883993	149,825.99	101.138600	151,707.90	1,881.91	0.04
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				1.47611	25 Sep 2035		
		1,370,000.000	Local 92.994808	1,274,028.87	93.158160	1,276,266.79	2,237.92	0.35
Original Face:		1,370,000.000	Base 92.994808	1,274,028.87	93.158160	1,276,266.79	2,237.92	0.33
87265VAB4	T MOBILE USA INC. TERM LOAN B					09 Nov 2022		
		497,487.440	Local 100.723512	501,086.82	101.035700	502,639.92	1,553.10	0.14
			Base 100.723512	501,086.82	101.035700	502,639.92	1,553.10	0.13
877249AC6	TAYLOR MORRISON COMM/MON COMPANY GUAR 144A 04/21 5.25				5.25	15 Apr 2021		
		130,000.000	Local 98.674308	128,276.60	102.500000	133,250.00	4,973.40	0.04
			Base 98.674308	128,276.60	102.500000	133,250.00	4,973.40	0.03
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.85	16 Dec 2039		
		180,000.000	Local 102.888539	185,199.37	129.772400	233,590.32	48,390.95	0.06
			Base 102.888539	185,199.37	129.772400	233,590.32	48,390.95	0.06
87938WAG8	TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221				6.221	03 Jul 2017		
		60,000.000	Local 99.552650	59,731.59	102.244200	61,346.52	1,614.93	0.02
			Base 99.552650	59,731.59	102.244200	61,346.52	1,614.93	0.02
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877				5.877	15 Jul 2019		
		10,000.000	Local 100.218400	10,021.84	108.383800	10,838.38	816.54	0.00
			Base 100.218400	10,021.84	108.383800	10,838.38	816.54	0.00
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125				8.125	01 Apr 2022		

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	60,000.000	Local		98.657200	59,194.32	94.350000	56,610.00	-2,584.32	0.02
		Base		98.657200	59,194.32	94.350000	56,610.00	-2,584.32	0.01
880591EH1	TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25					5.25	15 Sep 2039		
	290,000.000	Local		115.869934	336,022.81	125.599400	364,238.26	28,215.45	0.10
		Base		115.869934	336,022.81	125.599400	364,238.26	28,215.45	0.09
883556AZ5	THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6					3.6	15 Aug 2021		
	80,000.000	Local		99.903150	79,922.52	103.351300	82,681.04	2,758.52	0.02
		Base		99.903150	79,922.52	103.351300	82,681.04	2,758.52	0.02
887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25					6.25	29 Mar 2041		
	220,000.000	Local		125.811436	276,785.16	116.678100	256,691.82	-20,093.34	0.07
		Base		125.811436	276,785.16	116.678100	256,691.82	-20,093.34	0.07
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	170,000.000	Local		111.105882	188,880.00	131.021100	222,735.87	33,855.87	0.06
		Base		111.105882	188,880.00	131.021100	222,735.87	33,855.87	0.06
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	260,000.000	Local		120.899735	314,339.31	123.014200	319,836.92	5,497.61	0.09
		Base		120.899735	314,339.31	123.014200	319,836.92	5,497.61	0.08
88732JAP3	TIME WARNER CABLE LLC SR SECURED 02/19 8.75					8.75	14 Feb 2019		
	10,000.000	Local		104.703300	10,470.33	112.694400	11,269.44	799.11	0.00
		Base		104.703300	10,470.33	112.694400	11,269.44	799.11	0.00
88732JAW8	TIME WARNER CABLE LLC SR SECURED 02/20 5					5.0	01 Feb 2020		
	10,000.000	Local		107.691900	10,769.19	106.132900	10,613.29	-155.90	0.00
		Base		107.691900	10,769.19	106.132900	10,613.29	-155.90	0.00
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	310,000.000	Local		113.150694	350,767.15	106.644500	330,597.95	-20,169.20	0.09
		Base		113.150694	350,767.15	106.644500	330,597.95	-20,169.20	0.09
88732JBB3	TIME WARNER CABLE LLC SR SECURED 09/41 5.5					5.5	01 Sep 2041		
	60,000.000	Local		100.577967	60,346.78	101.661100	60,996.66	649.88	0.02
		Base		100.577967	60,346.78	101.661100	60,996.66	649.88	0.02
893574AG8	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85					7.85	01 Feb 2026		

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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
	210,000.000	Local	100.813562	211,708.48	126.096600	264,802.86	53,094.38	0.07	
		Base	100.813562	211,708.48	126.096600	264,802.86	53,094.38	0.07	
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5					4.5	15 Feb 2021		
	40,000.000	Local	100.086900	40,034.76	106.914000	42,765.60	2,730.84	0.01	
		Base	100.086900	40,034.76	106.914000	42,765.60	2,730.84	0.01	
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	60,000.000	Local	103.750067	62,250.04	103.687500	62,212.50	-37.54	0.02	
		Base	103.750067	62,250.04	103.687500	62,212.50	-37.54	0.02	
903203BQ9	UPC FING PARTNERSHIP TERM LOAN AN						31 Aug 2024		
	520,000.000	Local	99.755713	518,729.71	100.950000	524,940.00	6,210.29	0.14	
		Base	99.755713	518,729.71	100.950000	524,940.00	6,210.29	0.14	
90351DAB3	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125					4.125	24 Sep 2025		
	240,000.000	Local	99.832792	239,598.70	101.926700	244,624.08	5,025.38	0.07	
		Base	99.832792	239,598.70	101.926700	244,624.08	5,025.38	0.06	
909317BE8	UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75					9.75	15 Jul 2018		
	9,354.250	Local	99.945800	9,349.18	100.319000	9,384.09	34.91	0.00	
		Base	99.945800	9,349.18	100.319000	9,384.09	34.91	0.00	
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.75	03 Nov 2020		
	100,000.000	Local	99.074080	99,074.08	105.130500	105,130.50	6,056.42	0.03	
		Base	99.074080	99,074.08	105.130500	105,130.50	6,056.42	0.03	
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	910,000.000	Local	105.680386	961,691.51	102.250000	930,475.00	-31,216.51	0.25	
		Base	105.680386	961,691.51	102.250000	930,475.00	-31,216.51	0.24	
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.75	15 Nov 2024		
	160,000.000	Local	101.867113	162,987.38	105.000000	168,000.00	5,012.62	0.05	
		Base	101.867113	162,987.38	105.000000	168,000.00	5,012.62	0.04	
912810FR4	TSY INFL IX N/B 01/25 2.375					2.375	15 Jan 2025		
	1,205,408.890	Local	112.612696	1,357,443.45	114.820600	1,384,057.72	26,614.27	0.38	
Original Face:	940,000.000	Base	112.612698	1,357,443.47	114.820600	1,384,057.72	26,614.25	0.36	
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125	15 Feb 2040		

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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:	671,010.000	Local	124.607228	836,126.96	123.851000	831,052.60	-5,074.36	0.23	
	600,000.000	Base	124.607228	836,126.96	123.851000	831,052.60	-5,074.36	0.21	
912810QP6	TSY INFL IX N/B 02/41 2.125				2.125	15 Feb 2041			
Original Face:	242,833.800	Local	119.645012	290,538.53	124.486200	302,294.57	11,756.04	0.08	
	220,000.000	Base	119.645012	290,538.53	124.486200	302,294.57	11,756.04	0.08	
912810QV3	TSY INFL IX N/B 02/42 0.75				0.75	15 Feb 2042			
Original Face:	1,454,846.400	Local	94.548393	1,375,533.89	94.672200	1,377,335.09	1,801.20	0.37	
	1,360,000.000	Base	94.548393	1,375,533.89	94.672200	1,377,335.09	1,801.20	0.35	
912810RA8	TSY INFL IX N/B 02/43 0.625				0.625	15 Feb 2043			
Original Face:	115,649.600	Local	88.132436	101,924.81	91.555300	105,883.34	3,958.53	0.03	
	110,000.000	Base	88.132436	101,924.81	91.555300	105,883.34	3,958.53	0.03	
912810RB6	US TREASURY N/B 05/43 2.875				2.875	15 May 2043			
Original Face:	2,680,000.000	Local	104.892595	2,811,121.54	96.589800	2,588,606.64	-222,514.90	0.70	
		Base	104.892595	2,811,121.54	96.589800	2,588,606.64	-222,514.90	0.67	
912810RF7	TSY INFL IX N/B 02/44 1.375				1.375	15 Feb 2044			
Original Face:	321,519.600	Local	103.580006	333,030.02	109.131100	350,877.88	17,847.86	0.10	
	310,000.000	Base	103.580006	333,030.02	109.131100	350,877.88	17,847.86	0.09	
912810RJ9	US TREASURY N/B 11/44 3				3.0	15 Nov 2044			
Original Face:	3,820,000.000	Local	100.749696	3,848,638.38	98.785200	3,773,594.64	-75,043.74	1.02	
		Base	100.749696	3,848,638.38	98.785200	3,773,594.64	-75,043.74	0.97	
912810RL4	TSY INFL IX N/B 02/45 0.75				0.75	15 Feb 2045			
Original Face:	1,026,490.000	Local	88.932530	912,883.53	94.094100	965,866.53	52,983.00	0.26	
	1,000,000.000	Base	88.932530	912,883.53	94.094100	965,866.53	52,983.00	0.25	
912810RM2	US TREASURY N/B 05/45 3				3.0	15 May 2045			
Original Face:	9,340,000.000	Local	103.097954	9,629,348.95	98.648400	9,213,760.56	-415,588.39	2.50	
		Base	103.097954	9,629,348.95	98.648400	9,213,760.56	-415,588.39	2.37	
912810RR1	TSY INFL IX N/B 02/46 1				1.0	15 Feb 2046			
Original Face:	10,201.500	Local	102.034701	10,409.07	100.422600	10,244.61	-164.46	0.00	
	10,000.000	Base	102.034701	10,409.07	100.422600	10,244.61	-164.46	0.00	
912828D56	US TREASURY N/B 08/24 2.375				2.375	15 Aug 2024			

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	270,000.000	Local	101.131511	273,055.08	100.464800	271,254.96	-1,800.12	0.07	
		Base	101.131511	273,055.08	100.464800	271,254.96	-1,800.12	0.07	
912828L65	US TREASURY N/B 09/20 1.375					1.375	30 Sep 2020		
	30,000.000	Local	99.497767	29,849.33	98.867200	29,660.16	-189.17	0.01	
		Base	99.497767	29,849.33	98.867200	29,660.16	-189.17	0.01	
912828Q60	TSY INFL IX N/B 04/21 0.125					0.125	15 Apr 2021		
	1,978,567.200	Local	100.021356	1,978,989.75	100.572300	1,989,890.54	10,900.79	0.54	
Original Face:	1,940,000.000	Base	100.021356	1,978,989.75	100.572300	1,989,890.54	10,900.79	0.51	
912828S50	TSY INFL IX N/B 07/26 0.125					0.125	15 Jul 2026		
	2,500,881.600	Local	97.153128	2,429,684.69	96.700100	2,418,355.01	-11,329.68	0.66	
Original Face:	2,480,000.000	Base	97.153128	2,429,684.69	96.700100	2,418,355.01	-11,329.68	0.62	
912828U57	US TREASURY N/B 11/23 2.125					2.125	30 Nov 2023		
	5,430,000.000	Local	99.472679	5,401,366.49	99.335900	5,393,939.37	-7,427.12	1.46	
		Base	99.472679	5,401,366.49	99.335900	5,393,939.37	-7,427.12	1.39	
912828V23	US TREASURY N/B 12/23 2.25					2.25	31 Dec 2023		
	3,140,000.000	Local	99.781232	3,133,130.68	100.046900	3,141,472.66	8,341.98	0.85	
		Base	99.781232	3,133,130.68	100.046900	3,141,472.66	8,341.98	0.81	
912828XH8	US TREASURY N/B 06/20 1.625					1.625	30 Jun 2020		
	320,000.000	Local	101.080031	323,456.10	100.046900	320,150.08	-3,306.02	0.09	
		Base	101.080031	323,456.10	100.046900	320,150.08	-3,306.02	0.08	
912828XL9	TSY INFL IX N/B 07/25 0.375					0.375	15 Jul 2025		
	489,259.200	Local	98.056251	479,749.23	99.456800	486,601.54	6,852.31	0.13	
Original Face:	480,000.000	Base	98.056251	479,749.23	99.456800	486,601.54	6,852.31	0.13	
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	160,000.000	Local	100.888669	161,421.87	107.040400	171,264.64	9,842.77	0.05	
		Base	100.888669	161,421.87	107.040400	171,264.64	9,842.77	0.04	
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375	15 Nov 2021		
	70,000.000	Local	99.710657	69,797.46	103.772600	72,640.82	2,843.36	0.02	
		Base	99.710657	69,797.46	103.772600	72,640.82	2,843.36	0.02	
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.75	15 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
	200,000.000	Local	101.023200	202,046.40	99.443900	198,887.80	-3,158.60	0.05	
		Base	101.023200	202,046.40	99.443900	198,887.80	-3,158.60	0.05	
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75					3.75	15 Jul 2025		
	220,000.000	Local	99.762145	219,476.72	103.523400	227,751.48	8,274.76	0.06	
		Base	99.762145	219,476.72	103.523400	227,751.48	8,274.76	0.06	
914908AU2	UNIVISION COMMUNICATIONS INC TERM LOAN						01 Mar 2020		
	245,367.610	Local	99.731542	244,708.90	100.343800	246,211.18	1,502.28	0.07	
		Base	99.731542	244,708.90	100.343800	246,211.18	1,502.28	0.06	
914908AV0	UNIVISION COMMUNICATIONS INC TERM LOAN						01 Mar 2020		
	0.000	Local	0.000000	503.03	0.000000	0.00	-503.03	0.00	
		Base	0.000000	503.03	0.000000	0.00	-503.03	0.00	
91831AAA9	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/20 5.375					5.375	15 Mar 2020		
	60,000.000	Local	100.000000	60,000.00	84.500000	50,700.00	-9,300.00	0.01	
		Base	100.000000	60,000.00	84.500000	50,700.00	-9,300.00	0.01	
91831AAB7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 05/23 5.875					5.875	15 May 2023		
	20,000.000	Local	85.605800	17,121.16	75.500000	15,100.00	-2,021.16	0.00	
		Base	85.605800	17,121.16	75.500000	15,100.00	-2,021.16	0.00	
91831AAC5	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 04/25 6.125					6.125	15 Apr 2025		
	90,000.000	Local	82.521611	74,269.45	75.125000	67,612.50	-6,656.95	0.02	
		Base	82.521611	74,269.45	75.125000	67,612.50	-6,656.95	0.02	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	410,000.000	Local	96.730568	396,595.33	98.500000	403,850.00	7,254.67	0.11	
		Base	96.730568	396,595.33	98.500000	403,850.00	7,254.67	0.10	
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45					2.45	01 Nov 2022		
	20,000.000	Local	99.964800	19,992.96	96.590800	19,318.16	-674.80	0.01	
		Base	99.964800	19,992.96	96.590800	19,318.16	-674.80	0.00	
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.15	15 Sep 2023		
	470,000.000	Local	106.719689	501,582.54	110.574300	519,699.21	18,116.67	0.14	
		Base	106.719689	501,582.54	110.574300	519,699.21	18,116.67	0.13	
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 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
	284,000.000	Local		124.807620	354,453.64	124.897700	354,709.47	255.83	0.10
		Base		124.807620	354,453.64	124.897700	354,709.47	255.83	0.09
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25					4.25	01 Sep 2023		
	90,000.000	Local		99.157511	89,241.76	100.079500	90,071.55	829.79	0.02
		Base		99.157511	89,241.76	100.079500	90,071.55	829.79	0.02
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875					3.875	01 Apr 2024		
	10,000.000	Local		94.341200	9,434.12	97.052200	9,705.22	271.10	0.00
		Base		94.341200	9,434.12	97.052200	9,705.22	271.10	0.00
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	400,000.000	Local		101.859060	407,436.24	105.551400	422,205.60	14,769.36	0.11
		Base		101.859060	407,436.24	105.551400	422,205.60	14,769.36	0.11
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA					1.17419	15 May 2047		
	3,815,670.020	Local		5.645187	215,401.69	5.519220	210,595.22	-4,806.47	0.06
Original Face:	3,954,407.000	Base		5.645187	215,401.69	5.519220	210,595.22	-4,806.47	0.05
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75					3.75	17 Sep 2024		
	300,000.000	Local		99.701417	299,104.25	101.112800	303,338.40	4,234.15	0.08
		Base		99.701417	299,104.25	101.112800	303,338.40	4,234.15	0.08
92912EAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5					7.5	15 Jul 2021		
	280,000.000	Local		103.171939	288,881.43	84.750000	237,300.00	-51,581.43	0.06
		Base		103.171939	288,881.43	84.750000	237,300.00	-51,581.43	0.06
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A					2.83942	25 Oct 2034		
	196,174.530	Local		95.746538	187,830.32	100.483750	197,123.52	9,293.20	0.05
Original Face:	2,100,000.000	Base		95.746538	187,830.32	100.483750	197,123.52	9,293.20	0.05
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.49986	15 Jun 2045		
	1,048,190.950	Local		5.799843	60,793.43	6.038970	63,299.94	2,506.51	0.02
Original Face:	1,160,000.000	Base		5.799843	60,793.43	6.038970	63,299.94	2,506.51	0.02
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	560,000.000	Local		97.366796	545,254.06	98.130000	549,528.00	4,273.94	0.15
		Base		97.366796	545,254.06	98.130000	549,528.00	4,273.94	0.14
92978QCC9	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 AMFL 144A					0.72956	15 Dec 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
	0.000	Local		0.000000	-1.35	0.000000	0.00	1.35	0.00
		Base		0.000000	-1.35	0.000000	0.00	1.35	0.00
931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	300,000.000	Local		99.809377	299,428.13	98.160100	294,480.30	-4,947.83	0.08
		Base		99.809377	299,428.13	98.160100	294,480.30	-4,947.83	0.08
93363PAK6	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 2A3					2.624868	25 Nov 2036		
	306,343.340	Local		88.075086	269,812.16	85.234990	261,111.72	-8,700.44	0.07
Original Face:	700,000.000	Base		88.075086	269,812.16	85.234990	261,111.72	-8,700.44	0.07
939336R54	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004 RA2 2A					7.0	25 Jul 2033		
	83,432.890	Local		99.173096	82,742.98	107.965280	90,078.55	7,335.57	0.02
Original Face:	3,350,000.000	Base		99.173096	82,742.98	107.965280	90,078.55	7,335.57	0.02
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375	15 May 2029		
	80,000.000	Local		119.846163	95,876.93	130.559700	104,447.76	8,570.83	0.03
		Base		119.846163	95,876.93	130.559700	104,447.76	8,570.83	0.03
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.5	15 May 2024		
	100,000.000	Local		99.806290	99,806.29	103.103900	103,103.90	3,297.61	0.03
		Base		99.806290	99,806.29	103.103900	103,103.90	3,297.61	0.03
94973VAM9	ANTHEM INC SR UNSECURED 06/17 5.875					5.875	15 Jun 2017		
	120,000.000	Local		100.021625	120,025.95	102.023600	122,428.32	2,402.37	0.03
		Base		100.021625	120,025.95	102.023600	122,428.32	2,402.37	0.03
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
	80,000.000	Local		99.705575	79,764.46	100.050700	80,040.56	276.10	0.02
		Base		99.705575	79,764.46	100.050700	80,040.56	276.10	0.02
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.0	23 Oct 2026		
	500,000.000	Local		99.878038	499,390.19	95.239700	476,198.50	-23,191.69	0.13
		Base		99.878038	499,390.19	95.239700	476,198.50	-23,191.69	0.12
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.6	01 Apr 2021		
	50,000.000	Local		103.622040	51,811.02	107.454000	53,727.00	1,915.98	0.01
		Base		103.622040	51,811.02	107.454000	53,727.00	1,915.98	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		

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	410,000.000	Local	97.209720	398,559.85	100.359900	411,475.59	12,915.74	0.11	
		Base	97.209720	398,559.85	100.359900	411,475.59	12,915.74	0.11	
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	130,000.000	Local	99.717831	129,633.18	110.364900	143,474.37	13,841.19	0.04	
		Base	99.717831	129,633.18	110.364900	143,474.37	13,841.19	0.04	
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	1,070,000.000	Local	100.247337	1,072,646.51	102.857400	1,100,574.18	27,927.67	0.30	
		Base	100.247337	1,072,646.51	102.857400	1,100,574.18	27,927.67	0.28	
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	70,000.000	Local	99.603857	69,722.70	95.705400	66,993.78	-2,728.92	0.02	
		Base	99.603857	69,722.70	95.705400	66,993.78	-2,728.92	0.02	
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	280,000.000	Local	99.810193	279,468.54	101.485600	284,159.68	4,691.14	0.08	
		Base	99.810193	279,468.54	101.485600	284,159.68	4,691.14	0.07	
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					1.18611	25 Jun 2037		
	255,189.920	Local	72.525631	185,078.10	73.249390	186,925.06	1,846.96	0.05	
Original Face:	1,110,000.000	Base	72.525631	185,078.10	73.249390	186,925.06	1,846.96	0.05	
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.296225	15 Jul 2046		
	70,000.000	Local	103.553543	72,487.48	105.807500	74,065.25	1,577.77	0.02	
Original Face:	70,000.000	Base	103.553543	72,487.48	105.807500	74,065.25	1,577.77	0.02	
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
	20,000.000	Local	104.266500	20,853.30	104.765560	20,953.11	99.81	0.01	
Original Face:	20,000.000	Base	104.266500	20,853.30	104.765560	20,953.11	99.81	0.01	
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
	250,000.000	Local	102.812260	257,030.65	102.158710	255,396.78	-1,633.87	0.07	
Original Face:	250,000.000	Base	102.812260	257,030.65	102.158710	255,396.78	-1,633.87	0.07	
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local	102.844486	226,257.87	100.189250	220,416.35	-5,841.52	0.06	
Original Face:	220,000.000	Base	102.844486	226,257.87	100.189250	220,416.35	-5,841.52	0.06	
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		

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Original Face:	1,230,000.000	Local	102.841944	1,264,955.91	100.358800	1,234,413.24	-30,542.67	0.33	
	1,230,000.000	Base	102.841944	1,264,955.91	100.358800	1,234,413.24	-30,542.67	0.32	
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS				3.406	15 May 2048			
Original Face:	1,300,000.000	Local	102.842513	1,336,952.67	100.075690	1,300,983.97	-35,968.70	0.35	
	1,300,000.000	Base	102.842513	1,336,952.67	100.075690	1,300,983.97	-35,968.70	0.34	
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA				1.193544	15 May 2048			
Original Face:	5,101,342.480	Local	6.808926	347,346.61	6.578440	335,588.75	-11,757.86	0.09	
	5,169,000.000	Base	6.808926	347,346.61	6.578440	335,588.75	-11,757.86	0.09	
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C				3.848	15 May 2048			
Original Face:	1,130,000.000	Local	99.996393	1,129,959.24	94.043000	1,062,685.90	-67,273.34	0.29	
	1,130,000.000	Base	99.996393	1,129,959.24	94.043000	1,062,685.90	-67,273.34	0.27	
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D				4.103647	15 May 2048			
Original Face:	1,280,000.000	Local	93.391389	1,195,409.78	79.000610	1,011,207.81	-184,201.97	0.27	
	1,280,000.000	Base	93.391389	1,195,409.78	79.000610	1,011,207.81	-184,201.97	0.26	
952355AN5	WEST CORP COMPANY GUAR 144A 07/22 5.375				5.375	15 Jul 2022			
	180,000.000	Local	94.428650	169,971.57	96.625000	173,925.00	3,953.43	0.05	
		Base	94.428650	169,971.57	96.625000	173,925.00	3,953.43	0.04	
952355AQ8	WEST CORP SR SECURED 144A 07/21 4.75				4.75	15 Jul 2021			
	80,000.000	Local	100.000000	80,000.00	102.250000	81,800.00	1,800.00	0.02	
		Base	100.000000	80,000.00	102.250000	81,800.00	1,800.00	0.02	
962HWHI0	HCA INC. TERM LOAN B7					15 Feb 2024			
	0.000	Local	0.000000	-7.23	0.000000	0.00	7.23	0.00	
		Base	0.000000	-7.23	0.000000	0.00	7.23	0.00	
962RBYI3	VIRGIN MEDIA INV HOLD LIMITED USD TERM LOAN I					31 Jan 2025			
	441,131.000	Local	99.749999	440,028.17	100.375000	442,785.24	2,757.07	0.12	
		Base	99.749999	440,028.17	100.375000	442,785.24	2,757.07	0.11	
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25				6.25	01 Apr 2023			
	100,000.000	Local	71.048130	71,048.13	100.000000	100,000.00	28,951.87	0.03	
		Base	71.048130	71,048.13	100.000000	100,000.00	28,951.87	0.03	
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875				7.875	01 Sep 2021			

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	382,000.000	Local	115.263120	440,305.12	114.250000	436,435.00	-3,870.12	0.12	
		Base	115.263120	440,305.12	114.250000	436,435.00	-3,870.12	0.11	
98212BAD5	WPX ENERGY INC SR UNSECURED 01/22 6				6.0	15 Jan 2022			
	40,000.000	Local	96.053100	38,421.24	102.500000	41,000.00	2,578.76	0.01	
		Base	96.053100	38,421.24	102.500000	41,000.00	2,578.76	0.01	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95				5.95	01 Apr 2037			
	180,000.000	Local	115.285922	207,514.66	125.844700	226,520.46	19,005.80	0.06	
		Base	115.285922	207,514.66	125.844700	226,520.46	19,005.80	0.06	
98379EAC0	XPO LOGISTICS INC TERM LOAN B					30 Oct 2021			
	326,568.440	Local	100.000000	326,568.44	101.175000	330,405.62	3,837.18	0.09	
		Base	100.000000	326,568.44	101.175000	330,405.62	3,837.18	0.09	
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR				2.7	25 Oct 2017			
	330,000.000	Local	99.246833	327,514.55	100.765000	332,524.50	5,009.95	0.09	
		Base	99.246833	327,514.55	100.765000	332,524.50	5,009.95	0.09	
ACI08T6X5	REPUBLIC OF PORTUGAL SR UNSECURED 144A 10/24 5.125				5.125	15 Oct 2024			
	410,000.000	Local	100.457439	411,875.50	96.750000	396,675.00	-15,200.50	0.11	
		Base	100.457439	411,875.50	96.750000	396,675.00	-15,200.50	0.10	
C6901LAD9	1011778 BC ULTD LIABILITY COMP TERM LOAN B2					10 Dec 2021			
	512,335.700	Local	99.826383	511,446.20	100.750000	516,178.22	4,732.02	0.14	
		Base	99.826383	511,446.20	100.750000	516,178.22	4,732.02	0.13	
C9413PAU7	VALEANT PHARMACEUTICALS INT. TERM LOAN B F1					01 Apr 2022			
	1,833.700	Local	100.000000	1,833.70	100.012500	1,833.93	0.23	0.00	
		Base	100.000000	1,833.70	100.012500	1,833.93	0.23	0.00	
N0501WAC2	ZIGGO NV TERM B1 USD					15 Jan 2022			
	129,425.530	Local	99.697177	129,033.60	100.267900	129,772.26	738.66	0.04	
		Base	99.697177	129,033.60	100.267900	129,772.26	738.66	0.03	
N0501WAE8	ZIGGO NV TERM B2 USD					15 Jan 2022			
	76,702.130	Local	99.697166	76,469.85	100.267900	76,907.62	437.77	0.02	
		Base	99.697166	76,469.85	100.267900	76,907.62	437.77	0.02	
N0501WAG3	ZIGGO NV TERM B3 USD					15 Jan 2022			

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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	
	23,833.480	Local		99.697149	23,761.30	100.267900	23,897.33	136.03	0.01	
		Base		99.697149	23,761.30	100.267900	23,897.33	136.03	0.01	
N4715WAC6	JLL / DELTA DUTCH NEWCO B V INITIAL DOLLAR TERM LOANS						11 Mar 2021			
	422,171.310	Local		99.761905	421,166.14	100.583300	424,633.84	3,467.70	0.12	
		Base		99.761905	421,166.14	100.583300	424,633.84	3,467.70	0.11	
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN						28 Oct 2020			
	291,750.000	Local		99.697632	290,867.84	89.333300	260,629.90	-30,237.94	0.07	
		Base		99.697632	290,867.84	89.333300	260,629.90	-30,237.94	0.07	
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75						3.75	25 Apr 2022		
	210,000.000	Local		97.156971	204,029.64	100.374200	210,785.82	6,756.18	0.06	
		Base		97.156971	204,029.64	100.374200	210,785.82	6,756.18	0.05	
Y20721BM0	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/45 5.125						5.125	15 Jan 2045		
	520,000.000	Local		114.610867	595,976.51	99.775700	518,833.64	-77,142.87	0.14	
		Base		114.610867	595,976.51	99.775700	518,833.64	-77,142.87	0.13	
US DOLLAR Total										
	308,895,780.130	Local			240,388,024.66		239,031,794.67	-1,356,229.99	64.78	
Original Face:	331,860,185.110	Base			240,385,278.68		239,031,794.67	-1,353,484.01	61.56	
FIXED INCOME Total										
	526,486,080.130	Base			256,242,343.66		252,454,057.33	-3,788,286.33	65.02	
Original Face:	331,860,185.110									

& Issue has redenominated but Local is not converted
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 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 PURCHASED - CALLS

								Exchange Rate:	1.000000
US DOLLAR									
99ZR48871	USD CALL JPY PUT FEB17 105.92 CALL					10 Feb 2017			
1,440,000.000	1,440,000.000	Local	0.020140	29,001.60	0.091714	132,068.16	103,066.56		0.04
		Base	0.020140	29,001.60	0.091714	132,068.16	103,066.56		0.03
ADI0R8105	US 10YR FUT OPTN FEB17C 123 JAN17 123 CALL					27 Jan 2017			
10,000.000	10.000	Local	0.792313	7,923.13	1.531250	15,312.50	7,389.37		0.00
		Base	0.792313	7,923.13	1.531250	15,312.50	7,389.37		0.00
ADI0R81Q8	US 10YR FUT OPTN FEB17C 123.5 JAN17 123.5 CALL					27 Jan 2017			
11,000.000	11.000	Local	0.592739	6,520.13	1.156250	12,718.75	6,198.62		0.00
		Base	0.592739	6,520.13	1.156250	12,718.75	6,198.62		0.00
ADI0RHY33	US BOND FUTR OPTN FEB17C 149 JAN17 149 CALL					27 Jan 2017			
12,000.000	12.000	Local	1.685543	20,226.52	2.656250	31,875.00	11,648.48		0.01
		Base	1.685543	20,226.52	2.656250	31,875.00	11,648.48		0.01
ADI0RNB01	CAD CURR FUT OPT MAR17C 75 MAR17 75 CALL					03 Mar 2017			
4,000.000	4.000	Local	0.713250	2,853.00	0.850000	3,400.00	547.00		0.00
		Base	0.713250	2,853.00	0.850000	3,400.00	547.00		0.00
US DOLLAR Total									
1,477,000.000	1,440,037.000	Local		66,524.38		195,374.41	128,850.03		0.05
		Base		66,524.38		195,374.41	128,850.03		0.05
OPTIONS PURCHASED - CALLS Total									
1,477,000.000	1,440,037.000	Base		66,524.38		195,374.41	128,850.03		0.05

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
AD10QKYX1	JPN YEN FUTR OPTN MAR17P 94 MAR17 94 PUT					03 Mar 2017			
5,000.000		4.000	Local 1.312600	6,563.00	8.200000	41,000.00	34,437.00	0.01	
			Base 1.312600	6,563.00	8.200000	41,000.00	34,437.00	0.01	
AD10RPK48	US 5YR FUTR OPTN MAR17P 105 FEB17 105 PUT					24 Feb 2017			
1,000,000.000		1,000.000	Local 0.011063	11,063.00	0.004000	4,000.00	-7,063.00	0.00	
			Base 0.011063	11,063.00	0.004000	4,000.00	-7,063.00	0.00	
US DOLLAR Total									
1,005,000.000		1,004.000	Local	17,626.00		45,000.00	27,374.00	0.01	
			Base	17,626.00		45,000.00	27,374.00	0.01	
OPTIONS PURCHASED - PUTS Total									
1,005,000.000		1,004.000	Base	17,626.00		45,000.00	27,374.00	0.01	

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
ADI0QJS37	US 10YR FUT OPTN MAR17C 127 FEB17 127 CALL					24 Feb 2017				
-30,000.000		-30.000	Local	0.575396	-17,261.88	0.203125	-6,093.75	11,168.13	0.00	
			Base	0.575396	-17,261.88	0.203125	-6,093.75	11,168.13	0.00	
ADI0QXRW3	US 5YR FUTR OPTN MAR17C 120 FEB17 120 CALL					24 Feb 2017				
-29,000.000		-29.000	Local	0.348582	-10,108.88	0.054688	-1,585.95	8,522.93	0.00	
			Base	0.348582	-10,108.88	0.054688	-1,585.95	8,522.93	0.00	
ADI0QXS77	US 5YR FUTR OPTN FEB17C 120 JAN17 120 CALL					27 Jan 2017				
-91,000.000		-91.000	Local	0.224772	-20,454.29	0.015625	-1,421.88	19,032.41	0.00	
			Base	0.224772	-20,454.29	0.015625	-1,421.88	19,032.41	0.00	
ADI0QYGT0	US 10YR FUT OPTN MAR17C 127.5 FEB17 127.5 CALL					24 Feb 2017				
-29,000.000		-29.000	Local	0.619057	-17,952.64	0.156250	-4,531.25	13,421.39	0.00	
			Base	0.619057	-17,952.64	0.156250	-4,531.25	13,421.39	0.00	
ADI0QYSR1	US 10YR FUT OPTN FEB17C 126 JAN17 126 CALL					27 Jan 2017				
-6,000.000		-6.000	Local	0.395188	-2,371.13	0.140625	-843.75	1,527.38	0.00	
			Base	0.395188	-2,371.13	0.140625	-843.75	1,527.38	0.00	
ADI0QZTG1	US 10YR FUT OPTN MAR17C 125 FEB17 125 CALL					24 Feb 2017				
-21,000.000		-21.000	Local	0.447643	-9,400.50	0.687500	-14,437.50	-5,037.00	0.00	
			Base	0.447643	-9,400.50	0.687500	-14,437.50	-5,037.00	0.00	
ADI0R2D96	US BOND FUTR OPTN FEB17C 154 JAN17 154 CALL					27 Jan 2017				
-19,000.000		-19.000	Local	1.016487	-19,313.25	0.500000	-9,500.00	9,813.25	0.00	
			Base	1.016487	-19,313.25	0.500000	-9,500.00	9,813.25	0.00	
ADI0R4QC1	US 10YR FUT OPTN MAR17C 126 FEB17 126 CALL					24 Feb 2017				
-8,000.000		-8.000	Local	0.246750	-1,974.00	0.375000	-3,000.00	-1,026.00	0.00	
			Base	0.246750	-1,974.00	0.375000	-3,000.00	-1,026.00	0.00	
ADI0R4WG5	JPN YEN 2PM OP JAN17C 91 JAN17 91 CALL					06 Jan 2017				
-13,750.000		-11.000	Local	0.809218	-11,126.75	0.005000	-68.75	11,058.00	0.00	
			Base	0.809218	-11,126.75	0.005000	-68.75	11,058.00	0.00	

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 2017

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description				Rate	Maturity Date			% Curr
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI0R5Q46	US 10YR FUT OPTN FEB17C 124 JAN17 124 CALL					27 Jan 2017			
-65,000.000	-65.000	Local	0.452786	-29,431.08	0.828125	-53,828.13	-24,397.05		0.01
		Base	0.452786	-29,431.08	0.828125	-53,828.13	-24,397.05		0.01
ADI0R6D48	JPN YEN 2PM OP JAN17C 90 JAN17 90 CALL					06 Jan 2017			
-5,000.000	-4.000	Local	0.637400	-3,187.00	0.015000	-75.00	3,112.00		0.00
		Base	0.637400	-3,187.00	0.015000	-75.00	3,112.00		0.00
ADI0R6X53	US 10YR FUT OPTN FEB17C 124.5 JAN17 124.5 CALL					27 Jan 2017			
-7,000.000	-7.000	Local	0.371751	-2,602.26	0.562500	-3,937.50	-1,335.24		0.00
		Base	0.371751	-2,602.26	0.562500	-3,937.50	-1,335.24		0.00
ADI0R76V4	US 10YR FUT OPTN FEB17C 126.5 JAN17 126.5 CALL					27 Jan 2017			
-9,000.000	-9.000	Local	0.340501	-3,064.51	0.093750	-843.75	2,220.76		0.00
		Base	0.340501	-3,064.51	0.093750	-843.75	2,220.76		0.00
ADI0R7QJ9	US BOND FUTR OPTN FEB17C 151 JAN17 151 CALL					27 Jan 2017			
-31,000.000	-31.000	Local	0.902328	-27,972.18	1.500000	-46,500.00	-18,527.82		0.01
		Base	0.902328	-27,972.18	1.500000	-46,500.00	-18,527.82		0.01
ADI0R7ZQ3	US BOND FUTR OPTN MAR17C 156 FEB17 156 CALL					24 Feb 2017			
-6,000.000	-6.000	Local	1.108730	-6,652.38	0.703125	-4,218.75	2,433.63		0.00
		Base	1.108730	-6,652.38	0.703125	-4,218.75	2,433.63		0.00
ADI0R7ZV2	US 5YR FUTR OPTN FEB17C 118.5 JAN17 118.5 CALL					27 Jan 2017			
-24,000.000	-24.000	Local	0.325201	-7,804.83	0.109375	-2,625.00	5,179.83		0.00
		Base	0.325201	-7,804.83	0.109375	-2,625.00	5,179.83		0.00
ADI0R80Y2	US 10YR FUT OPTN FEB17C 125 JAN17 125 CALL					27 Jan 2017			
-39,000.000	-39.000	Local	0.474040	-18,487.57	0.359375	-14,015.63	4,471.94		0.00
		Base	0.474040	-18,487.57	0.359375	-14,015.63	4,471.94		0.00
ADI0RB5G9	JPN YEN 2PM OP JAN17C 89 JAN17 89 CALL					06 Jan 2017			
-17,500.000	-14.000	Local	0.898829	-15,729.50	0.040000	-700.00	15,029.50		0.00
		Base	0.898829	-15,729.50	0.040000	-700.00	15,029.50		0.00
ADI0RFNV7	US BOND FUTR OPTN FEB17C 150 JAN17 150 CALL					27 Jan 2017			
-24,000.000	-24.000	Local	1.376205	-33,028.91	2.031250	-48,750.00	-15,721.09		0.01
		Base	1.376205	-33,028.91	2.031250	-48,750.00	-15,721.09		0.01

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Holdings

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



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
ADI0RFYW3	JPN YEN 2PM OP FEB17C 89 FEB17 89 CALL					03 Feb 2017			
-17,500.000		-14.000	Local 0.525257	-9,192.00	0.470000		-8,225.00	967.00	0.00
			Base 0.525257	-9,192.00	0.470000		-8,225.00	967.00	0.00
ADI0RGKK2	US BOND FUTR OPTN FEB17C 152 JAN17 152 CALL					27 Jan 2017			
-3,000.000		-3.000	Local 0.621750	-1,865.25	1.078125		-3,234.38	-1,369.13	0.00
			Base 0.621750	-1,865.25	1.078125		-3,234.38	-1,369.13	0.00
ADI0RH6X8	JPN YEN 2PM OP FEB17C 88 FEB17 88 CALL					03 Feb 2017			
-11,250.000		-9.000	Local 0.671844	-7,558.25	0.680000		-7,650.00	-91.75	0.00
			Base 0.671844	-7,558.25	0.680000		-7,650.00	-91.75	0.00
ADI0RH7M1	JPN YEN 2PM OP JAN17C 87 JAN17 87 CALL					06 Jan 2017			
-17,500.000		-14.000	Local 0.347400	-6,079.50	0.270000		-4,725.00	1,354.50	0.00
			Base 0.347400	-6,079.50	0.270000		-4,725.00	1,354.50	0.00
ADI0RHX26	US 5YR FUTR OPTN FEB17C 117.7 JAN17 117.75 CALL					27 Jan 2017			
-150,000.000		-150.000	Local 0.174511	-26,176.63	0.359375		-53,906.25	-27,729.62	0.01
			Base 0.174511	-26,176.63	0.359375		-53,906.25	-27,729.62	0.01
ADI0RHYH2	JPN YEN FUTR OPTN MAR17C 89 MAR17 89 CALL					03 Mar 2017			
-13,750.000		-11.000	Local 0.713764	-9,814.25	0.770000		-10,587.50	-773.25	0.00
			Base 0.713764	-9,814.25	0.770000		-10,587.50	-773.25	0.00
ADI0RK8F8	US 5YR FUTR OPTN FEB17C 117.5 JAN17 117.5 CALL					27 Jan 2017			
-15,000.000		-15.000	Local 0.223313	-3,349.70	0.500000		-7,500.00	-4,150.30	0.00
			Base 0.223313	-3,349.70	0.500000		-7,500.00	-4,150.30	0.00
ADI0RP669	US 10YR FUT OPTN MAR17C 124.5 FEB17 124.5 CALL					24 Feb 2017			
-6,000.000		-6.000	Local 0.309250	-1,855.50	0.906250		-5,437.50	-3,582.00	0.00
			Base 0.309250	-1,855.50	0.906250		-5,437.50	-3,582.00	0.00
ADI0RPK63	US 5YR FUTR OPTN MAR17C 117.7 FEB17 117.75 CALL					24 Feb 2017			
-43,000.000		-43.000	Local 0.340137	-14,625.88	0.554688		-23,851.58	-9,225.70	0.01
			Base 0.340137	-14,625.88	0.554688		-23,851.58	-9,225.70	0.01
US DOLLAR Total									
-751,250.000		-732.000	Local	-338,440.50			-342,093.80	-3,653.30	0.09
			Base	-338,440.50			-342,093.80	-3,653.30	0.09

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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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OPTIONS WRITTEN - CALLS Total

-751,250.000	-732.000	Base		-338,440.50		-342,093.80	-3,653.30	0.09
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Holdings

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Notional Par					Unit Price				% Fund

OPTIONS WRITTEN - PUTS

US DOLLAR								Exchange Rate:	1.000000
99ZR28378	USMXP0081 USD PUT/MXN CALL JAN17 17.95 PUT					23 Jan 2017			
-4,940,000.000	-4,940,000.000	Local	0.009133	-45,117.02	0.000003	-14.82	45,102.20	0.00	
		Base	0.009133	-45,117.02	0.000003	-14.82	45,102.20	0.00	
99ZR68895	USMXP0086 USD PUT MXN CALL FEB17 19.9115 PUT					14 Feb 2017			
-2,290,000.000	-2,290,000.000	Local	0.011160	-25,556.40	0.004790	-10,969.10	14,587.30	0.00	
		Base	0.011160	-25,556.40	0.004790	-10,969.10	14,587.30	0.00	
99ZR68903	USBRP0031 USD PUT BRL CALL FEB17 3.545 PUT					15 Feb 2017			
-1,290,000.000	-1,290,000.000	Local	0.035650	-45,988.50	0.080070	-103,290.30	-57,301.80	0.03	
		Base	0.035650	-45,988.50	0.080070	-103,290.30	-57,301.80	0.03	
ADI0QWJC8	US 10YR FUT OPTN FEB17P 124 JAN17 124 PUT					27 Jan 2017			
-12,000.000	-12,000	Local	0.723313	-8,679.75	0.546875	-6,562.50	2,117.25	0.00	
		Base	0.723313	-8,679.75	0.546875	-6,562.50	2,117.25	0.00	
ADI0R02D3	US 10YR FUT OPTN FEB17P 123 JAN17 123 PUT					27 Jan 2017			
-32,000.000	-32,000	Local	0.514817	-16,474.13	0.250000	-8,000.00	8,474.13	0.00	
		Base	0.514817	-16,474.13	0.250000	-8,000.00	8,474.13	0.00	
ADI0R7QH3	US BOND FUTR OPTN FEB17P 148 JAN17 148 PUT					27 Jan 2017			
-7,000.000	-7,000	Local	1.255680	-8,789.76	0.718750	-5,031.25	3,758.51	0.00	
		Base	1.255680	-8,789.76	0.718750	-5,031.25	3,758.51	0.00	
ADI0R9JF1	JPN YEN FUTR OPTN MAR17P 84 MAR17 84 PUT					03 Mar 2017			
-1,250.000	-1,000	Local	0.977400	-1,221.75	0.950000	-1,187.50	34.25	0.00	
		Base	0.977400	-1,221.75	0.950000	-1,187.50	34.25	0.00	
ADI0RF9Y7	JPN YEN 2PM OP JAN17P 86 JAN17 86 PUT					06 Jan 2017			
-27,500.000	-22,000	Local	0.529218	-14,553.50	0.640000	-17,600.00	-3,046.50	0.00	
		Base	0.529218	-14,553.50	0.640000	-17,600.00	-3,046.50	0.00	
ADI0RFX12	JPN YEN 2PM OP FEB17P 84 FEB17 84 PUT					03 Feb 2017			
-16,250.000	-13,000	Local	0.972785	-15,807.75	0.600000	-9,750.00	6,057.75	0.00	
		Base	0.972785	-15,807.75	0.600000	-9,750.00	6,057.75	0.00	

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US DOLLAR Total

-8,616,000.000	-8,520,087.000	Local		-182,188.56		-162,405.47	19,783.09	0.04
		Base		-182,188.56		-162,405.47	19,783.09	0.04

OPTIONS WRITTEN - PUTS Total

-8,616,000.000	-8,520,087.000	Base		-182,188.56		-162,405.47	19,783.09	0.04
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SWAPS FIXED INCOME

JAPANESE YEN Exchange Rate: 116.875000

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	50.14
		Base	0.925840	2,057,402.10	0.855615	1,901,347.59	-156,054.51	0.49
99S0S1CY3	BWS018184 IRS JPY P F .64079 2 CCPVANILLA				0.64079	09 May 2046		
	-222,220,000.000	Local	100.000000	-222,220,000.00	94.212056	-209,358,030.84	12,861,969.16	47.24
		Base	0.925840	-2,057,402.10	0.806092	-1,791,298.66	266,103.44	0.46

JAPANESE YEN Total

	Local			0.00		12,861,969.16	12,861,969.16	97.39
	Base			0.00		110,048.93	110,048.93	0.95

US DOLLAR Exchange Rate: 1.000000

99S0PCCI7	BWS014209 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.93511	31 Aug 2022		
	12,200,000.000	Local	100.000000	12,200,000.00	100.000000	12,200,000.00	0.00	3.31
		Base	100.000000	12,200,000.00	100.000000	12,200,000.00	0.00	3.14
99S0PCCJ5	BWS014209 IRS USD P F 1.89700 2 CCPVANILLA				1.897	31 Aug 2022		
	-12,200,000.000	Local	100.000000	-12,200,000.00	99.205366	-12,103,054.65	96,945.35	3.28
		Base	100.000000	-12,200,000.00	99.205366	-12,103,054.65	96,945.35	3.12
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.93511	30 Nov 2022		
	10,812,000.000	Local	100.003581	10,812,387.13	100.000000	10,812,000.00	-387.13	2.93
		Base	100.003581	10,812,387.13	100.000000	10,812,000.00	-387.13	2.78
99S0Q6JS0	BWS015784 IRS USD P F 1.90000 2 CCPVANILLA				1.9	30 Nov 2022		

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

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
		-10,812,000.00	Local 100.000000	-10,812,000.00	99.031457	-10,707,281.13	104,718.87	2.90
			Base 100.000000	-10,812,000.00	99.031457	-10,707,281.13	104,718.87	2.76
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.9565	13 Jun 2026		
		4,880,000.00	Local 100.013386	4,880,653.26	100.000000	4,880,000.00	-653.26	1.32
			Base 100.013386	4,880,653.26	100.000000	4,880,000.00	-653.26	1.26
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	93.527865	-4,564,159.81	315,840.19	1.24
			Base 100.000000	-4,880,000.00	93.527865	-4,564,159.81	315,840.19	1.18
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	96.882730	7,760,306.67	-249,693.33	2.10
			Base 100.000000	8,010,000.00	96.882730	7,760,306.67	-249,693.33	2.00
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.9565	13 Jun 2021		
		-8,010,000.00	Local 100.000000	-8,010,000.00	100.000000	-8,010,000.00	0.00	2.17
			Base 100.000000	-8,010,000.00	100.000000	-8,010,000.00	0.00	2.06
99S0TKTU0	BWS021469 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.90567	15 May 2023		
		11,710,000.00	Local 100.036940	11,714,325.63	100.000000	11,710,000.00	-4,325.63	3.17
			Base 100.036940	11,714,325.63	100.000000	11,710,000.00	-4,325.63	3.02
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	94.874725	-11,109,830.30	600,169.70	3.01
			Base 100.000000	-11,710,000.00	94.874725	-11,109,830.30	600,169.70	2.86
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	98.624366	9,507,388.88	-132,611.12	2.58
			Base 100.000000	9,640,000.00	98.624366	9,507,388.88	-132,611.12	2.45
99S0U9RV3	SWS022327 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.88	17 Oct 2019		
		-9,640,000.00	Local 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	2.61
			Base 100.000000	-9,640,000.00	100.000000	-9,640,000.00	0.00	2.48
US DOLLAR Total								
			Local	5,366.02		735,369.66	730,003.64	30.62
			Base	5,366.02		735,369.66	730,003.64	29.10

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

Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
SWAPS FIXED INCOME Total								
		0.000	Base	5,366.02		845,418.59	840,052.57	30.05

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
-6,885,250.000	571,922,124.900	Base		273,667,886.06		270,826,632.44	-2,841,253.62	99.84
Original Face:	331,860,185.110							

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 2017

Base Currency: USD - US DOLLAR

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

EURO CURRENCY

Exchange Rate: 0.949983

GERMANY

99ZQ63351	EURO-BTP FUTURE MAR17 XEUR 20170308	08 Mar 2017									
43.000	4,300,000.000		Local	5,818,330.00	5,736,120.95	135.310000	82,209.05	94,679.05	-12,470.00		
			Base	6,124,667.49		142.434128	86,537.39	99,256.77	-12,719.38		0.00

ADI0Q4VB8	EURO-BOBL FUTURE MAR17 XEUR 20170308	08 Mar 2017									
25.000	2,500,000.000		Local	3,340,750.00	3,315,291.25	133.630000	25,458.75	27,458.75	-2,000.00		
			Base	3,516,641.88		140.665675	26,799.16	28,786.38	-1,987.22		0.00

GERMANY Total											
68.000	6,800,000.000		Local	9,159,080.00	9,051,412.20		107,667.80	122,137.80	-14,470.00		
			Base				113,336.55	128,043.15	-14,706.60		0.00

EURO CURRENCY Total

68.000	6,800,000.000		Local	9,159,080.00	9,051,412.20		107,667.80	122,137.80	-14,470.00		
			Base				113,336.55	128,043.15	-14,706.60		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	5,927,700.00	5,922,878.00	98.795000	4,822.00	4,222.00	600.00		
			Base	5,927,700.00		98.795000	4,822.00	4,222.00	600.00		0.00

99ZB57638	90DAY EUR FUTR MAR18 XCME 20180319	19 Mar 2018									
82.000	20,500,000.000		Local	20,163,800.00	20,235,004.00	98.360000	-71,204.00	-74,279.00	3,075.00		
			Base	20,163,800.00		98.360000	-71,204.00	-74,279.00	3,075.00		0.00

99ZE44663	90DAY EUR FUTR DEC18 XCME 20181217	17 Dec 2018									
19.000	4,750,000.000		Local	4,655,000.00	4,691,399.25	98.000000	-36,399.25	-37,824.25	1,425.00		
			Base	4,655,000.00		98.000000	-36,399.25	-37,824.25	1,425.00		0.00

ADI0P57D9	BP CURRENCY FUT MAR17 XCME 20170313	13 Mar 2017									
1.000	62,500.000		Local	77,237.50	79,390.75	1.235800	-2,153.25	-2,678.25	525.00		
			Base	77,237.50		1.235800	-2,153.25	-2,678.25	525.00		0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 2017

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description							Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI0P60K8	US 5YR NOTE (CBT) MAR17 XCBT 20170331							31 Mar 2017		
1,355.000	135,500,000.000	Local 159,434,805.37	159,496,701.18	117.664063	-61,895.81	-284,201.18	222,305.37			
		Base 159,434,805.37		117.664063	-61,895.81	-284,201.18	222,305.37			0.06
ADI0P60V4	US ULTRA BOND CBT MAR17 XCBT 20170322							22 Mar 2017		
88.000	8,800,000.000	Local 14,102,000.00	14,038,441.10	160.250000	63,558.90	-21,691.10	85,250.00			
		Base 14,102,000.00		160.250000	63,558.90	-21,691.10	85,250.00			0.02
ADI0QWM26	CAD CURRENCY FUT MAR17 XCME 20170314							14 Mar 2017		
79.000	7,900,000.000	Local 5,878,785.00	6,019,266.75	0.744150	-140,481.75	-159,441.75	18,960.00			
		Base 5,878,785.00		0.744150	-140,481.75	-159,441.75	18,960.00			0.00
ADI0R96R9	MEXICAN PESO FUT MAR17 XCME 20170313							13 Mar 2017		
150.000	75,000,000.000	Local 3,582,000.00	3,667,607.50	0.047760	-85,607.50	-77,357.50	-8,250.00			
		Base 3,582,000.00		0.047760	-85,607.50	-77,357.50	-8,250.00			0.00
US DOLLAR Total										
1,798.000	258,512,500.000	Local 213,821,327.87	214,150,688.53		-329,360.66	-653,251.03	323,890.37			
		Base			-329,360.66	-653,251.03	323,890.37			0.09
FUTURES LONG Total										
1,866.000	265,312,500.000	Base			-216,024.11	-525,207.88	309,183.77			0.09

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 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

EURO CURRENCY

Exchange Rate: 0.949983

GERMANY

99ZQ63419	EURO-BUND FUTURE MAR17 XEUR 20170308						08 Mar 2017			
-73.000	-7,300,000.000	Local	-11,982,950.00	-11,815,789.55	164.150000	-167,160.45		-200,010.45	32,850.00	
		Base	-12,613,857.30		172.792566	-175,961.52		-209,680.93	33,719.41	0.01

99ZS17072	EURO BUND OPTION FEB17P 162 FEB17 162 PUT FSO						27 Jan 2017			
-7.000	-700,000.000	Local	-2,520.00	-3,358.45	0.360000	838.45		1,468.45	-630.00	
		Base	-2,652.68		0.378954	882.59		1,539.45	-656.86	0.00

ADI0P82J5	EURO BUXL 30Y BND MAR17 XEUR 20170308						08 Mar 2017			
-3.000	-300,000.000	Local	-520,560.00	-511,075.05	173.520000	-9,484.95		-16,984.95	7,500.00	
		Base	-547,967.70		182.655900	-9,984.34		-17,806.17	7,821.83	0.00

GERMANY Total										
-83.000	-8,300,000.000	Local	-12,506,030.00	-12,330,223.05		-175,806.95		-215,526.95	39,720.00	
		Base				-185,063.27		-225,947.65	40,884.38	0.01

EURO CURRENCY Total										
-83.000	-8,300,000.000	Local	-12,506,030.00	-12,330,223.05		-175,806.95		-215,526.95	39,720.00	
		Base				-185,063.27		-225,947.65	40,884.38	0.01

JAPANESE YEN

Exchange Rate: 116.875000

ADI0NWR81	JPN 10Y BOND(OSE) MAR17 XOSE 20170313						13 Mar 2017			
-7.000	-700,000,000.000	Local	-1,051,680,000.00	-1,050,904,400.00	150.240000	-775,600.00		-845,600.00	70,000.00	
		Base	-8,998,331.55		1.285476	-6,636.15		-7,250.90	614.75	0.00

JAPANESE YEN Total										
-7.000	-700,000,000.000	Local	-1,051,680,000.00	-1,050,904,400.00		-775,600.00		-845,600.00	70,000.00	
		Base				-6,636.15		-7,250.90	614.75	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380208	90DAY EUR FUTR MAR17 XCME 20170313						13 Mar 2017			
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Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 2017

Base Currency: USD - US DOLLAR										
Asset ID	Asset Description							Expiration Date		
Contracts	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
-280.000	-70,000,000.000	Local Base	-69,272,000.00 -69,272,000.00	-69,275,652.50	98.960000 98.960000	3,652.50 3,652.50	7,152.50 7,152.50	-3,500.00 -3,500.00		0.00
ADI0P5830	EURO FX CURR FUT MAR17 XCME 20170313						13 Mar 2017			
-24.000	-3,000,000.000	Local Base	-3,172,200.00 -3,172,200.00	-3,205,203.00	1.057400 1.057400	33,003.00 33,003.00	48,903.00 48,903.00	-15,900.00 -15,900.00		0.00
ADI0P5947	JPN YEN CURR FUT MAR17 XCME 20170313						13 Mar 2017			
-79.000	-98,750.000	Local Base	-8,489,537.50 -8,489,537.50	-8,612,120.75	85.970000 85.970000	122,583.25 122,583.25	119,127.00 119,127.00	3,456.25 3,456.25		0.00
ADI0P60J1	US 2YR NOTE (CBT) MAR17 XCBT 20170331						31 Mar 2017			
-50.000	-10,000,000.000	Local Base	-10,834,375.00 -10,834,375.00	-10,817,025.00	108.343750 108.343750	-17,350.00 -17,350.00	-14,225.00 -14,225.00	-3,125.00 -3,125.00		0.00
ADI0P60L6	US LONG BOND(CBT) MAR17 XCBT 20170322						22 Mar 2017			
-13.000	-1,300,000.000	Local Base	-1,958,531.25 -1,958,531.25	-1,938,801.50	150.656250 150.656250	-19,729.75 -19,729.75	-9,979.75 -9,979.75	-9,750.00 -9,750.00		0.00
ADI0P60T9	US 10YR NOTE (CBT) MAR17 XCBT 20170322						22 Mar 2017			
-233.000	-23,300,000.000	Local Base	-28,957,531.25 -28,957,531.25	-29,046,429.40	124.281250 124.281250	88,898.15 88,898.15	168,991.90 168,991.90	-80,093.75 -80,093.75		0.02
ADI0P62K6	US 10YR ULTRA FUT MAR17 XCBT 20170322						22 Mar 2017			
-161.000	-16,100,000.000	Local Base	-21,584,062.50 -21,584,062.50	-21,610,203.37	134.062500 134.062500	26,140.87 26,140.87	119,218.99 119,218.99	-93,078.12 -93,078.12		0.02
ADI0R2L63	AUDUSD CRNCY FUT MAR17 XCME 20170313						13 Mar 2017			
-20.000	-2,000,000.000	Local Base	-1,440,400.00 -1,440,400.00	-1,498,735.00	0.720200 0.720200	58,335.00 58,335.00	59,735.00 59,735.00	-1,400.00 -1,400.00		0.00
US DOLLAR Total										
-860.000	-125,798,750.000	Local Base	-145,708,637.50 -145,708,637.50	-146,004,170.52		295,533.02 295,533.02	498,923.64 498,923.64	-203,390.62 -203,390.62		0.05
FUTURES SHORT Total										
-950.000	-834,098,750.000	Base				103,833.60	265,725.09	-161,891.49		0.07

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 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	

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: December 30, 2016

View Date: February 16, 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									
916.000	-568,786,250.000		Base			-112,190.51	-259,482.79	147,292.28	0.16



As of: December 30, 2016

View Date: February 16, 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: 4.486000

MYR	MALAYSIAN RINGGIT	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 0.000000	0.00	0.222916	0.00	0.00	0.00

MALAYSIAN RINGGIT Total

0.010	Local			0.01		0.01	0.00	0.00
	Base			0.00		0.00	0.00	0.00

MEXICAN PESO

Exchange Rate: 20.729650

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	0.048240	0.07	0.00	0.00

MEXICAN PESO Total

1.410	Local			1.41		1.41	0.00	0.00
	Base			0.07		0.07	0.00	0.00

NEW ZEALAND DOLLAR

Exchange Rate: 1.439470

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	0.694700	0.01	0.00	0.00

NEW ZEALAND DOLLAR Total

0.010	Local			0.01		0.01	0.00	0.00
	Base			0.01		0.01	0.00	0.00

SOUTH KOREAN WON

Exchange Rate: 1,207.800000

KRW	SOUTH KOREAN WON	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,839.000	Local 1.000000	1,839.00	1.000000	1,839.00	0.00	100.00
			Base 0.000875	1.61	0.000828	1.52	-0.09	0.00

& 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 GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: December 30, 2016

View Date: February 16, 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 KOREAN WON Total								
		1,839.000	Local	1,839.00		1,839.00	0.00	100.00
			Base	1.61		1.52	-0.09	0.00
CASH Total								
		1,840.430	Base	1.69		1.60	-0.09	0.00
CASH EQUIVALENT								
US DOLLAR							Exchange Rate:	1.000000
7839989D1	SSC GOVERNMENT MM GVMXX				0.420351	31 Dec 2030		
		6,853,982.770	Local	6,853,982.77	100.000000	6,853,982.77	0.00	6.73
			Base	6,853,982.77	100.000000	6,853,982.77	0.00	3.93
85749P9B9	STATE STR INSTL LIQUID RESVS				0.7370508	31 Dec 2030		
		319.650	Local	319.65	100.000000	319.65	0.00	0.00
			Base	319.65	100.000000	319.65	0.00	0.00
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
912828T75	US TREASURY FRN 10/18 VAR				0.6856713	31 Oct 2018		
		7,460,000.000	Local	7,461,860.01	100.008700	7,460,649.03	-1,210.98	7.33
			Base	7,461,860.01	100.008700	7,460,649.03	-1,210.98	4.28
US DOLLAR Total								
		14,314,302.420	Local	14,316,162.77		14,314,951.45	-1,211.32	14.07
			Base	14,316,162.77		14,314,951.45	-1,211.32	8.21
CASH EQUIVALENT Total								
		14,314,302.420	Base	14,316,162.77		14,314,951.45	-1,211.32	8.21

FIXED INCOME

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AUSTRALIAN DOLLAR								Exchange Rate:	1.385713
982ZRBII4	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 07/22 6					6.0	21 Jul 2022		
	2,675,000.000	Local		110.722752	2,961,833.62	117.338400	3,138,802.20	176,968.58	18.02
		Base		95.565717	2,556,382.94	84.677274	2,265,117.09	-291,265.85	1.30
ACI01V7Y4	NEW S WALES TREASURY CRP LOCAL GOVT G 08/24 5					5.0	20 Aug 2024		
	5,465,000.000	Local		107.734059	5,887,666.30	115.244900	6,298,133.79	410,467.49	36.15
		Base		88.474754	4,835,145.32	83.166500	4,545,049.22	-290,096.10	2.61
ACI085SK1	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/25 4					4.75	21 Jul 2025		
	3,685,000.000	Local		111.209393	4,098,066.13	112.620100	4,150,050.69	51,984.56	23.82
		Base		80.501588	2,966,483.50	81.272313	2,994,884.72	28,401.22	1.72
ACI0HPS19	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/26 3					3.25	21 Jul 2026		
	3,815,000.000	Local		99.429116	3,793,220.76	100.469700	3,832,919.06	39,698.30	22.00
		Base		71.431635	2,725,116.89	72.503974	2,766,026.63	40,909.74	1.59
AUSTRALIAN DOLLAR Total									
	15,640,000.000	Local			16,740,786.81		17,419,905.74	679,118.93	100.00
		Base			13,083,128.65		12,571,077.66	-512,050.99	7.21
BRAZILIAN REAL								Exchange Rate:	3.254700
959GMYIIO	NOTA DO TESOURO NACIONAL NOTES 01/21 10					10.0	01 Jan 2021		
	1,575,000.000	Local		92.421472	1,455,638.18	96.302900	1,516,770.68	61,132.50	12.26
		Base		40.527179	638,303.07	29.588871	466,024.73	-172,278.34	0.27
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10					10.0	01 Jan 2023		
	11,540,000.000	Local		89.989611	10,384,801.14	94.084300	10,857,328.22	472,527.08	87.74
		Base		39.126465	4,515,194.10	28.907211	3,335,892.16	-1,179,301.94	1.91
BRAZILIAN REAL Total									
	13,115,000.000	Local			11,840,439.32		12,374,098.90	533,659.58	100.00
		Base			5,153,497.17		3,801,916.89	-1,351,580.28	2.18
MALAYSIAN RINGGIT								Exchange Rate:	4.486000

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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
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48					3.48	15 Mar 2023		
	4,840,000.000	Local	97.269311	4,707,834.66	95.939100	4,643,452.44	-64,382.22	14.82	
		Base	29.379090	1,421,947.95	21.386335	1,035,098.63	-386,849.32	0.59	
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048					4.048	30 Sep 2021		
	6,840,000.000	Local	101.271632	6,926,979.65	100.385700	6,866,381.88	-60,597.77	21.92	
		Base	27.947494	1,911,608.62	22.377552	1,530,624.58	-380,984.04	0.88	
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659					3.659	15 Oct 2020		
	16,905,000.000	Local	99.846655	16,879,077.03	99.928000	16,892,828.40	13,751.37	53.93	
		Base	24.572648	4,154,006.08	22.275524	3,765,677.31	-388,328.77	2.16	
ACI0MTMW3	MALAYSIA GOVERNMENT SR UNSECURED 11/21 3.62					3.62	30 Nov 2021		
	2,930,000.000	Local	100.761723	2,952,318.49	99.730000	2,922,089.00	-30,229.49	9.33	
		Base	24.889571	729,264.42	22.231387	651,379.63	-77,884.79	0.37	
MALAYSIAN RINGGIT Total									
	31,515,000.000	Local		31,466,209.83			31,324,751.72	-141,458.11	100.00
		Base		8,216,827.07			6,982,780.15	-1,234,046.92	4.01
MEXICAN PESO								Exchange Rate:	20.729650
929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5					8.5	31 May 2029		
	101,500,000.000	Local	114.846111	116,568,802.74	106.361900	107,957,328.50	-8,611,474.24	24.30	
		Base	8.184161	8,306,922.94	5.130907	5,207,870.30	-3,099,052.64	2.99	
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75					7.75	13 Nov 2042		
	173,900,000.000	Local	111.251684	193,466,679.31	98.497800	171,287,674.20	-22,179,005.11	38.55	
		Base	7.519051	13,075,630.50	4.751542	8,262,931.32	-4,812,699.18	4.74	
ACI087B66	MEX BONOS DESARR FIX RT SR UNSECURED 11/34 7.75					7.75	23 Nov 2034		
	38,700,000.000	Local	100.713526	38,976,134.65	99.123300	38,360,717.10	-615,417.55	8.63	
		Base	4.951560	1,916,253.69	4.781716	1,850,524.11	-65,729.58	1.06	
B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5					8.5	18 Nov 2038		
	119,300,000.000	Local	119.360561	142,397,149.44	106.217700	126,717,716.10	-15,679,433.34	28.52	
		Base	7.700003	9,186,104.12	5.123950	6,112,872.92	-3,073,231.20	3.51	

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MEXICAN PESO Total								
		433,400,000.000	Local	491,408,766.14		444,323,435.90	-47,085,330.24	100.00
			Base	32,484,911.25		21,434,198.65	-11,050,712.60	12.29
							Exchange Rate:	1.439470
NEW ZEALAND DOLLAR								
B45C76I11	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/23 5.5				5.5	15 Apr 2023		
		4,675,000.000	Local	5,136,612.92	114.393100	5,347,877.43	211,264.51	100.00
			Base	3,838,739.29	79.468902	3,715,171.16	-123,568.13	2.13
B503GRII7	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 05/21 6				6.0	15 May 2021		
		0.000	Local	-0.01	0.000000	0.00	0.01	0.00
			Base	-0.01	0.000000	0.00	0.01	0.00
NEW ZEALAND DOLLAR Total								
		4,675,000.000	Local	5,136,612.91		5,347,877.43	211,264.52	100.00
			Base	3,838,739.28		3,715,171.16	-123,568.12	2.13
							Exchange Rate:	4.184650
POLISH ZLOTY								
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.0	25 Oct 2023		
		2,000,000.000	Local	2,011,971.19	104.000000	2,080,000.00	68,028.81	13.19
			Base	628,504.68	24.852736	497,054.71	-131,449.97	0.29
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
		13,950,000.000	Local	14,244,414.94	98.134000	13,689,693.00	-554,721.94	86.81
			Base	3,722,929.77	23.450946	3,271,406.93	-451,522.84	1.88
POLISH ZLOTY Total								
		15,950,000.000	Local	16,256,386.13		15,769,693.00	-486,693.13	100.00
			Base	4,351,434.45		3,768,461.64	-582,972.81	2.16
							Exchange Rate:	0.811425
POUND STERLING								
ACI04WZ85	UK TSY 1.25 2018 BONDS REGS 07/18 1.25				1.25	22 Jul 2018		
		8,825,000.000	Local	8,946,629.03	101.851800	8,988,421.35	41,792.32	100.00
			Base	12,732,891.60	125.522137	11,077,328.59	-1,655,563.01	6.35

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POUND STERLING Total									
		8,825,000.000	Local	8,946,629.03		8,988,421.35	41,792.32	100.00	
			Base	12,732,891.60		11,077,328.59	-1,655,563.01	6.35	
							Exchange Rate:	13.733750	
SOUTH AFRICAN RAND									
989RQII1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041			
		71,925,000.000	Local	77.484027	55,730,386.69	71.148000	51,173,199.00	-4,557,187.69	40.38
			Base	7.288701	5,242,398.14	5.180522	3,726,090.76	-1,516,307.38	2.14
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048			
		62,260,000.000	Local	97.278972	60,565,887.99	91.321000	56,856,454.60	-3,709,433.39	44.87
			Base	7.308837	4,550,482.11	6.649386	4,139,907.50	-410,574.61	2.37
B1W31DII8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/21 6.75				6.75	31 Mar 2021			
		19,770,000.000	Local	96.293150	19,037,155.68	94.546000	18,691,744.20	-345,411.48	14.75
			Base	10.150132	2,006,681.04	6.884209	1,361,008.04	-645,673.00	0.78
SOUTH AFRICAN RAND Total									
		153,955,000.000	Local		135,333,430.36		126,721,397.80	-8,612,032.56	100.00
			Base		11,799,561.29		9,227,006.30	-2,572,554.99	5.29
							Exchange Rate:	1.000000	
US DOLLAR									
00254ELV2	SWEDISH EXPORT CREDIT SR UNSECURED 06/17 VAR				1.13306	12 Jun 2017			
		1,030,000.000	Local	100.016304	1,030,167.93	100.044700	1,030,460.41	292.48	1.01
			Base	100.016304	1,030,167.93	100.044700	1,030,460.41	292.48	0.59
00254EMF6	SWEDISH EXPORT CREDIT SR UNSECURED 09/17 VAR				1.08706	28 Sep 2017			
		895,000.000	Local	100.000000	895,000.00	100.030200	895,270.29	270.29	0.88
			Base	100.000000	895,000.00	100.030200	895,270.29	270.29	0.51
037833BW9	APPLE INC SR UNSECURED 02/36 4.5				4.5	23 Feb 2036			
		1,225,000.000	Local	99.685746	1,221,150.39	106.793300	1,308,217.93	87,067.54	1.29
			Base	99.685746	1,221,150.39	106.793300	1,308,217.93	87,067.54	0.75
037833BX7	APPLE INC SR UNSECURED 02/46 4.65				4.65	23 Feb 2046			
		3,155,000.000	Local	103.614945	3,269,051.52	107.984900	3,406,923.60	137,872.08	3.35

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		Base	103.614945	3,269,051.52	107.984900	3,406,923.60	137,872.08	1.95
172967JQ5	CITIGROUP INC SR UNSECURED 04/18 VAR				1.57567	27 Apr 2018		
	4,850,000.000	Local	99.879014	4,844,132.16	100.413100	4,870,035.35	25,903.19	4.79
		Base	99.879014	4,844,132.16	100.413100	4,870,035.35	25,903.19	2.79
219868BV7	CORP ANDINA DE FOMENTO SR UNSECURED 01/18 VAR				1.43733	29 Jan 2018		
	1,460,000.000	Local	100.000000	1,460,000.00	100.110000	1,461,606.00	1,606.00	1.44
		Base	100.000000	1,460,000.00	100.110000	1,461,606.00	1,606.00	0.84
219868BW5	CORP ANDINA DE FOMENTO SR UNSECURED 05/19 2				2.0	10 May 2019		
	1,420,000.000	Local	99.992887	1,419,899.00	99.348300	1,410,745.86	-9,153.14	1.39
		Base	99.992887	1,419,899.00	99.348300	1,410,745.86	-9,153.14	0.81
24702RAF8	DELL INC SR UNSECURED 04/38 6.5				6.5	15 Apr 2038		
	230,000.000	Local	116.285065	267,455.65	94.250000	216,775.00	-50,680.65	0.21
		Base	116.285065	267,455.65	94.250000	216,775.00	-50,680.65	0.12
25215BAR4	DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 06/18 VAR				1.14167	05 Jun 2018		
	8,115,000.000	Local	99.881621	8,105,393.53	99.593300	8,081,996.30	-23,397.23	7.94
		Base	99.881621	8,105,393.53	99.593300	8,081,996.30	-23,397.23	4.64
29878TCM4	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 10/18 VAR				0.94606	09 Oct 2018		
	1,925,000.000	Local	100.000000	1,925,000.00	99.973800	1,924,495.65	-504.35	1.89
		Base	100.000000	1,925,000.00	99.973800	1,924,495.65	-504.35	1.10
30215EAS6	EXPORT IMPORT BK KOREA SR UNSECURED 144A 05/17 VAR				1.50206	12 May 2017		
	2,310,000.000	Local	100.014633	2,310,338.03	100.017400	2,310,401.94	63.91	2.27
		Base	100.014633	2,310,338.03	100.017400	2,310,401.94	63.91	1.33
30215EAU1	EXPORT IMPORT BK KOREA SR UNSECURED 144A 08/17 VAR				1.52706	14 Aug 2017		
	2,185,000.000	Local	100.035700	2,185,780.04	99.914800	2,183,138.38	-2,641.66	2.15
		Base	100.035700	2,185,780.04	99.914800	2,183,138.38	-2,641.66	1.25
345397XE8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 VAR				1.62706	27 Mar 2017		
	800,000.000	Local	100.000000	800,000.00	100.077200	800,617.60	617.60	0.79
		Base	100.000000	800,000.00	100.077200	800,617.60	617.60	0.46
345397XJ7	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR				1.86344	15 Jun 2018		
	4,350,000.000	Local	99.626052	4,333,733.27	100.241100	4,360,487.85	26,754.58	4.28

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		Base	99.626052	4,333,733.27	100.241100	4,360,487.85	26,754.58	2.50
38141EB73	GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR				2.00567	15 Nov 2018		
	3,490,000.000	Local	100.618203	3,511,575.28	100.950600	3,523,175.94	11,600.66	3.46
		Base	100.618203	3,511,575.28	100.950600	3,523,175.94	11,600.66	2.02
48125LRH7	JP MORGAN CHASE BANK NA SR UNSECURED 09/18 VAR				1.44428	21 Sep 2018		
	1,070,000.000	Local	100.000000	1,070,000.00	100.141600	1,071,515.12	1,515.12	1.05
		Base	100.000000	1,070,000.00	100.141600	1,071,515.12	1,515.12	0.61
50048MAN0	KOMMUNALBANKEN AS SR UNSECURED 144A 03/17 VAR				1.37706	27 Mar 2017		
	964,000.000	Local	100.076886	964,741.18	100.048000	964,462.72	-278.46	0.95
		Base	100.076886	964,741.18	100.048000	964,462.72	-278.46	0.55
50048MAZ3	KOMMUNALBANKEN AS SR UNSECURED 144A 02/18 VAR				1.09122	20 Feb 2018		
	3,830,000.000	Local	100.068389	3,832,619.29	100.131800	3,835,047.94	2,428.65	3.77
		Base	100.068389	3,832,619.29	100.131800	3,835,047.94	2,428.65	2.20
50048MBH2	KOMMUNALBANKEN AS SR UNSECURED 144A 05/17 VAR				1.00428	02 May 2017		
	678,000.000	Local	100.010909	678,073.96	99.978200	677,852.20	-221.76	0.67
		Base	100.010909	678,073.96	99.978200	677,852.20	-221.76	0.39
55608JAG3	MACQUARIE GROUP LTD SR UNSECURED 144A 01/17 VAR				1.88733	31 Jan 2017		
	990,000.000	Local	100.000000	990,000.00	100.074300	990,735.57	735.57	0.97
		Base	100.000000	990,000.00	100.074300	990,735.57	735.57	0.57
55608PAL8	MACQUARIE BANK LTD SR UNSECURED 144A 10/17 VAR				1.51567	27 Oct 2017		
	885,000.000	Local	100.000000	885,000.00	100.110900	885,981.47	981.47	0.87
		Base	100.000000	885,000.00	100.110900	885,981.47	981.47	0.51
626207YF5	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637				6.637	01 Apr 2057		
	160,000.000	Local	95.641225	153,025.96	124.021000	198,433.60	45,407.64	0.19
		Base	95.641225	153,025.96	124.021000	198,433.60	45,407.64	0.11
626207YM0	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655				6.655	01 Apr 2057		
	505,000.000	Local	104.990071	530,199.86	122.211000	617,165.55	86,965.69	0.61
		Base	104.990071	530,199.86	122.211000	617,165.55	86,965.69	0.35
62944BBC7	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 07/17 VAR				0.95111	14 Jul 2017		
	3,668,000.000	Local	100.000728	3,668,026.71	100.006200	3,668,227.42	200.71	3.60

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBCU



STATE STREET

As of: December 30, 2016

View Date: February 16, 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	100.000728	3,668,026.71	100.006200	3,668,227.42	200.71	2.10
63983TAN5	NEDER WATERSCHAPSBANK SR UNSECURED 144A 02/18 VAR				1.13206	14 Feb 2018		
	3,460,000.000	Local	100.138374	3,464,787.74	100.161400	3,465,584.44	796.70	3.41
		Base	100.138374	3,464,787.74	100.161400	3,465,584.44	796.70	1.99
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55				4.55	12 Aug 2043		
	550,000.000	Local	98.524458	541,884.52	104.283200	573,557.60	31,673.08	0.56
		Base	98.524458	541,884.52	104.283200	573,557.60	31,673.08	0.33
912810RP5	US TREASURY N/B 11/45 3				3.0	15 Nov 2045		
	4,785,000.000	Local	105.187024	5,033,199.11	98.632800	4,719,579.48	-313,619.63	4.64
		Base	105.187024	5,033,199.11	98.632800	4,719,579.48	-313,619.63	2.71
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046		
	9,225,000.000	Local	96.736739	8,923,964.14	96.546900	8,906,451.53	-17,512.61	8.75
		Base	96.736739	8,923,964.14	96.546900	8,906,451.53	-17,512.61	5.11
912828S84	US TREASURY FRN 07/18 VAR				0.7297797	31 Jul 2018		
	14,610,000.000	Local	100.007912	14,611,155.92	100.087300	14,622,754.53	11,598.61	14.37
		Base	100.007912	14,611,155.92	100.087300	14,622,754.53	11,598.61	8.39
949746SB8	WELLS FARGO + COMPANY SR UNSECURED 07/21 VAR				1.90872	26 Jul 2021		
	2,700,000.000	Local	100.560387	2,715,130.44	100.828300	2,722,364.10	7,233.66	2.68
		Base	100.560387	2,715,130.44	100.828300	2,722,364.10	7,233.66	1.56
ACI02ON88	SWEDISH EXPORT CREDIT SR UNSECURED REGS 11/17 VAR				1.26178	09 Nov 2017		
	1,745,000.000	Local	100.249870	1,749,360.23	100.223100	1,748,893.10	-467.13	1.72
		Base	100.249870	1,749,360.23	100.223100	1,748,893.10	-467.13	1.00
US DOLLAR Total								
	87,265,000.000	Local		87,389,845.86		87,452,954.47	63,108.61	85.93
		Base		87,389,845.86		87,452,954.47	63,108.61	50.16
FIXED INCOME Total								
	764,340,000.000	Base		179,050,836.62		160,030,895.51	-19,019,941.11	91.79

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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: December 30, 2016

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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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Holdings

BW GBL INV GRADE FIXED INC CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBCU



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
		778,656,142.850	Base	193,367,001.08		174,345,848.56	-19,021,152.52	100.00



As of: December 30, 2016

View Date: February 16, 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				0.4067724	31 Dec 2099		
		2,369,229.170	Local	100.000000	2,369,229.17	100.000000	2,369,229.17	0.00
			Base	100.000000	2,369,229.17	100.000000	2,369,229.17	0.00

US DOLLAR Total		2,369,229.170	Local		2,369,229.17		2,369,229.17	0.00	4.07
			Base		2,369,229.17		2,369,229.17	0.00	4.07

CASH EQUIVALENT Total		2,369,229.170	Base		2,369,229.17		2,369,229.17	0.00	4.07
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01								
		140,527.000	Local	12.464207	1,751,557.58	11.620000	1,632,923.74	-118,633.84	2.81
			Base	12.464207	1,751,557.58	11.620000	1,632,923.74	-118,633.84	2.81

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		11,559.000	Local	132.540069	1,532,030.66	122.350000	1,414,243.65	-117,787.01	2.43
			Base	132.540069	1,532,030.66	122.350000	1,414,243.65	-117,787.01	2.43

02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		1,841.000	Local	713.944487	1,314,371.80	771.820000	1,420,920.62	106,548.82	2.44
			Base	713.944487	1,314,371.80	771.820000	1,420,920.62	106,548.82	2.44

023135106	AMAZON.COM INC COMMON STOCK USD.01								
		1,965.000	Local	428.511176	842,024.46	749.870000	1,473,494.55	631,470.09	2.53
			Base	428.511176	842,024.46	749.870000	1,473,494.55	631,470.09	2.53

02665T306	AMERICAN HOMES 4 RENT A REIT USD.01								
		48,020.000	Local	18.222909	875,064.11	20.980000	1,007,459.60	132,395.49	1.73
			Base	18.222909	875,064.11	20.980000	1,007,459.60	132,395.49	1.73

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
	11,228.000	Local	87.862646	986,521.79	110.940000	1,245,634.32	259,112.53	2.14	
		Base	87.862646	986,521.79	110.940000	1,245,634.32	259,112.53	2.14	
037411105	APACHE CORP COMMON STOCK USD.625								
	19,398.000	Local	68.359363	1,326,034.92	63.470000	1,231,191.06	-94,843.86	2.12	
		Base	68.359363	1,326,034.92	63.470000	1,231,191.06	-94,843.86	2.12	
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	4,490.000	Local	283.919817	1,274,799.98	283.580000	1,273,274.20	-1,525.78	2.19	
		Base	283.919817	1,274,799.98	283.580000	1,273,274.20	-1,525.78	2.19	
097023105	BOEING CO/THE COMMON STOCK USD5.0								
	6,420.000	Local	130.008869	834,656.94	155.680000	999,465.60	164,808.66	1.72	
		Base	130.008869	834,656.94	155.680000	999,465.60	164,808.66	1.72	
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
	27,040.000	Local	54.809419	1,482,046.70	58.440000	1,580,217.60	98,170.90	2.71	
		Base	54.809419	1,482,046.70	58.440000	1,580,217.60	98,170.90	2.71	
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
	12,788.000	Local	48.835199	624,504.52	63.620000	813,572.56	189,068.04	1.40	
		Base	48.835199	624,504.52	63.620000	813,572.56	189,068.04	1.40	
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
	12,640.000	Local	66.462695	840,088.47	73.260000	926,006.40	85,917.93	1.59	
		Base	66.462695	840,088.47	73.260000	926,006.40	85,917.93	1.59	
131347304	CALPINE CORP COMMON STOCK USD.001								
	125,702.000	Local	16.251484	2,042,844.01	11.430000	1,436,773.86	-606,070.15	2.47	
		Base	16.251484	2,042,844.01	11.430000	1,436,773.86	-606,070.15	2.47	
151020104	CELGENE CORP COMMON STOCK USD.01								
	9,916.000	Local	105.040927	1,041,585.83	115.750000	1,147,777.00	106,191.17	1.97	
		Base	105.040927	1,041,585.83	115.750000	1,147,777.00	106,191.17	1.97	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	53,980.000	Local	26.210641	1,414,850.39	30.220000	1,631,275.60	216,425.21	2.80	
		Base	26.210641	1,414,850.39	30.220000	1,631,275.60	216,425.21	2.80	

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: December 30, 2016

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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
172967424	CITIGROUP INC COMMON STOCK USD.01								
	34,266.000	Local		44.773828	1,534,220.00	59.430000	2,036,428.38	502,208.38	3.50
		Base		44.773828	1,534,220.00	59.430000	2,036,428.38	502,208.38	3.50
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
	11,970.000	Local		56.343445	674,431.04	65.440000	783,316.80	108,885.76	1.35
		Base		56.343445	674,431.04	65.440000	783,316.80	108,885.76	1.35
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01								
	49,850.000	Local		26.542015	1,323,119.45	18.230000	908,765.50	-414,353.95	1.56
		Base		26.542015	1,323,119.45	18.230000	908,765.50	-414,353.95	1.56
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
	20,209.000	Local		43.269818	874,439.76	45.670000	922,945.03	48,505.27	1.59
		Base		43.269818	874,439.76	45.670000	922,945.03	48,505.27	1.59
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
	16,220.000	Local		51.846624	840,952.24	72.090000	1,169,299.80	328,347.56	2.01
		Base		51.846624	840,952.24	72.090000	1,169,299.80	328,347.56	2.01
30161N101	EXELON CORP COMMON STOCK								
	40,130.000	Local		32.465926	1,302,857.61	35.490000	1,424,213.70	121,356.09	2.45
		Base		32.465926	1,302,857.61	35.490000	1,424,213.70	121,356.09	2.45
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
	18,850.000	Local		42.166295	794,834.66	47.650000	898,202.50	103,367.84	1.54
		Base		42.166295	794,834.66	47.650000	898,202.50	103,367.84	1.54
48248M102	KKR + CO LP MLP								
	39,670.000	Local		20.096647	797,234.00	15.390000	610,521.30	-186,712.70	1.05
		Base		20.096647	797,234.00	15.390000	610,521.30	-186,712.70	1.05
548661107	LOWE S COS INC COMMON STOCK USD.5								
	18,560.000	Local		61.089019	1,133,812.20	71.120000	1,319,987.20	186,175.00	2.27
		Base		61.089019	1,133,812.20	71.120000	1,319,987.20	186,175.00	2.27
59156R108	METLIFE INC COMMON STOCK USD.01								
	34,018.000	Local		43.838036	1,491,282.31	53.890000	1,833,230.02	341,947.71	3.15
		Base		43.838036	1,491,282.31	53.890000	1,833,230.02	341,947.71	3.15

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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
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	37,110.000	Local	40.014060	1,484,921.78	62.140000	2,306,015.40	821,093.62	3.96	
		Base	40.014060	1,484,921.78	62.140000	2,306,015.40	821,093.62	3.96	
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
	22,343.000	Local	25.461549	568,887.38	29.330000	655,320.19	86,432.81	1.13	
		Base	25.461549	568,887.38	29.330000	655,320.19	86,432.81	1.13	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	47,299.000	Local	39.171619	1,852,778.43	38.450000	1,818,646.55	-34,131.88	3.12	
		Base	39.171619	1,852,778.43	38.450000	1,818,646.55	-34,131.88	3.12	
693718108	PACCAR INC COMMON STOCK USD1.0								
	12,170.000	Local	49.774304	605,753.28	63.900000	777,663.00	171,909.72	1.34	
		Base	49.774304	605,753.28	63.900000	777,663.00	171,909.72	1.34	
745867101	PULTEGROUP INC COMMON STOCK USD.01								
	49,105.000	Local	19.342514	949,814.16	18.380000	902,549.90	-47,264.26	1.55	
		Base	19.342514	949,814.16	18.380000	902,549.90	-47,264.26	1.55	
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	17,390.000	Local	55.163519	959,293.60	65.200000	1,133,828.00	174,534.40	1.95	
		Base	55.163519	959,293.60	65.200000	1,133,828.00	174,534.40	1.95	
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
	10,810.000	Local	123.774376	1,338,001.00	90.320000	976,359.20	-361,641.80	1.68	
		Base	123.774376	1,338,001.00	90.320000	976,359.20	-361,641.80	1.68	
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
	56,740.000	Local	29.851594	1,693,779.43	25.730000	1,459,920.20	-233,859.23	2.51	
		Base	29.851594	1,693,779.43	25.730000	1,459,920.20	-233,859.23	2.51	
858912108	STERICYCLE INC COMMON STOCK USD.01								
	12,840.000	Local	81.419440	1,045,425.61	77.040000	989,193.60	-56,232.01	1.70	
		Base	81.419440	1,045,425.61	77.040000	989,193.60	-56,232.01	1.70	
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	63,110.000	Local	28.538341	1,801,054.68	36.270000	2,288,999.70	487,945.02	3.93	
		Base	28.538341	1,801,054.68	36.270000	2,288,999.70	487,945.02	3.93	

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Holdings

CLEARBRIDGE VALUE EQUITY 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
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
	22,190.000	Local		37.703254	836,635.21	72.880000	1,617,207.20	780,571.99	2.78
		Base		37.703254	836,635.21	72.880000	1,617,207.20	780,571.99	2.78
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	7,459.000	Local		75.974766	566,695.78	160.040000	1,193,738.36	627,042.58	2.05
		Base		75.974766	566,695.78	160.040000	1,193,738.36	627,042.58	2.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	41,770.000	Local		41.203985	1,721,090.44	55.110000	2,301,944.70	580,854.26	3.95
		Base		41.203985	1,721,090.44	55.110000	2,301,944.70	580,854.26	3.95
984332106	YAHOO INC COMMON STOCK USD.001								
	13,000.000	Local		39.920990	518,972.87	38.670000	502,710.00	-16,262.87	0.86
		Base		39.920990	518,972.87	38.670000	502,710.00	-16,262.87	0.86
G0084W101	ADIANT PLC COMMON STOCK USD.001								
	9,626.000	Local		45.817218	441,036.54	58.600000	564,083.60	123,047.06	0.97
		Base		45.817218	441,036.54	58.600000	564,083.60	123,047.06	0.97
G0177J108	ALLERGAN PLC COMMON STOCK USD.0033								
	8,060.000	Local		234.615537	1,891,001.23	210.010000	1,692,680.60	-198,320.63	2.91
		Base		234.615537	1,891,001.23	210.010000	1,692,680.60	-198,320.63	2.91
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
	23,070.000	Local		44.289505	1,021,758.87	41.190000	950,253.30	-71,505.57	1.63
		Base		44.289505	1,021,758.87	41.190000	950,253.30	-71,505.57	1.63
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
	14,961.000	Local		39.781057	595,164.40	42.530000	636,291.33	41,126.93	1.09
		Base		39.781057	595,164.40	42.530000	636,291.33	41,126.93	1.09
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	9,303.000	Local		59.165171	550,413.59	85.780000	798,011.34	247,597.75	1.37
		Base		59.165171	550,413.59	85.780000	798,011.34	247,597.75	1.37
N59465109	MYLAN NV COMMON STOCK EUR.01								
	29,690.000	Local		40.332896	1,197,483.67	38.150000	1,132,673.50	-64,810.17	1.95
		Base		40.332896	1,197,483.67	38.150000	1,132,673.50	-64,810.17	1.95

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



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
US DOLLAR Total								
		1,279,303.000	Local	50,590,127.38		55,839,230.26	5,249,102.88	95.93
			Base	50,590,127.38		55,839,230.26	5,249,102.88	95.93
EQUITY Total								
		1,279,303.000	Base	50,590,127.38		55,839,230.26	5,249,102.88	95.93

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
		3,648,532.170	Base	52,959,356.55		58,208,459.43	5,249,102.88	100.00



As of: December 30, 2016

View Date: February 16, 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				0.420351	31 Dec 2030			
		5,969,572.750	Local	100.000000			5,969,572.75	0.00	4.92
			Base	100.000000			5,969,572.75	0.00	4.92

US DOLLAR Total		5,969,572.750	Local				5,969,572.75	0.00	4.92
			Base				5,969,572.75	0.00	4.92

CASH EQUIVALENT Total

		5,969,572.750	Base				5,969,572.75	0.00	4.92
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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			201,396.00	-3,204.45	0.17
			Base	26.230827			201,396.00	-3,204.45	0.17

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR								
		3,200.000	Local	24.990000			67,200.00	-12,768.00	0.06
			Base	24.990000			67,200.00	-12,768.00	0.06

US DOLLAR Total		11,000.000	Local				268,596.00	-15,972.45	0.22
			Base				268,596.00	-15,972.45	0.22

EQUITY Total

		11,000.000	Base				268,596.00	-15,972.45	0.22
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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: December 30, 2016

View Date: February 16, 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
00077TAA2	ROYAL BK SCOTLAND NV/NY SUBORDINATED 05/23 7.75					7.75	15 May 2023		
	140,000.000	Local		110.674743	154,944.64	111.735200	156,429.28	1,484.64	0.13
		Base		110.674743	154,944.64	111.735200	156,429.28	1,484.64	0.13
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75					4.75	28 Jul 2025		
	200,000.000	Local		99.762955	199,525.91	101.175900	202,351.80	2,825.89	0.17
		Base		99.762955	199,525.91	101.175900	202,351.80	2,825.89	0.17
00185AAH7	AON PLC COMPANY GUAR 05/45 4.75					4.75	15 May 2045		
	140,000.000	Local		99.691071	139,567.50	101.078300	141,509.62	1,942.12	0.12
		Base		99.691071	139,567.50	101.078300	141,509.62	1,942.12	0.12
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		
	40,000.000	Local		91.764500	36,705.80	89.103200	35,641.28	-1,064.52	0.03
		Base		91.764500	36,705.80	89.103200	35,641.28	-1,064.52	0.03
00206RCG5	AT+T INC SR UNSECURED 06/44 4.8					4.8	15 Jun 2044		
	250,000.000	Local		100.736420	251,841.05	94.491400	236,228.50	-15,612.55	0.19
		Base		100.736420	251,841.05	94.491400	236,228.50	-15,612.55	0.19
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4					3.4	15 May 2025		
	370,000.000	Local		99.267876	367,291.14	96.382300	356,614.51	-10,676.63	0.29
		Base		99.267876	367,291.14	96.382300	356,614.51	-10,676.63	0.29
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5					4.5	15 May 2035		
	290,000.000	Local		100.791141	292,294.31	96.616600	280,188.14	-12,106.17	0.23
		Base		100.791141	292,294.31	96.616600	280,188.14	-12,106.17	0.23
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65					5.65	15 Feb 2047		
	110,000.000	Local		99.768573	109,745.43	107.249500	117,974.45	8,229.02	0.10
		Base		99.768573	109,745.43	107.249500	117,974.45	8,229.02	0.10
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15					5.15	15 Mar 2042		
	20,000.000	Local		97.537200	19,507.44	99.617200	19,923.44	416.00	0.02
		Base		97.537200	19,507.44	99.617200	19,923.44	416.00	0.02
00206RDJ8	AT+T INC SR UNSECURED 03/48 4.5					4.5	09 Mar 2048		
	1,130,000.000	Local		101.509317	1,147,055.28	89.857300	1,015,387.49	-131,667.79	0.84
		Base		101.509317	1,147,055.28	89.857300	1,015,387.49	-131,667.79	0.84

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 30, 2016

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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
00206RDK5	AT+T INC SR UNSECURED 03/49 4.55					4.55	09 Mar 2049		
	31,000.000	Local	100.143968	31,044.63	90.326600	28,001.25	-3,043.38	0.02	
		Base	100.143968	31,044.63	90.326600	28,001.25	-3,043.38	0.02	
002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75					4.75	30 Nov 2036		
	180,000.000	Local	99.362128	178,851.83	101.662200	182,991.96	4,140.13	0.15	
		Base	99.362128	178,851.83	101.662200	182,991.96	4,140.13	0.15	
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9					4.9	30 Nov 2046		
	230,000.000	Local	99.222270	228,211.22	102.633500	236,057.05	7,845.83	0.19	
		Base	99.222270	228,211.22	102.633500	236,057.05	7,845.83	0.19	
00287YAR0	ABBVIE INC SR UNSECURED 05/35 4.5					4.5	14 May 2035		
	60,000.000	Local	98.991333	59,394.80	98.252700	58,951.62	-443.18	0.05	
		Base	98.991333	59,394.80	98.252700	58,951.62	-443.18	0.05	
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.7	14 May 2045		
	270,000.000	Local	101.613067	274,355.28	98.113000	264,905.10	-9,450.18	0.22	
		Base	101.613067	274,355.28	98.113000	264,905.10	-9,450.18	0.22	
00440EAW7	CHUBB INA HOLDINGS INC COMPANY GUAR 11/45 4.35					4.35	03 Nov 2045		
	280,000.000	Local	101.088461	283,047.69	105.630300	295,764.84	12,717.15	0.24	
		Base	101.088461	283,047.69	105.630300	295,764.84	12,717.15	0.24	
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	80,000.000	Local	95.833963	76,667.17	98.979200	79,183.36	2,516.19	0.07	
		Base	95.833963	76,667.17	98.979200	79,183.36	2,516.19	0.07	
00507UUAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	440,000.000	Local	101.775641	447,812.82	98.173400	431,962.96	-15,849.86	0.36	
		Base	101.775641	447,812.82	98.173400	431,962.96	-15,849.86	0.36	
00817YAX6	AETNA INC SR UNSECURED 06/46 4.375					4.375	15 Jun 2046		
	220,000.000	Local	100.979977	222,155.95	100.414700	220,912.34	-1,243.61	0.18	
		Base	100.979977	222,155.95	100.414700	220,912.34	-1,243.61	0.18	
00817YAY4	AETNA INC SR UNSECURED 06/36 4.25					4.25	15 Jun 2036		
	120,000.000	Local	99.592508	119,511.01	100.264500	120,317.40	806.39	0.10	
		Base	99.592508	119,511.01	100.264500	120,317.40	806.39	0.10	

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



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
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	102.329000	122,794.80	2,794.80	0.10
		Base		100.000000	120,000.00	102.329000	122,794.80	2,794.80	0.10
013817AQ4	ARCONIC INC SR UNSECURED 02/22 5.87					5.87	23 Feb 2022		
	160,000.000	Local		101.563894	162,502.23	107.000000	171,200.00	8,697.77	0.14
		Base		101.563894	162,502.23	107.000000	171,200.00	8,697.77	0.14
013817AW1	ARCONIC INC SR UNSECURED 10/24 5.125					5.125	01 Oct 2024		
	450,000.000	Local		103.094193	463,923.87	102.500000	461,250.00	-2,673.87	0.38
		Base		103.094193	463,923.87	102.500000	461,250.00	-2,673.87	0.38
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	108.500000	217,000.00	17,000.00	0.18
		Base		100.000000	200,000.00	108.500000	217,000.00	17,000.00	0.18
013822AB7	ALCOA NEDERLAND HOLDING COMPANY GUAR 144A 09/26 7					7.0	30 Sep 2026		
	200,000.000	Local		101.705975	203,411.95	109.500000	219,000.00	15,588.05	0.18
		Base		101.705975	203,411.95	109.500000	219,000.00	15,588.05	0.18
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.5	15 May 2067		
	110,000.000	Local		90.286236	99,314.86	113.500000	124,850.00	25,535.14	0.10
		Base		90.286236	99,314.86	113.500000	124,850.00	25,535.14	0.10
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	100,000.000	Local		103.241380	103,241.38	98.412000	98,412.00	-4,829.38	0.08
		Base		103.241380	103,241.38	98.412000	98,412.00	-4,829.38	0.08
02209SAV5	ALTRIA GROUP INC COMPANY GUAR 09/46 3.875					3.875	16 Sep 2046		
	360,000.000	Local		99.103008	356,770.83	92.289300	332,241.48	-24,529.35	0.27
		Base		99.103008	356,770.83	92.289300	332,241.48	-24,529.35	0.27
023551AF1	HESS CORP SR UNSECURED 10/29 7.875					7.875	01 Oct 2029		
	140,000.000	Local		116.750671	163,450.94	120.572900	168,802.06	5,351.12	0.14
		Base		116.750671	163,450.94	120.572900	168,802.06	5,351.12	0.14
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	30,000.000	Local		115.599800	34,679.94	116.471800	34,941.54	261.60	0.03
		Base		115.599800	34,679.94	116.471800	34,941.54	261.60	0.03

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WESTERN ASSET MANAGEMENT COMPANY

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02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		
	130,000.000	Local		91.567731	119,038.05	113.167700	147,118.01	28,079.96	0.12
		Base		91.567731	119,038.05	113.167700	147,118.01	28,079.96	0.12
02376TAC2	AMER AIRLN 13 2 B PTT PASS THRU CE 144A 01/22 5.6					5.6	15 Jan 2022		
	197,146.900	Local		100.000000	197,146.90	103.750000	204,539.91	7,393.01	0.17
		Base		100.000000	197,146.90	103.750000	204,539.91	7,393.01	0.17
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 VAR					6.25	15 Mar 2087		
	125,000.000	Local		82.625064	103,281.33	100.500000	125,625.00	22,343.67	0.10
		Base		82.625064	103,281.33	100.500000	125,625.00	22,343.67	0.10
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		
	60,000.000	Local		101.066717	60,640.03	98.607500	59,164.50	-1,475.53	0.05
		Base		101.066717	60,640.03	98.607500	59,164.50	-1,475.53	0.05
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		
	160,000.000	Local		97.824488	156,519.18	95.854600	153,367.36	-3,151.82	0.13
		Base		97.824488	156,519.18	95.854600	153,367.36	-3,151.82	0.13
031162CE8	AMGEN INC SR UNSECURED 144A 06/51 4.663					4.663	15 Jun 2051		
	197,000.000	Local		99.933137	196,868.28	96.110800	189,338.28	-7,530.00	0.16
		Base		99.933137	196,868.28	96.110800	189,338.28	-7,530.00	0.16
032510AC3	ANADARKO PETROLEUM CORP SR UNSECURED 03/40 6.2					6.2	15 Mar 2040		
	60,000.000	Local		108.977750	65,386.65	114.529100	68,717.46	3,330.81	0.06
		Base		108.977750	65,386.65	114.529100	68,717.46	3,330.81	0.06
032511AY3	ANADARKO PETROLEUM CORP SR UNSECURED 09/36 6.45					6.45	15 Sep 2036		
	50,000.000	Local		105.617360	52,808.68	119.016600	59,508.30	6,699.62	0.05
		Base		105.617360	52,808.68	119.016600	59,508.30	6,699.62	0.05
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95					7.95	15 Jun 2039		
	470,000.000	Local		132.927094	624,757.34	129.461700	608,469.99	-16,287.35	0.50
		Base		132.927094	624,757.34	129.461700	608,469.99	-16,287.35	0.50
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	160,000.000	Local		91.871525	146,994.44	93.955100	150,328.16	3,333.72	0.12
		Base		91.871525	146,994.44	93.955100	150,328.16	3,333.72	0.12

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032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	780,000.000	Local		110.050447	858,393.49	123.335900	962,020.02	103,626.53	0.79
		Base		110.050447	858,393.49	123.335900	962,020.02	103,626.53	0.79
032654AN5	ANALOG DEVICES INC SR UNSECURED 12/26 3.5					3.5	05 Dec 2026		
	300,000.000	Local		99.369953	298,109.86	99.074500	297,223.50	-886.36	0.24
		Base		99.369953	298,109.86	99.074500	297,223.50	-886.36	0.24
032654AP0	ANALOG DEVICES INC SR UNSECURED 12/36 4.5					4.5	05 Dec 2036		
	50,000.000	Local		99.349500	49,674.75	100.505500	50,252.75	578.00	0.04
		Base		99.349500	49,674.75	100.505500	50,252.75	578.00	0.04
03523TAP3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/40 6.375					6.375	15 Jan 2040		
	150,000.000	Local		107.494040	161,241.06	124.706000	187,059.00	25,817.94	0.15
		Base		107.494040	161,241.06	124.706000	187,059.00	25,817.94	0.15
035242AM8	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7					4.7	01 Feb 2036		
	360,000.000	Local		99.189981	357,083.93	105.186800	378,672.48	21,588.55	0.31
		Base		99.189981	357,083.93	105.186800	378,672.48	21,588.55	0.31
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	1,610,000.000	Local		103.003363	1,658,354.15	108.087000	1,740,200.70	81,846.55	1.43
		Base		103.003363	1,658,354.15	108.087000	1,740,200.70	81,846.55	1.43
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	50,000.000	Local		117.560540	58,780.27	115.015400	57,507.70	-1,272.57	0.05
		Base		117.560540	58,780.27	115.015400	57,507.70	-1,272.57	0.05
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	200,000.000	Local		98.268250	196,536.50	104.618100	209,236.20	12,699.70	0.17
		Base		98.268250	196,536.50	104.618100	209,236.20	12,699.70	0.17
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	140,000.000	Local		97.337250	136,272.15	106.633100	149,286.34	13,014.19	0.12
		Base		97.337250	136,272.15	106.633100	149,286.34	13,014.19	0.12
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	230,000.000	Local		104.200774	239,661.78	103.002800	236,906.44	-2,755.34	0.20
		Base		104.200774	239,661.78	103.002800	236,906.44	-2,755.34	0.20

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037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					4.25	15 Jan 2044		
	160,000.000	Local		99.042081	158,467.33	98.582300	157,731.68	-735.65	0.13
		Base		99.042081	158,467.33	98.582300	157,731.68	-735.65	0.13
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	560,000.000	Local		100.257989	561,444.74	95.814100	536,558.96	-24,885.78	0.44
		Base		100.257989	561,444.74	95.814100	536,558.96	-24,885.78	0.44
040114GS3	REPUBLIC OF ARGENTINA SR UNSECURED 144A 04/26 7.5					7.5	22 Apr 2026		
	260,000.000	Local		103.668708	269,538.64	105.000000	273,000.00	3,461.36	0.22
		Base		103.668708	269,538.64	105.000000	273,000.00	3,461.36	0.22
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35					5.35	01 Sep 2040		
	3,000.000	Local		107.693667	3,230.81	102.699700	3,080.99	-149.82	0.00
		Base		107.693667	3,230.81	102.699700	3,080.99	-149.82	0.00
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	330,000.000	Local		107.315161	354,140.03	111.696000	368,596.80	14,456.77	0.30
		Base		107.315161	354,140.03	111.696000	368,596.80	14,456.77	0.30
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	400,000.000	Local		100.740075	402,960.30	112.250000	449,000.00	46,039.70	0.37
		Base		100.740075	402,960.30	112.250000	449,000.00	46,039.70	0.37
05565AAQ6	BNP PARIBAS JR SUBORDINA 144A 12/49 VAR					7.625	29 Dec 2049		
	200,000.000	Local		100.000000	200,000.00	105.510000	211,020.00	11,020.00	0.17
		Base		100.000000	200,000.00	105.510000	211,020.00	11,020.00	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	101.607900	345,466.86	5,466.86	0.28
		Base		100.000000	340,000.00	101.607900	345,466.86	5,466.86	0.28
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	200,000.000	Local		99.844530	199,689.06	101.660600	203,321.20	3,632.14	0.17
		Base		99.844530	199,689.06	101.660600	203,321.20	3,632.14	0.17
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	500,000.000	Local		103.032008	515,160.04	109.509300	547,546.50	32,386.46	0.45
		Base		103.032008	515,160.04	109.509300	547,546.50	32,386.46	0.45

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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
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	510,000.000	Local		101.177790	516,006.73	101.870400	519,539.04	3,532.31	0.43
		Base		101.177790	516,006.73	101.870400	519,539.04	3,532.31	0.43
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		
	60,000.000	Local		101.221733	60,733.04	101.210600	60,726.36	-6.68	0.05
		Base		101.221733	60,733.04	101.210600	60,726.36	-6.68	0.05
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4					4.0	22 Jan 2025		
	150,000.000	Local		98.931453	148,397.18	100.125600	150,188.40	1,791.22	0.12
		Base		98.931453	148,397.18	100.125600	150,188.40	1,791.22	0.12
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25					5.25	01 Apr 2042		
	110,000.000	Local		95.973855	105,571.24	97.399800	107,139.78	1,568.54	0.09
		Base		95.973855	105,571.24	97.399800	107,139.78	1,568.54	0.09
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	220,000.000	Local		98.993468	217,785.63	102.061200	224,534.64	6,749.01	0.18
		Base		98.993468	217,785.63	102.061200	224,534.64	6,749.01	0.18
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	600,000.000	Local		106.085897	636,515.38	105.113900	630,683.40	-5,831.98	0.52
		Base		106.085897	636,515.38	105.113900	630,683.40	-5,831.98	0.52
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	130,000.000	Local		100.073331	130,095.33	105.762900	137,491.77	7,396.44	0.11
		Base		100.073331	130,095.33	105.762900	137,491.77	7,396.44	0.11
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259					5.259	15 Nov 2046		
	120,000.000	Local		104.992475	125,990.97	107.045200	128,454.24	2,463.27	0.11
		Base		104.992475	125,990.97	107.045200	128,454.24	2,463.27	0.11
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	140,000.000	Local		106.960829	149,745.16	103.594500	145,032.30	-4,712.86	0.12
		Base		106.960829	149,745.16	103.594500	145,032.30	-4,712.86	0.12
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875	15 May 2044		
	40,000.000	Local		109.521200	43,808.48	104.117300	41,646.92	-2,161.56	0.03
		Base		109.521200	43,808.48	104.117300	41,646.92	-2,161.56	0.03

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09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.0	15 Jun 2044		
	170,000.000	Local		98.628588	167,668.60	98.639600	167,687.32	18.72	0.14
		Base		98.628588	167,668.60	98.639600	167,687.32	18.72	0.14
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125	15 Feb 2033		
	120,000.000	Local		103.616442	124,339.73	128.101600	153,721.92	29,382.19	0.13
		Base		103.616442	124,339.73	128.101600	153,721.92	29,382.19	0.13
097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875	15 Feb 2040		
	50,000.000	Local		123.210540	61,605.27	126.841500	63,420.75	1,815.48	0.05
		Base		123.210540	61,605.27	126.841500	63,420.75	1,815.48	0.05
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.125					9.125	15 Dec 2030		
	430,000.000	Local		146.335240	629,241.53	152.568000	656,042.40	26,800.87	0.54
		Base		146.335240	629,241.53	152.568000	656,042.40	26,800.87	0.54
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.95	15 Sep 2041		
	300,000.000	Local		103.519550	310,558.65	111.931600	335,794.80	25,236.15	0.28
		Base		103.519550	310,558.65	111.931600	335,794.80	25,236.15	0.28
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.55	01 Sep 2044		
	30,000.000	Local		99.490233	29,847.07	106.324800	31,897.44	2,050.37	0.03
		Base		99.490233	29,847.07	106.324800	31,897.44	2,050.37	0.03
126408GU1	CSX CORP SR UNSECURED 04/41 5.5					5.5	15 Apr 2041		
	50,000.000	Local		111.145220	55,572.61	114.794900	57,397.45	1,824.84	0.05
		Base		111.145220	55,572.61	114.794900	57,397.45	1,824.84	0.05
126408GW7	CSX CORP SR UNSECURED 05/42 4.75					4.75	30 May 2042		
	185,000.000	Local		103.188616	190,898.94	104.091100	192,568.54	1,669.60	0.16
		Base		103.188616	190,898.94	104.091100	192,568.54	1,669.60	0.16
126408HC0	CSX CORP SR UNSECURED 05/50 3.95					3.95	01 May 2050		
	70,000.000	Local		99.118886	69,383.22	89.929800	62,950.86	-6,432.36	0.05
		Base		99.118886	69,383.22	89.929800	62,950.86	-6,432.36	0.05
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.3	05 Dec 2043		
	210,000.000	Local		104.097948	218,605.69	113.308500	237,947.85	19,342.16	0.20
		Base		104.097948	218,605.69	113.308500	237,947.85	19,342.16	0.20

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126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	210,000.000	Local		99.794895	209,569.28	111.444700	234,033.87	24,464.59	0.19
		Base		99.794895	209,569.28	111.444700	234,033.87	24,464.59	0.19
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7					4.7	01 Nov 2111		
	210,000.000	Local		99.085890	208,080.37	94.535600	198,524.76	-9,555.61	0.16
		Base		99.085890	208,080.37	94.535600	198,524.76	-9,555.61	0.16
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55					7.55	01 Apr 2039		
	230,000.000	Local		133.965948	308,121.68	147.965000	340,319.50	32,197.82	0.28
		Base		133.965948	308,121.68	147.965000	340,319.50	32,197.82	0.28
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3					7.3	01 Oct 2039		
	220,000.000	Local		108.866995	239,507.39	141.528000	311,361.60	71,854.21	0.26
		Base		108.866995	239,507.39	141.528000	311,361.60	71,854.21	0.26
14310FAA0	CARLYLE HOLDINGS II FIN COMPANY GUAR 144A 03/43 5.625					5.625	30 Mar 2043		
	180,000.000	Local		108.591428	195,464.57	98.944100	178,099.38	-17,365.19	0.15
		Base		108.591428	195,464.57	98.944100	178,099.38	-17,365.19	0.15
149123CE9	CATERPILLAR INC SR UNSECURED 05/64 4.75					4.75	15 May 2064		
	190,000.000	Local		102.595147	194,930.78	106.627600	202,592.44	7,661.66	0.17
		Base		102.595147	194,930.78	106.627600	202,592.44	7,661.66	0.17
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	160,000.000	Local		99.837300	159,739.68	88.825000	142,120.00	-17,619.68	0.12
		Base		99.837300	159,739.68	88.825000	142,120.00	-17,619.68	0.12
14916RAF1	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2					4.2	01 Aug 2023		
	80,000.000	Local		99.811813	79,849.45	103.248400	82,598.72	2,749.27	0.07
		Base		99.811813	79,849.45	103.248400	82,598.72	2,749.27	0.07
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	90,000.000	Local		98.773144	88,895.83	97.911900	88,120.71	-775.12	0.07
		Base		98.773144	88,895.83	97.911900	88,120.71	-775.12	0.07
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	260,000.000	Local		102.542396	266,610.23	103.973000	270,329.80	3,719.57	0.22
		Base		102.542396	266,610.23	103.973000	270,329.80	3,719.57	0.22

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15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45					4.45	15 Sep 2042		
	70,000.000	Local		99.789757	69,852.83	86.596200	60,617.34	-9,235.49	0.05
		Base		99.789757	69,852.83	86.596200	60,617.34	-9,235.49	0.05
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.5	01 Apr 2044		
	260,000.000	Local		104.064215	270,566.96	108.637600	282,457.76	11,890.80	0.23
		Base		104.064215	270,566.96	108.637600	282,457.76	11,890.80	0.23
161175BA1	CHARTER COMM OPT LLC/CAP SR SECURED 10/45 6.484					6.484	23 Oct 2045		
	360,000.000	Local		107.394158	386,618.97	115.607900	416,188.44	29,569.47	0.34
		Base		107.394158	386,618.97	115.607900	416,188.44	29,569.47	0.34
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	280,000.000	Local		100.529568	281,482.79	98.367200	275,428.16	-6,054.63	0.23
		Base		100.529568	281,482.79	98.367200	275,428.16	-6,054.63	0.23
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314	01 Jan 2044		
	220,000.000	Local		102.010714	224,423.57	89.136000	196,099.20	-28,324.37	0.16
		Base		102.010714	224,423.57	89.136000	196,099.20	-28,324.37	0.16
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	10,000.000	Local		115.807800	11,580.78	121.309400	12,130.94	550.16	0.01
		Base		115.807800	11,580.78	121.309400	12,130.94	550.16	0.01
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125	25 Aug 2036		
	212,000.000	Local		93.005316	197,171.27	116.035100	245,994.41	48,823.14	0.20
		Base		93.005316	197,171.27	116.035100	245,994.41	48,823.14	0.20
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	150,000.000	Local		143.912573	215,868.86	148.593400	222,890.10	7,021.24	0.18
		Base		143.912573	215,868.86	148.593400	222,890.10	7,021.24	0.18
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	630,000.000	Local		104.025262	655,359.15	109.901100	692,376.93	37,017.78	0.57
		Base		104.025262	655,359.15	109.901100	692,376.93	37,017.78	0.57
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	0.000	Local		0.000000	1.38	0.000000	0.00	-1.38	0.00
		Base		0.000000	1.38	0.000000	0.00	-1.38	0.00

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172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	450,000.000	Local		99.943182	449,744.32	101.584600	457,130.70	7,386.38	0.38
		Base		99.943182	449,744.32	101.584600	457,130.70	7,386.38	0.38
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6					4.6	09 Mar 2026		
	70,000.000	Local		99.814971	69,870.48	103.358300	72,350.81	2,480.33	0.06
		Base		99.814971	69,870.48	103.358300	72,350.81	2,480.33	0.06
172967KU4	CITIGROUP INC SUBORDINATED 07/28 4.125					4.125	25 Jul 2028		
	280,000.000	Local		100.721811	282,021.07	98.782400	276,590.72	-5,430.35	0.23
		Base		100.721811	282,021.07	98.782400	276,590.72	-5,430.35	0.23
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625	01 Dec 2036		
	450,000.000	Local		119.384262	537,229.18	116.749700	525,373.65	-11,855.53	0.43
		Base		119.384262	537,229.18	116.749700	525,373.65	-11,855.53	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	117.535000	152,795.50	22,795.50	0.13
		Base		100.000000	130,000.00	117.535000	152,795.50	22,795.50	0.13
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858	01 Jan 2114		
	60,000.000	Local		100.000000	60,000.00	94.858400	56,915.04	-3,084.96	0.05
		Base		100.000000	60,000.00	94.858400	56,915.04	-3,084.96	0.05
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125	18 Jan 2041		
	340,000.000	Local		122.798285	417,514.17	108.000000	367,200.00	-50,314.17	0.30
		Base		122.798285	417,514.17	108.000000	367,200.00	-50,314.17	0.30
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A					4.34889	08 Apr 2031		
	310,000.000	Local		100.000000	310,000.00	99.999710	309,999.10	-0.90	0.26
	Original Face:	Base		100.000000	310,000.00	99.999710	309,999.10	-0.90	0.26
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	110,000.000	Local		134.971018	148,468.12	134.248800	147,673.68	-794.44	0.12
		Base		134.971018	148,468.12	134.248800	147,673.68	-794.44	0.12
20030NAM3	COMCAST CORP COMPANY GUAR 03/37 6.45					6.45	15 Mar 2037		
	260,000.000	Local		125.825631	327,146.64	129.114500	335,697.70	8,551.06	0.28
		Base		125.825631	327,146.64	129.114500	335,697.70	8,551.06	0.28

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20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95					6.95	15 Aug 2037		
	70,000.000	Local		134.923486	94,446.44	136.391200	95,473.84	1,027.40	0.08
		Base		134.923486	94,446.44	136.391200	95,473.84	1,027.40	0.08
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.4	15 May 2038		
	530,000.000	Local		111.146534	589,076.63	128.050000	678,665.00	89,588.37	0.56
		Base		111.146534	589,076.63	128.050000	678,665.00	89,588.37	0.56
20030NBB6	COMCAST CORP COMPANY GUAR 03/40 6.4					6.4	01 Mar 2040		
	340,000.000	Local		114.455047	389,147.16	130.159000	442,540.60	53,393.44	0.36
		Base		114.455047	389,147.16	130.159000	442,540.60	53,393.44	0.36
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.65	15 Jul 2042		
	50,000.000	Local		101.518220	50,759.11	104.112000	52,056.00	1,296.89	0.04
		Base		101.518220	50,759.11	104.112000	52,056.00	1,296.89	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	102.859100	41,143.64	1,143.64	0.03
		Base		100.000000	40,000.00	102.859100	41,143.64	1,143.64	0.03
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	320,000.000	Local		113.853509	364,331.23	125.755800	402,418.56	38,087.33	0.33
		Base		113.853509	364,331.23	125.755800	402,418.56	38,087.33	0.33
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039		
	50,000.000	Local		122.363200	61,181.60	126.591400	63,295.70	2,114.10	0.05
		Base		122.363200	61,181.60	126.591400	63,295.70	2,114.10	0.05
21036PAQ1	CONSTELLATION BRANDS INC COMPANY GUAR 12/26 3.7					3.7	06 Dec 2026		
	240,000.000	Local		99.909542	239,782.90	97.704000	234,489.60	-5,293.30	0.19
		Base		99.909542	239,782.90	97.704000	234,489.60	-5,293.30	0.19
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.9	01 Jun 2044		
	50,000.000	Local		101.932240	50,966.12	85.500000	42,750.00	-8,216.12	0.04
		Base		101.932240	50,966.12	85.500000	42,750.00	-8,216.12	0.04
21684AAD8	COOPERATIEVE RABOBANK UA BANK GUARANT 08/45 5.25					5.25	04 Aug 2045		
	430,000.000	Local		106.251919	456,883.25	108.647700	467,185.11	10,301.86	0.38
		Base		106.251919	456,883.25	108.647700	467,185.11	10,301.86	0.38

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22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625					4.625	01 May 2023		
	50,000.000	Local		87.195140	43,597.57	98.500000	49,250.00	5,652.43	0.04
		Base		87.195140	43,597.57	98.500000	49,250.00	5,652.43	0.04
22025YAQ3	CORECIVIC INC COMPANY GUAR 10/22 5					5.0	15 Oct 2022		
	100,000.000	Local		91.078320	91,078.32	99.750000	99,750.00	8,671.68	0.08
		Base		91.078320	91,078.32	99.750000	99,750.00	8,671.68	0.08
221602AC9	REPUBLIC OF COSTA RICA SR UNSECURED 144A 04/44 7					7.0	04 Apr 2044		
	200,000.000	Local		100.248490	200,496.98	91.387000	182,774.00	-17,722.98	0.15
		Base		100.248490	200,496.98	91.387000	182,774.00	-17,722.98	0.15
224044BR7	COX COMMUNICATIONS INC SR UNSECURED 144A 12/36 6.45					6.45	01 Dec 2036		
	60,000.000	Local		101.290417	60,774.25	101.604000	60,962.40	188.15	0.05
		Base		101.290417	60,774.25	101.604000	60,962.40	188.15	0.05
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR					8.125	29 Dec 2049		
	290,000.000	Local		98.945979	286,943.34	105.246000	305,213.40	18,270.06	0.25
		Base		98.945979	286,943.34	105.246000	305,213.40	18,270.06	0.25
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	480,000.000	Local		100.918938	484,410.90	102.647400	492,707.52	8,296.62	0.41
		Base		100.918938	484,410.90	102.647400	492,707.52	8,296.62	0.41
225433AR2	CRED SUIS GP FUN LTD COMPANY GUAR 04/26 4.55					4.55	17 Apr 2026		
	250,000.000	Local		99.977356	249,943.39	103.857500	259,643.75	9,700.36	0.21
		Base		99.977356	249,943.39	103.857500	259,643.75	9,700.36	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	95.428300	343,541.88	-16,458.12	0.28
		Base		100.000000	360,000.00	95.428300	343,541.88	-16,458.12	0.28
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local		99.996175	79,996.94	112.345400	89,876.32	9,879.38	0.07
		Base		99.996175	79,996.94	112.345400	89,876.32	9,879.38	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	101.464000	60,878.40	878.40	0.05
		Base		100.000000	60,000.00	101.464000	60,878.40	878.40	0.05

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25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.75	15 Jun 2030		
	100,000.000	Local		140.632300	140,632.30	147.011500	147,011.50	6,379.20	0.12
		Base		140.632300	140,632.30	147.011500	147,011.50	6,379.20	0.12
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	140,000.000	Local		119.522593	167,331.63	126.621600	177,270.24	9,938.61	0.15
		Base		119.522593	167,331.63	126.621600	177,270.24	9,938.61	0.15
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	150,000.000	Local		97.736873	146,605.31	102.999600	154,499.40	7,894.09	0.13
		Base		97.736873	146,605.31	102.999600	154,499.40	7,894.09	0.13
25179MAN3	DEVON ENERGY CORPORATION SR UNSECURED 05/42 4.75					4.75	15 May 2042		
	90,000.000	Local		80.087344	72,078.61	94.469500	85,022.55	12,943.94	0.07
		Base		80.087344	72,078.61	94.469500	85,022.55	12,943.94	0.07
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	470,000.000	Local		93.318468	438,596.80	98.233500	461,697.45	23,100.65	0.38
		Base		93.318468	438,596.80	98.233500	461,697.45	23,100.65	0.38
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	300,000.000	Local		101.210827	303,632.48	113.613700	340,841.10	37,208.62	0.28
		Base		101.210827	303,632.48	113.613700	340,841.10	37,208.62	0.28
25272KAR4	DIAMOND 1 FIN/DIAMOND 2 SR SECURED 144A 07/46 8.35					8.35	15 Jul 2046		
	190,000.000	Local		104.742926	199,011.56	123.128800	233,944.72	34,933.16	0.19
		Base		104.742926	199,011.56	123.128800	233,944.72	34,933.16	0.19
25468PCP9	WALT DISNEY COMPANY/THE SR UNSECURED 08/41 4.375					4.375	16 Aug 2041		
	20,000.000	Local		101.601750	20,320.35	106.120500	21,224.10	903.75	0.02
		Base		101.601750	20,320.35	106.120500	21,224.10	903.75	0.02
25674DAF0	DOLLAR TREE INC TERM LOAN B 2						06 Jul 2022		
	230,000.000	Local		100.000000	230,000.00	100.812500	231,868.75	1,868.75	0.19
		Base		100.000000	230,000.00	100.812500	231,868.75	1,868.75	0.19
25746UAV1	DOMINION RESOURCES INC SR UNSECURED 06/35 5.95					5.95	15 Jun 2035		
	130,000.000	Local		114.829215	149,277.98	115.554600	150,220.98	943.00	0.12
		Base		114.829215	149,277.98	115.554600	150,220.98	943.00	0.12

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263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		
	150,000.000	Local		99.821080	149,731.62	99.036600	148,554.90	-1,176.72	0.12
		Base		99.821080	149,731.62	99.036600	148,554.90	-1,176.72	0.12
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65					2.65	01 Sep 2026		
	330,000.000	Local		99.568661	328,576.58	93.332800	307,998.24	-20,578.34	0.25
		Base		99.568661	328,576.58	93.332800	307,998.24	-20,578.34	0.25
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	470,000.000	Local		99.315717	466,783.87	90.020700	423,097.29	-43,686.58	0.35
		Base		99.315717	466,783.87	90.020700	423,097.29	-43,686.58	0.35
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.1	01 Jun 2037		
	340,000.000	Local		123.487359	419,857.02	123.051800	418,376.12	-1,480.90	0.34
		Base		123.487359	419,857.02	123.051800	418,376.12	-1,480.90	0.34
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.0	30 Sep 2042		
	10,000.000	Local		99.234000	9,923.40	99.309900	9,930.99	7.59	0.01
		Base		99.234000	9,923.40	99.309900	9,930.99	7.59	0.01
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375					4.375	30 Mar 2044		
	190,000.000	Local		100.335700	190,637.83	103.623100	196,883.89	6,246.06	0.16
		Base		100.335700	190,637.83	103.623100	196,883.89	6,246.06	0.16
26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2					7.2	15 Nov 2027		
	80,000.000	Local		82.415775	65,932.62	91.500000	73,200.00	7,267.38	0.06
		Base		82.415775	65,932.62	91.500000	73,200.00	7,267.38	0.06
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	450,000.000	Local		98.524373	443,359.68	97.747400	439,863.30	-3,496.38	0.36
		Base		98.524373	443,359.68	97.747400	439,863.30	-3,496.38	0.36
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5					5.5	08 Dec 2041		
	50,000.000	Local		108.518540	54,259.27	117.599100	58,799.55	4,540.28	0.05
		Base		108.518540	54,259.27	117.599100	58,799.55	4,540.28	0.05
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	348,000.000	Local		95.570537	332,585.47	86.400000	300,672.00	-31,913.47	0.25
		Base		95.570537	332,585.47	86.400000	300,672.00	-31,913.47	0.25

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279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	870,000.000	Local		99.833216	868,548.98	99.500000	865,650.00	-2,898.98	0.71
		Base		99.833216	868,548.98	99.500000	865,650.00	-2,898.98	0.71
29358QAA7	ENSCO PLC SR UNSECURED 03/21 4.7					4.7	15 Mar 2021		
	350,000.000	Local		90.761529	317,665.35	96.192000	336,672.00	19,006.65	0.28
		Base		90.761529	317,665.35	96.192000	336,672.00	19,006.65	0.28
29358QAD1	ENSCO PLC SR UNSECURED 10/44 5.75					5.75	01 Oct 2044		
	310,000.000	Local		96.011455	297,635.51	72.500000	224,750.00	-72,885.51	0.19
		Base		96.011455	297,635.51	72.500000	224,750.00	-72,885.51	0.19
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	290,000.000	Local		101.402659	294,067.71	113.672000	329,648.80	35,581.09	0.27
		Base		101.402659	294,067.71	113.672000	329,648.80	35,581.09	0.27
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local		99.338525	39,735.41	112.890000	45,156.00	5,420.59	0.04
		Base		99.338525	39,735.41	112.890000	45,156.00	5,420.59	0.04
29441WAC9	EQUATE PETROCHEMICAL BV COMPANY GUAR 144A 11/26 4.25					4.25	03 Nov 2026		
	200,000.000	Local		98.797030	197,594.06	95.428000	190,856.00	-6,738.06	0.16
		Base		98.797030	197,594.06	95.428000	190,856.00	-6,738.06	0.16
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	15 Jun 2035		
	440,000.000	Local		94.669720	416,546.77	110.651800	486,867.92	70,321.15	0.40
		Base		94.669720	416,546.77	110.651800	486,867.92	70,321.15	0.40
30162AAC2	HARRIS CORPORATION SR UNSECURED 10/21 5.55					5.55	01 Oct 2021		
	50,000.000	Local		100.272660	50,136.33	110.339900	55,169.95	5,033.62	0.05
		Base		100.272660	50,136.33	110.339900	55,169.95	5,033.62	0.05
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	290,000.000	Local		101.984828	295,756.00	102.427400	297,039.46	1,283.46	0.24
		Base		101.984828	295,756.00	102.427400	297,039.46	1,283.46	0.24
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25					5.25	12 May 2024		
	350,000.000	Local		100.806123	352,821.43	100.500000	351,750.00	-1,071.43	0.29
		Base		100.806123	352,821.43	100.500000	351,750.00	-1,071.43	0.29

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337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	630,000.000	Local		115.789925	729,476.53	128.889800	812,005.74	82,529.21	0.67
		Base		115.789925	729,476.53	128.889800	812,005.74	82,529.21	0.67
338906AD2	FLEXI VAN LEASNG COMPANY GUAR 144A 08/18 7.875					7.875	15 Aug 2018		
	20,000.000	Local		98.485150	19,697.03	91.000000	18,200.00	-1,497.03	0.01
		Base		98.485150	19,697.03	91.000000	18,200.00	-1,497.03	0.01
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.45	16 Jul 2031		
	350,000.000	Local		126.213223	441,746.28	125.504500	439,265.75	-2,480.53	0.36
		Base		126.213223	441,746.28	125.504500	439,265.75	-2,480.53	0.36
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	140,000.000	Local		97.377300	136,328.22	94.940700	132,916.98	-3,411.24	0.11
		Base		97.377300	136,328.22	94.940700	132,916.98	-3,411.24	0.11
35177PAL1	ORANGE SA SR UNSECURED 03/31 9					9.0	01 Mar 2031		
	20,000.000	Local		138.529800	27,705.96	150.352400	30,070.48	2,364.52	0.02
		Base		138.529800	27,705.96	150.352400	30,070.48	2,364.52	0.02
35671DBD6	FREEPORT MCMORAN INC COMPANY GUAR 03/18 2.375					2.375	15 Mar 2018		
	120,000.000	Local		88.818483	106,582.18	99.250000	119,100.00	12,517.82	0.10
		Base		88.818483	106,582.18	99.250000	119,100.00	12,517.82	0.10
36164QNA2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/35 4.418					4.418	15 Nov 2035		
	357,000.000	Local		101.678706	362,992.98	104.790700	374,102.80	11,109.82	0.31
		Base		101.678706	362,992.98	104.790700	374,102.80	11,109.82	0.31
361841AH2	GLP CAPITAL LP / FIN II COMPANY GUAR 04/26 5.375					5.375	15 Apr 2026		
	120,000.000	Local		100.867700	121,041.24	104.290000	125,148.00	4,106.76	0.10
		Base		100.867700	121,041.24	104.290000	125,148.00	4,106.76	0.10
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	40,000.000	Local		100.067350	40,026.94	107.347500	42,939.00	2,912.06	0.04
		Base		100.067350	40,026.94	107.347500	42,939.00	2,912.06	0.04
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.15	07 Aug 2037		
	317,000.000	Local		114.156511	361,876.14	129.072300	409,159.19	47,283.05	0.34
		Base		114.156511	361,876.14	129.072300	409,159.19	47,283.05	0.34

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36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	130,000.000	Local		123.363723	160,372.84	125.852900	163,608.77	3,235.93	0.13
		Base		123.363723	160,372.84	125.852900	163,608.77	3,235.93	0.13
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	591,000.000	Local		139.613670	825,116.79	140.994200	833,275.72	8,158.93	0.69
		Base		139.613670	825,116.79	140.994200	833,275.72	8,158.93	0.69
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	370,000.000	Local		108.625470	401,914.24	110.547900	409,027.23	7,112.99	0.34
		Base		108.625470	401,914.24	110.547900	409,027.23	7,112.99	0.34
37045VAJ9	GENERAL MOTORS CO SR UNSECURED 04/45 5.2					5.2	01 Apr 2045		
	160,000.000	Local		100.160575	160,256.92	96.391200	154,225.92	-6,031.00	0.13
		Base		100.160575	160,256.92	96.391200	154,225.92	-6,031.00	0.13
37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6					6.6	01 Apr 2036		
	120,000.000	Local		99.921700	119,906.04	114.300700	137,160.84	17,254.80	0.11
		Base		99.921700	119,906.04	114.300700	137,160.84	17,254.80	0.11
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75					6.75	01 Apr 2046		
	240,000.000	Local		117.734617	282,563.08	117.269000	281,445.60	-1,117.48	0.23
		Base		117.734617	282,563.08	117.269000	281,445.60	-1,117.48	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	101.201300	70,840.91	840.91	0.06
		Base		100.000000	70,000.00	101.201300	70,840.91	840.91	0.06
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	10,000.000	Local		96.851600	9,685.16	98.893500	9,889.35	204.19	0.01
		Base		96.851600	9,685.16	98.893500	9,889.35	204.19	0.01
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		
	50,000.000	Local		99.780080	49,890.04	115.583000	57,791.50	7,901.46	0.05
		Base		99.780080	49,890.04	115.583000	57,791.50	7,901.46	0.05
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.8	01 Apr 2044		
	100,000.000	Local		99.811920	99,811.92	103.836600	103,836.60	4,024.68	0.09
		Base		99.811920	99,811.92	103.836600	103,836.60	4,024.68	0.09

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375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	150,000.000	Local		99.430807	149,146.21	99.915900	149,873.85	727.64	0.12
		Base		99.430807	149,146.21	99.915900	149,873.85	727.64	0.12
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75					4.75	01 Mar 2046		
	350,000.000	Local		99.963820	349,873.37	103.467100	362,134.85	12,261.48	0.30
		Base		99.963820	349,873.37	103.467100	362,134.85	12,261.48	0.30
375558BJ1	GILEAD SCIENCES INC SR UNSECURED 09/36 4					4.0	01 Sep 2036		
	210,000.000	Local		101.045038	212,194.58	95.886600	201,361.86	-10,832.72	0.17
		Base		101.045038	212,194.58	95.886600	201,361.86	-10,832.72	0.17
377372AE7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/38 6.375					6.375	15 May 2038		
	60,000.000	Local		99.705300	59,823.18	131.525400	78,915.24	19,092.06	0.06
		Base		99.705300	59,823.18	131.525400	78,915.24	19,092.06	0.06
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625					4.625	29 Apr 2024		
	30,000.000	Local		99.663800	29,899.14	102.250000	30,675.00	775.86	0.03
		Base		99.663800	29,899.14	102.250000	30,675.00	775.86	0.03
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.8	08 Jul 2044		
	350,000.000	Local		99.526583	348,343.04	104.982900	367,440.15	19,097.11	0.30
		Base		99.526583	348,343.04	104.982900	367,440.15	19,097.11	0.30
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	750,000.000	Local		99.820765	748,655.74	123.484700	926,135.25	177,479.51	0.76
		Base		99.820765	748,655.74	123.484700	926,135.25	177,479.51	0.76
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local		99.365841	367,653.61	123.956700	458,639.79	90,986.18	0.38
		Base		99.365841	367,653.61	123.956700	458,639.79	90,986.18	0.38
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	240,000.000	Local		100.981175	242,354.82	101.584100	243,801.84	1,447.02	0.20
		Base		100.981175	242,354.82	101.584100	243,801.84	1,447.02	0.20
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.75	21 Oct 2045		
	380,000.000	Local		106.708718	405,493.13	105.564300	401,144.34	-4,348.79	0.33
		Base		106.708718	405,493.13	105.564300	401,144.34	-4,348.79	0.33

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38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	260,000.000	Local		99.743773	259,333.81	97.698500	254,016.10	-5,317.71	0.21
		Base		99.743773	259,333.81	97.698500	254,016.10	-5,317.71	0.21
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	530,000.000	Local		98.258843	520,771.87	105.166000	557,379.80	36,607.93	0.46
		Base		98.258843	520,771.87	105.166000	557,379.80	36,607.93	0.46
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125					5.125	15 Nov 2023		
	110,000.000	Local		100.359273	110,395.20	103.000000	113,300.00	2,904.80	0.09
		Base		100.359273	110,395.20	103.000000	113,300.00	2,904.80	0.09
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	116.641000	69,984.60	9,984.60	0.06
		Base		100.000000	60,000.00	116.641000	69,984.60	9,984.60	0.06
40049JBA4	GRUPO TELEVISA SAB SR UNSECURED 05/45 5					5.0	13 May 2045		
	200,000.000	Local		96.625710	193,251.42	84.859000	169,718.00	-23,533.42	0.14
		Base		96.625710	193,251.42	84.859000	169,718.00	-23,533.42	0.14
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.5	15 Sep 2037		
	200,000.000	Local		126.609820	253,219.64	123.969400	247,938.80	-5,280.84	0.20
		Base		126.609820	253,219.64	123.969400	247,938.80	-5,280.84	0.20
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.75	01 Aug 2043		
	230,000.000	Local		99.800613	229,541.41	102.689700	236,186.31	6,644.90	0.19
		Base		99.800613	229,541.41	102.689700	236,186.31	6,644.90	0.19
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.85	15 Nov 2035		
	260,000.000	Local		101.439562	263,742.86	105.462800	274,203.28	10,460.42	0.23
		Base		101.439562	263,742.86	105.462800	274,203.28	10,460.42	0.23
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.0	15 Nov 2045		
	240,000.000	Local		101.699738	244,079.37	107.844500	258,826.80	14,747.43	0.21
		Base		101.699738	244,079.37	107.844500	258,826.80	14,747.43	0.21
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854					4.854	27 Apr 2035		
	310,000.000	Local		102.102594	316,518.04	105.064000	325,698.40	9,180.36	0.27
		Base		102.102594	316,518.04	105.064000	325,698.40	9,180.36	0.27

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413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	320,000.000	Local		99.898200	319,674.24	105.581800	337,861.76	18,187.52	0.28
		Base		99.898200	319,674.24	105.581800	337,861.76	18,187.52	0.28
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125					7.125	01 Aug 2039		
	90,000.000	Local		124.638167	112,174.35	127.398400	114,658.56	2,484.21	0.09
		Base		124.638167	112,174.35	127.398400	114,658.56	2,484.21	0.09
42809HAD9	HESS CORP SR UNSECURED 02/41 5.6					5.6	15 Feb 2041		
	30,000.000	Local		96.057333	28,817.20	101.113900	30,334.17	1,516.97	0.02
		Base		96.057333	28,817.20	101.113900	30,334.17	1,516.97	0.02
42809HAG2	HESS CORP SR UNSECURED 04/27 4.3					4.3	01 Apr 2027		
	300,000.000	Local		99.831747	299,495.24	99.542200	298,626.60	-868.64	0.25
		Base		99.831747	299,495.24	99.542200	298,626.60	-868.64	0.25
431116AC6	HIGHMARK INC SR UNSECURED 144A 05/41 6.125					6.125	15 May 2041		
	60,000.000	Local		99.364717	59,618.83	92.541800	55,525.08	-4,093.75	0.05
		Base		99.364717	59,618.83	92.541800	55,525.08	-4,093.75	0.05
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.4	15 Mar 2045		
	320,000.000	Local		101.584859	325,071.55	106.569600	341,022.72	15,951.17	0.28
		Base		101.584859	325,071.55	106.569600	341,022.72	15,951.17	0.28
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	150,000.000	Local		101.262660	151,893.99	95.940500	143,910.75	-7,983.24	0.12
		Base		101.262660	151,893.99	95.940500	143,910.75	-7,983.24	0.12
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	190,000.000	Local		99.531858	189,110.53	105.106500	199,702.35	10,591.82	0.16
		Base		99.531858	189,110.53	105.106500	199,702.35	10,591.82	0.16
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					4.67	21 Dec 2065		
	240,000.000	Local		78.343175	188,023.62	87.750000	210,600.00	22,576.38	0.17
		Base		78.343175	188,023.62	87.750000	210,600.00	22,576.38	0.17
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					4.92	21 Dec 2065		
	110,000.000	Local		97.711955	107,483.15	88.000000	96,800.00	-10,683.15	0.08
		Base		97.711955	107,483.15	88.000000	96,800.00	-10,683.15	0.08

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452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.1	01 Jun 2033		
	270,000.000	Local		89.366259	241,288.90	88.382000	238,631.40	-2,657.50	0.20
		Base		89.366259	241,288.90	88.382000	238,631.40	-2,657.50	0.20
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.63	01 Feb 2035		
	20,000.000	Local		104.408850	20,881.77	102.187000	20,437.40	-444.37	0.02
		Base		104.408850	20,881.77	102.187000	20,437.40	-444.37	0.02
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.35	01 Jul 2035		
	50,000.000	Local		118.547120	59,273.56	108.218000	54,109.00	-5,164.56	0.04
		Base		118.547120	59,273.56	108.218000	54,109.00	-5,164.56	0.04
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.65	01 Dec 2038		
	210,000.000	Local		103.691895	217,752.98	92.681000	194,630.10	-23,122.88	0.16
		Base		103.691895	217,752.98	92.681000	194,630.10	-23,122.88	0.16
45685EAJ5	VOYA FINANCIAL INC COMPANY GUAR 07/43 5.7					5.7	15 Jul 2043		
	420,000.000	Local		110.892371	465,747.96	109.095700	458,201.94	-7,546.02	0.38
		Base		110.892371	465,747.96	109.095700	458,201.94	-7,546.02	0.38
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9					4.9	29 Jul 2045		
	20,000.000	Local		99.923700	19,984.74	111.868300	22,373.66	2,388.92	0.02
		Base		99.923700	19,984.74	111.868300	22,373.66	2,388.92	0.02
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	250,000.000	Local		120.380088	300,950.22	120.125000	300,312.50	-637.72	0.25
		Base		120.380088	300,950.22	120.125000	300,312.50	-637.72	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	92.418500	184,837.00	-15,163.00	0.15
		Base		100.000000	200,000.00	92.418500	184,837.00	-15,163.00	0.15
46115HAW7	INTESA SANPAOLO SPA SUBORDINATED 144A 01/26 5.71					5.71	15 Jan 2026		
	290,000.000	Local		95.613352	277,278.72	95.427900	276,740.91	-537.81	0.23
		Base		95.613352	277,278.72	95.427900	276,740.91	-537.81	0.23
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	520,000.000	Local		101.030677	525,359.52	106.630900	554,480.68	29,121.16	0.46
		Base		101.030677	525,359.52	106.630900	554,480.68	29,121.16	0.46

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46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027			
		210,000.000	Local	99.828624	209,640.11	97.018600	203,739.06	-5,901.05	0.17
			Base	99.828624	209,640.11	97.018600	203,739.06	-5,901.05	0.17
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM				5.372	15 May 2047			
		84,871.450	Local	105.072801	89,176.81	99.967150	84,843.57	-4,333.24	0.07
		Original Face: 113,000.000	Base	105.072801	89,176.81	99.967150	84,843.57	-4,333.24	0.07
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D				4.118074	15 Aug 2048			
		100,000.000	Local	81.094870	81,094.87	71.549460	71,549.46	-9,545.41	0.06
		Original Face: 100,000.000	Base	81.094870	81,094.87	71.549460	71,549.46	-9,545.41	0.06
47770VAZ3	JOBSONHIO BEVERAGE SYS STWD LIQ JOBDEV 01/35 FIXED 4.532				4.532	01 Jan 2035			
		30,000.000	Local	100.000000	30,000.00	107.089000	32,126.70	2,126.70	0.03
			Base	100.000000	30,000.00	107.089000	32,126.70	2,126.70	0.03
478115AB4	JOHNS HOPKINS UNIVERSITY SR UNSECURED 07/53 4.083				4.083	01 Jul 2053			
		40,000.000	Local	100.000000	40,000.00	100.201100	40,080.44	80.44	0.03
			Base	100.000000	40,000.00	100.201100	40,080.44	80.44	0.03
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95				5.95	15 Aug 2037			
		20,000.000	Local	105.073750	21,014.75	131.189200	26,237.84	5,223.09	0.02
			Base	105.073750	21,014.75	131.189200	26,237.84	5,223.09	0.02
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5				4.5	01 Sep 2040			
		20,000.000	Local	105.585150	21,117.03	111.748100	22,349.62	1,232.59	0.02
			Base	105.585150	21,117.03	111.748100	22,349.62	1,232.59	0.02
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7				3.7	01 Mar 2046			
		330,000.000	Local	101.324215	334,369.91	98.536300	325,169.79	-9,200.12	0.27
			Base	101.324215	334,369.91	98.536300	325,169.79	-9,200.12	0.27
478375AL2	JOHNSON CONTROLS INTL PL SR UNSECURED 07/44 VAR				4.625	02 Jul 2044			
		340,000.000	Local	98.958000	336,457.20	99.271000	337,521.40	1,064.20	0.28
			Base	98.958000	336,457.20	99.271000	337,521.40	1,064.20	0.28
478375AN8	JOHNSON CONTROLS INTL PL SR UNSECURED 07/64 VAR				4.95	02 Jul 2064			
		90,000.000	Local	95.227200	85,704.48	93.256000	83,930.40	-1,774.08	0.07
			Base	95.227200	85,704.48	93.256000	83,930.40	-1,774.08	0.07

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48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	30,000.000	Local		99.840333	29,952.10	117.169000	35,150.70	5,198.60	0.03
		Base		99.840333	29,952.10	117.169000	35,150.70	5,198.60	0.03
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	330,000.000	Local		99.271736	327,596.73	94.416300	311,573.79	-16,022.94	0.26
		Base		99.271736	327,596.73	94.416300	311,573.79	-16,022.94	0.26
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	60,000.000	Local		125.963250	75,577.95	128.052100	76,831.26	1,253.31	0.06
		Base		125.963250	75,577.95	128.052100	76,831.26	1,253.31	0.06
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	470,000.000	Local		107.615726	505,793.91	117.979300	554,502.71	48,708.80	0.46
		Base		107.615726	505,793.91	117.979300	554,502.71	48,708.80	0.46
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.0	04 Jun 2042		
	100,000.000	Local		99.316410	99,316.41	102.393600	102,393.60	3,077.19	0.08
		Base		99.316410	99,316.41	102.393600	102,393.60	3,077.19	0.08
50077LAB2	KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375					4.375	01 Jun 2046		
	280,000.000	Local		101.017557	282,849.16	94.097900	263,474.12	-19,375.04	0.22
		Base		101.017557	282,849.16	94.097900	263,474.12	-19,375.04	0.22
50077LAL0	KRAFT HEINZ FOODS CO COMPANY GUAR 07/35 5					5.0	15 Jul 2035		
	20,000.000	Local		99.091900	19,818.38	104.909900	20,981.98	1,163.60	0.02
		Base		99.091900	19,818.38	104.909900	20,981.98	1,163.60	0.02
50077LAM8	KRAFT HEINZ FOODS CO COMPANY GUAR 07/45 5.2					5.2	15 Jul 2045		
	200,000.000	Local		100.622270	201,244.54	104.681200	209,362.40	8,117.86	0.17
		Base		100.622270	201,244.54	104.681200	209,362.40	8,117.86	0.17
502413BE6	L3 TECHNOLOGIES INC COMPANY GUAR 12/26 3.85					3.85	15 Dec 2026		
	300,000.000	Local		99.807680	299,423.04	99.401300	298,203.90	-1,219.14	0.25
		Base		99.807680	299,423.04	99.401300	298,203.90	-1,219.14	0.25
50247VAB5	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25					5.25	15 Jul 2043		
	80,000.000	Local		97.090175	77,672.14	107.513600	86,010.88	8,338.74	0.07
		Base		97.090175	77,672.14	107.513600	86,010.88	8,338.74	0.07

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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
53079QAC1	LIBERTY MUTUAL INSURANCE SUBORDINATED 144A 10/26 7.875					7.875	15 Oct 2026		
	250,000.000	Local		123.596732	308,991.83	121.137200	302,843.00	-6,148.83	0.25
		Base		123.596732	308,991.83	121.137200	302,843.00	-6,148.83	0.25
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR					7.5	30 Apr 2049		
	200,000.000	Local		95.763870	191,527.74	103.000000	206,000.00	14,472.26	0.17
		Base		95.763870	191,527.74	103.000000	206,000.00	14,472.26	0.17
539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.07	15 Dec 2042		
	20,000.000	Local		97.900600	19,580.12	98.705200	19,741.04	160.92	0.02
		Base		97.900600	19,580.12	98.705200	19,741.04	160.92	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	90,000.000	Local		98.186811	88,368.13	106.318000	95,686.20	7,318.07	0.08
		Base		98.186811	88,368.13	106.318000	95,686.20	7,318.07	0.08
539830BL2	LOCKHEED MARTIN CORP SR UNSECURED 05/46 4.7					4.7	15 May 2046		
	230,000.000	Local		101.943504	234,470.06	108.772600	250,176.98	15,706.92	0.21
		Base		101.943504	234,470.06	108.772600	250,176.98	15,706.92	0.21
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	137.679000	27,535.80	7,535.80	0.02
		Base		100.000000	20,000.00	137.679000	27,535.80	7,535.80	0.02
548661CR6	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8					5.8	15 Apr 2040		
	320,000.000	Local		107.964156	345,485.30	122.581400	392,260.48	46,775.18	0.32
		Base		107.964156	345,485.30	122.581400	392,260.48	46,775.18	0.32
548661CX3	LOWE S COMPANIES INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local		99.598700	9,959.87	106.869200	10,686.92	727.05	0.01
		Base		99.598700	9,959.87	106.869200	10,686.92	727.05	0.01
549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125					6.125	09 Nov 2020		
	200,000.000	Local		103.979365	207,958.73	108.350000	216,700.00	8,741.27	0.18
		Base		103.979365	207,958.73	108.350000	216,700.00	8,741.27	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	100.918000	232,111.40	2,111.40	0.19
		Base		100.000000	230,000.00	100.918000	232,111.40	2,111.40	0.19

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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	100.176000	250,440.00	440.00	0.21
		Base		100.000000	250,000.00	100.176000	250,440.00	440.00	0.21
55277BAC9	MCE FINANCE LTD COMPANY GUAR 144A 02/21 5					5.0	15 Feb 2021		
	200,000.000	Local		96.145575	192,291.15	99.362900	198,725.80	6,434.65	0.16
		Base		96.145575	192,291.15	99.362900	198,725.80	6,434.65	0.16
559080AL0	MAGELLAN MIDSTREAM PARTN SR UNSECURED 09/46 4.25					4.25	15 Sep 2046		
	230,000.000	Local		99.321004	228,438.31	93.956800	216,100.64	-12,337.67	0.18
		Base		99.321004	228,438.31	93.956800	216,100.64	-12,337.67	0.18
575718AA9	MASS INSTITUTE OF TECH UNSECURED 07/11 5.6					5.6	01 Jul 2111		
	20,000.000	Local		120.635800	24,127.16	121.212100	24,242.42	115.26	0.02
		Base		120.635800	24,127.16	121.212100	24,242.42	115.26	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	100.663800	130,862.94	862.94	0.11
		Base		100.000000	130,000.00	100.663800	130,862.94	862.94	0.11
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	95.688200	38,275.28	-1,724.72	0.03
		Base		100.000000	40,000.00	95.688200	38,275.28	-1,724.72	0.03
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.7	09 Dec 2035		
	160,000.000	Local		104.164681	166,663.49	105.791600	169,266.56	2,603.07	0.14
		Base		104.164681	166,663.49	105.791600	169,266.56	2,603.07	0.14
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	150,000.000	Local		100.000000	150,000.00	107.107400	160,661.10	10,661.10	0.13
		Base		100.000000	150,000.00	107.107400	160,661.10	10,661.10	0.13
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.804300	39,921.72	116.407000	46,562.80	6,641.08	0.04
		Base		99.804300	39,921.72	116.407000	46,562.80	6,641.08	0.04
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local		99.842929	69,890.05	104.343200	73,040.24	3,150.19	0.06
		Base		99.842929	69,890.05	104.343200	73,040.24	3,150.19	0.06

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585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	70,000.000	Local	100.385371	70,269.76	108.142100	75,699.47	5,429.71	0.06	
		Base	100.385371	70,269.76	108.142100	75,699.47	5,429.71	0.06	
586054AC2	MEMORIAL SLOAN KETTERING SR UNSECURED 07/55 4.2					4.2	01 Jul 2055		
	20,000.000	Local	99.643550	19,928.71	97.026100	19,405.22	-523.49	0.02	
		Base	99.643550	19,928.71	97.026100	19,405.22	-523.49	0.02	
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	275,000.000	Local	86.315640	237,368.01	108.000000	297,000.00	59,631.99	0.24	
		Base	86.315640	237,368.01	108.000000	297,000.00	59,631.99	0.24	
59284MAB0	MEXICO CITY ARPT TRUST SR SECURED 144A 10/46 5.5					5.5	31 Oct 2046		
	200,000.000	Local	98.635660	197,271.32	90.000000	180,000.00	-17,271.32	0.15	
		Base	98.635660	197,271.32	90.000000	180,000.00	-17,271.32	0.15	
594918BL7	MICROSOFT CORP SR UNSECURED 11/45 4.45					4.45	03 Nov 2045		
	150,000.000	Local	99.661560	149,492.34	106.541900	159,812.85	10,320.51	0.13	
		Base	99.661560	149,492.34	106.541900	159,812.85	10,320.51	0.13	
594918BT0	MICROSOFT CORP SR UNSECURED 08/46 3.7					3.7	08 Aug 2046		
	1,200,000.000	Local	99.882428	1,198,589.14	94.146500	1,129,758.00	-68,831.14	0.93	
		Base	99.882428	1,198,589.14	94.146500	1,129,758.00	-68,831.14	0.93	
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125	01 Apr 2036		
	670,000.000	Local	107.167357	718,021.29	124.887900	836,748.93	118,727.64	0.69	
		Base	107.167357	718,021.29	124.887900	836,748.93	118,727.64	0.69	
608328BF6	MOHEGAN TRIBAL GAMING AU COMPANY GUAR 144A 10/24 7.875					7.875	15 Oct 2024		
	180,000.000	Local	101.949200	183,508.56	102.000000	183,600.00	91.44	0.15	
		Base	101.949200	183,508.56	102.000000	183,600.00	91.44	0.15	
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.4	15 Dec 2043		
	230,000.000	Local	99.824100	229,595.43	116.882300	268,829.29	39,233.86	0.22	
		Base	99.824100	229,595.43	116.882300	268,829.29	39,233.86	0.22	
61166WAJ0	MONSANTO CO SR UNSECURED 07/42 3.6					3.6	15 Jul 2042		
	70,000.000	Local	99.859943	69,901.96	83.925700	58,747.99	-11,153.97	0.05	
		Base	99.859943	69,901.96	83.925700	58,747.99	-11,153.97	0.05	

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617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.25	01 Apr 2032		
	200,000.000	Local		107.413230	214,826.46	135.491500	270,983.00	56,156.54	0.22
		Base		107.413230	214,826.46	135.491500	270,983.00	56,156.54	0.22
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	99.938000	179,888.40	-111.60	0.15
		Base		100.000000	180,000.00	99.938000	179,888.40	-111.60	0.15
63859WAE9	NATIONWIDE BLDG SOCIETY SUBORDINATED 144A 09/26 4					4.0	14 Sep 2026		
	300,000.000	Local		99.713273	299,139.82	95.306000	285,918.00	-13,221.82	0.24
		Base		99.713273	299,139.82	95.306000	285,918.00	-13,221.82	0.24
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375	15 Aug 2039		
	20,000.000	Local		151.454300	30,290.86	151.041900	30,208.38	-82.48	0.02
		Base		151.454300	30,290.86	151.041900	30,208.38	-82.48	0.02
64128XAE0	NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875					4.875	15 Apr 2045		
	130,000.000	Local		85.577446	111,250.68	79.385400	103,201.02	-8,049.66	0.08
		Base		85.577446	111,250.68	79.385400	103,201.02	-8,049.66	0.08
651229AY2	NEWELL BRANDS INC SR UNSECURED 04/46 5.5					5.5	01 Apr 2046		
	490,000.000	Local		106.046659	519,628.63	114.802600	562,532.74	42,904.11	0.46
		Base		106.046659	519,628.63	114.802600	562,532.74	42,904.11	0.46
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	110,000.000	Local		101.538645	111,692.51	111.031900	122,135.09	10,442.58	0.10
		Base		101.538645	111,692.51	111.031900	122,135.09	10,442.58	0.10
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.25	15 Nov 2043		
	180,000.000	Local		99.645861	179,362.55	101.861400	183,350.52	3,987.97	0.15
		Base		99.645861	179,362.55	101.861400	183,350.52	3,987.97	0.15
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95					6.95	15 Mar 2028		
	40,000.000	Local		130.662825	52,265.13	121.020200	48,408.08	-3,857.05	0.04
		Base		130.662825	52,265.13	121.020200	48,408.08	-3,857.05	0.04
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.0	15 Jan 2044		
	380,000.000	Local		100.229192	380,870.93	98.537400	374,442.12	-6,428.81	0.31
		Base		100.229192	380,870.93	98.537400	374,442.12	-6,428.81	0.31

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668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643	01 Dec 2044		
	20,000.000	Local		100.000000	20,000.00	113.321000	22,664.20	2,664.20	0.02
		Base		100.000000	20,000.00	113.321000	22,664.20	2,664.20	0.02
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	250,000.000	Local		99.315736	248,289.34	104.050700	260,126.75	11,837.41	0.21
		Base		99.315736	248,289.34	104.050700	260,126.75	11,837.41	0.21
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	250,000.000	Local		100.882128	252,205.32	101.763500	254,408.75	2,203.43	0.21
		Base		100.882128	252,205.32	101.763500	254,408.75	2,203.43	0.21
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	270,000.000	Local		99.826367	269,531.19	97.404100	262,991.07	-6,540.12	0.22
		Base		99.826367	269,531.19	97.404100	262,991.07	-6,540.12	0.22
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.25	15 Oct 2038		
	80,000.000	Local		149.663513	119,730.81	142.434400	113,947.52	-5,783.29	0.09
		Base		149.663513	119,730.81	142.434400	113,947.52	-5,783.29	0.09
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.8	01 Jun 2111		
	70,000.000	Local		98.993929	69,295.75	98.427000	68,898.90	-396.85	0.06
		Base		98.993929	69,295.75	98.427000	68,898.90	-396.85	0.06
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	210,000.000	Local		127.034386	266,772.21	125.146800	262,808.28	-3,963.93	0.22
		Base		127.034386	266,772.21	125.146800	262,808.28	-3,963.93	0.22
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	220,000.000	Local		94.914014	208,810.83	121.997100	268,393.62	59,582.79	0.22
		Base		94.914014	208,810.83	121.997100	268,393.62	59,582.79	0.22
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5					4.5	15 Dec 2041		
	170,000.000	Local		99.667753	169,435.18	104.319300	177,342.81	7,907.63	0.15
		Base		99.667753	169,435.18	104.319300	177,342.81	7,907.63	0.15
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6					4.6	15 Jun 2043		
	180,000.000	Local		109.426189	196,967.14	105.480700	189,865.26	-7,101.88	0.16
		Base		109.426189	196,967.14	105.480700	189,865.26	-7,101.88	0.16

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694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75					4.75	15 Feb 2044		
	70,000.000	Local		99.586229	69,710.36	109.737700	76,816.39	7,106.03	0.06
		Base		99.586229	69,710.36	109.737700	76,816.39	7,106.03	0.06
694308HL4	PACIFIC GAS + ELECTRIC SR UNSECURED 03/45 4.3					4.3	15 Mar 2045		
	230,000.000	Local		97.863500	225,086.05	102.275200	235,232.96	10,146.91	0.19
		Base		97.863500	225,086.05	102.275200	235,232.96	10,146.91	0.19
694308HR1	PACIFIC GAS + ELECTRIC SR UNSECURED 12/46 4					4.0	01 Dec 2046		
	70,000.000	Local		98.166686	68,716.68	98.621400	69,034.98	318.30	0.06
		Base		98.166686	68,716.68	98.621400	69,034.98	318.30	0.06
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3					4.3	29 Apr 2053		
	630,000.000	Local		90.943876	572,946.42	89.500000	563,850.00	-9,096.42	0.46
	Original Face: 630,000.000	Base		90.943876	572,946.42	89.500000	563,850.00	-9,096.42	0.46
70213HAC2	PARTNERS HEALTHCARE SYST COMPANY GUAR 07/55 4.117					4.117	01 Jul 2055		
	60,000.000	Local		100.000000	60,000.00	96.910900	58,146.54	-1,853.46	0.05
		Base		100.000000	60,000.00	96.910900	58,146.54	-1,853.46	0.05
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.15	15 Apr 2025		
	130,000.000	Local		99.801815	129,742.36	100.748300	130,972.79	1,230.43	0.11
		Base		99.801815	129,742.36	100.748300	130,972.79	1,230.43	0.11
713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875					4.875	01 Nov 2040		
	140,000.000	Local		99.818136	139,745.39	110.780100	155,092.14	15,346.75	0.13
		Base		99.818136	139,745.39	110.780100	155,092.14	15,346.75	0.13
713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6					3.6	13 Aug 2042		
	30,000.000	Local		98.423867	29,527.16	93.227800	27,968.34	-1,558.82	0.02
		Base		98.423867	29,527.16	93.227800	27,968.34	-1,558.82	0.02
713448CQ9	PEPSICO INC SR UNSECURED 10/44 4.25					4.25	22 Oct 2044		
	240,000.000	Local		102.141013	245,138.43	103.273200	247,855.68	2,717.25	0.20
		Base		102.141013	245,138.43	103.273200	247,855.68	2,717.25	0.20
714264AK4	PERNOD RICARD SA SR UNSECURED 144A 01/42 5.5					5.5	15 Jan 2042		
	190,000.000	Local		98.682511	187,496.77	110.096100	209,182.59	21,685.82	0.17
		Base		98.682511	187,496.77	110.096100	209,182.59	21,685.82	0.17

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71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875	20 Jan 2040		
	95,000.000	Local	98.631958	93,700.36	85.820000	81,529.00	-12,171.36	0.07	
		Base	98.631958	93,700.36	85.820000	81,529.00	-12,171.36	0.07	
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5					6.5	02 Jun 2041		
	590,000.000	Local	113.889480	671,947.93	93.655000	552,564.50	-119,383.43	0.45	
		Base	113.889480	671,947.93	93.655000	552,564.50	-119,383.43	0.45	
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	280,000.000	Local	84.139918	235,591.77	83.220000	233,016.00	-2,575.77	0.19	
		Base	84.139918	235,591.77	83.220000	233,016.00	-2,575.77	0.19	
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local	97.471890	292,415.67	91.000000	273,000.00	-19,415.67	0.22	
		Base	97.471890	292,415.67	91.000000	273,000.00	-19,415.67	0.22	
71656LBK6	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875					6.875	04 Aug 2026		
	220,000.000	Local	99.826327	219,617.92	105.500000	232,100.00	12,482.08	0.19	
		Base	99.826327	219,617.92	105.500000	232,100.00	12,482.08	0.19	
71656LBQ3	PETROLEOS MEXICANOS COMPANY GUAR 144A 03/27 6.5					6.5	13 Mar 2027		
	210,000.000	Local	99.097314	208,104.36	103.150000	216,615.00	8,510.64	0.18	
		Base	99.097314	208,104.36	103.150000	216,615.00	8,510.64	0.18	
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044		
	160,000.000	Local	99.719788	159,551.66	105.625600	169,000.96	9,449.30	0.14	
		Base	99.719788	159,551.66	105.625600	169,000.96	9,449.30	0.14	
717081ED1	PFIZER INC SR UNSECURED 12/46 4.125					4.125	15 Dec 2046		
	430,000.000	Local	99.826335	429,253.24	101.726200	437,422.66	8,169.42	0.36	
		Base	99.826335	429,253.24	101.726200	437,422.66	8,169.42	0.36	
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	240,000.000	Local	99.159542	237,982.90	92.852000	222,844.80	-15,138.10	0.18	
		Base	99.159542	237,982.90	92.852000	222,844.80	-15,138.10	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	101.140000	374,218.00	4,218.00	0.31	
		Base	100.000000	370,000.00	101.140000	374,218.00	4,218.00	0.31	

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73358WXP4	PORT AUTH OF NEW YORK NEW JE PORTRN 06/45 FIXED 4.823					4.823	01 Jun 2045		
	100,000.000	Local		100.000000	100,000.00	105.207000	105,207.00	5,207.00	0.09
		Base		100.000000	100,000.00	105.207000	105,207.00	5,207.00	0.09
74153QA5	PRIDE INTERNATIONAL INC COMPANY GUAR 08/20 6.875					6.875	15 Aug 2020		
	50,000.000	Local		92.543960	46,271.98	106.750000	53,375.00	7,103.02	0.04
		Base		92.543960	46,271.98	106.750000	53,375.00	7,103.02	0.04
74153QAJ1	PRIDE INTERNATIONAL INC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	50,000.000	Local		114.975860	57,487.93	89.500000	44,750.00	-12,737.93	0.04
		Base		114.975860	57,487.93	89.500000	44,750.00	-12,737.93	0.04
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	15,000.000	Local		96.985133	14,547.77	129.352900	19,402.94	4,855.17	0.02
		Base		96.985133	14,547.77	129.352900	19,402.94	4,855.17	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	102.750000	215,775.00	5,775.00	0.18
		Base		100.000000	210,000.00	102.750000	215,775.00	5,775.00	0.18
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.7	14 Dec 2036		
	50,000.000	Local		109.972300	54,986.15	115.561700	57,780.85	2,794.70	0.05
		Base		109.972300	54,986.15	115.561700	57,780.85	2,794.70	0.05
747525AK9	QUALCOMM INC SR UNSECURED 05/45 4.8					4.8	20 May 2045		
	110,000.000	Local		89.646255	98,610.88	106.862900	117,549.19	18,938.31	0.10
		Base		89.646255	98,610.88	106.862900	117,549.19	18,938.31	0.10
75281AAS8	RANGE RESOURCES CORP COMPANY GUAR 05/25 4.875					4.875	15 May 2025		
	30,000.000	Local		100.000000	30,000.00	96.875000	29,062.50	-937.50	0.02
		Base		100.000000	30,000.00	96.875000	29,062.50	-937.50	0.02
754730AF6	RAYMOND JAMES FINANCIAL SR UNSECURED 07/46 4.95					4.95	15 Jul 2046		
	80,000.000	Local		99.937425	79,949.94	95.199500	76,159.60	-3,790.34	0.06
		Base		99.937425	79,949.94	95.199500	76,159.60	-3,790.34	0.06
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	80,000.000	Local		99.666675	79,733.34	90.000000	72,000.00	-7,733.34	0.06
	Original Face:	Base		99.666675	79,733.34	90.000000	72,000.00	-7,733.34	0.06

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761713AT3	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25					7.25	15 Jun 2037		
	90,000.000	Local		98.568356	88,711.52	131.022200	117,919.98	29,208.46	0.10
		Base		98.568356	88,711.52	131.022200	117,919.98	29,208.46	0.10
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	310,000.000	Local		108.582487	336,605.71	118.412600	367,079.06	30,473.35	0.30
		Base		108.582487	336,605.71	118.412600	367,079.06	30,473.35	0.30
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125	01 May 2040		
	50,000.000	Local		126.951660	63,475.83	133.525100	66,762.55	3,286.72	0.05
		Base		126.951660	63,475.83	133.525100	66,762.55	3,286.72	0.05
775109AL5	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/38 7.5					7.5	15 Aug 2038		
	110,000.000	Local		113.048000	124,352.80	131.516500	144,668.15	20,315.35	0.12
		Base		113.048000	124,352.80	131.516500	144,668.15	20,315.35	0.12
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1					6.1	10 Jun 2023		
	10,000.000	Local		101.004500	10,100.45	104.671000	10,467.10	366.65	0.01
		Base		101.004500	10,100.45	104.671000	10,467.10	366.65	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	102.000000	459,000.00	9,000.00	0.38
		Base		100.000000	450,000.00	102.000000	459,000.00	9,000.00	0.38
78442GPL4	SLM STUDENT LOAN TRUST SLMA 2005 4 B					1.06178	25 Jul 2040		
	63,066.430	Local		87.427971	55,137.70	85.689070	54,041.04	-1,096.66	0.04
	Original Face: 100,000.000	Base		87.427971	55,137.70	85.689070	54,041.04	-1,096.66	0.04
78442GPS9	SLM STUDENT LOAN TRUST SLMA 2005 5 B					0.9645	25 Oct 2040		
	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
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138					6.138	01 May 2049		
	180,000.000	Local		128.585556	231,454.00	130.313000	234,563.40	3,109.40	0.19
		Base		128.585556	231,454.00	130.313000	234,563.40	3,109.40	0.19
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.3	01 Apr 2042		
	260,000.000	Local		99.636296	259,054.37	103.969400	270,320.44	11,266.07	0.22
		Base		99.636296	259,054.37	103.969400	270,320.44	11,266.07	0.22

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80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625								
	430,000.000	Local	100.834288	433,587.44	98.026000	421,511.80	-12,075.64	0.35	
		Base	100.834288	433,587.44	98.026000	421,511.80	-12,075.64	0.35	
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5								
	280,000.000	Local	100.870843	282,438.36	99.374600	278,248.88	-4,189.48	0.23	
		Base	100.870843	282,438.36	99.374600	278,248.88	-4,189.48	0.23	
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4								
	270,000.000	Local	99.940570	269,839.54	104.799000	282,957.30	13,117.76	0.23	
		Base	99.940570	269,839.54	104.799000	282,957.30	13,117.76	0.23	
81413PAG0	SECURITY CAPITAL GROUP SR UNSECURED 06/28 7.7								
	140,000.000	Local	128.532436	179,945.41	131.898400	184,657.76	4,712.35	0.15	
		Base	128.532436	179,945.41	131.898400	184,657.76	4,712.35	0.15	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375								
	80,000.000	Local	99.487675	79,590.14	128.958400	103,166.72	23,576.58	0.08	
		Base	99.487675	79,590.14	128.958400	103,166.72	23,576.58	0.08	
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55								
	30,000.000	Local	107.819500	32,345.85	104.283200	31,284.96	-1,060.89	0.03	
		Base	107.819500	32,345.85	104.283200	31,284.96	-1,060.89	0.03	
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375								
	520,000.000	Local	100.617896	523,213.06	101.297700	526,748.04	3,534.98	0.43	
		Base	100.617896	523,213.06	101.297700	526,748.04	3,534.98	0.43	
822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4								
	610,000.000	Local	99.208834	605,173.89	95.625900	583,317.99	-21,855.90	0.48	
		Base	99.208834	605,173.89	95.625900	583,317.99	-21,855.90	0.48	
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5								
	170,000.000	Local	107.342376	182,482.04	106.584200	181,193.14	-1,288.90	0.15	
		Base	107.342376	182,482.04	106.584200	181,193.14	-1,288.90	0.15	
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05								
	170,000.000	Local	98.863582	168,068.09	100.794800	171,351.16	3,283.07	0.14	
		Base	98.863582	168,068.09	100.794800	171,351.16	3,283.07	0.14	

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	Units								
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	280,000.000	Local	109.095714	305,468.00	110.270400	308,757.12	3,289.12	0.25	
		Base	109.095714	305,468.00	110.270400	308,757.12	3,289.12	0.25	
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	150,000.000	Local	100.871920	151,307.88	107.890700	161,836.05	10,528.17	0.13	
		Base	100.871920	151,307.88	107.890700	161,836.05	10,528.17	0.13	
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	240,000.000	Local	97.819313	234,766.35	91.618000	219,883.20	-14,883.15	0.18	
		Base	97.819313	234,766.35	91.618000	219,883.20	-14,883.15	0.18	
843452AZ6	SOUTHERN NATURAL GAS SR UNSECURED 03/32 8					8.0	01 Mar 2032		
	400,000.000	Local	106.042448	424,169.79	125.204200	500,816.80	76,647.01	0.41	
		Base	106.042448	424,169.79	125.204200	500,816.80	76,647.01	0.41	
85208NAA8	SPRINT SPECTRUM / SPEC I ASSET BACKED 144A 03/23 3.36					3.36	20 Mar 2023		
	410,000.000	Local	99.998351	409,993.24	100.187000	410,766.70	773.46	0.34	
		Base	99.998351	409,993.24	100.187000	410,766.70	773.46	0.34	
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	290,000.000	Local	102.616603	297,588.15	99.874300	289,635.47	-7,952.68	0.24	
		Base	102.616603	297,588.15	99.874300	289,635.47	-7,952.68	0.24	
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	98.009000	137,212.60	-2,787.40	0.11	
		Base	100.000000	140,000.00	98.009000	137,212.60	-2,787.40	0.11	
86765BAQ2	SUNOCO LOGISTICS PARTNER COMPANY GUAR 05/45 5.35					5.35	15 May 2045		
	80,000.000	Local	103.585613	82,868.49	96.565900	77,252.72	-5,615.77	0.06	
		Base	103.585613	82,868.49	96.565900	77,252.72	-5,615.77	0.06	
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.0	01 Jul 2042		
	180,000.000	Local	97.939961	176,291.93	99.444100	178,999.38	2,707.45	0.15	
		Base	97.939961	176,291.93	99.444100	178,999.38	2,707.45	0.15	
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	650,000.000	Local	102.757943	667,926.63	108.175700	703,142.05	35,215.42	0.58	
		Base	102.757943	667,926.63	108.175700	703,142.05	35,215.42	0.58	

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878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.25	15 Jul 2041		
	90,000.000	Local		108.669622	97,802.66	96.368000	86,731.20	-11,071.46	0.07
		Base		108.669622	97,802.66	96.368000	86,731.20	-11,071.46	0.07
881561M27	TERWIN MORTGAGE TRUST TMTS 2006 1 1A3 144A					0.8158	25 Jan 2037		
	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
88167AAF8	TEVA PHARMACEUTICALS NE COMPANY GUAR 10/46 4.1					4.1	01 Oct 2046		
	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
882484AA6	TEXAS HEALTH RESOURCES SECURED 11/55 4.33					4.33	15 Nov 2055		
	40,000.000	Local		100.000000	40,000.00	99.979700	39,991.88	-8.12	0.03
		Base		100.000000	40,000.00	99.979700	39,991.88	-8.12	0.03
887317AZ8	TIME WARNER INC COMPANY GUAR 01/26 3.875					3.875	15 Jan 2026		
	320,000.000	Local		98.930234	316,576.75	100.107700	320,344.64	3,767.89	0.26
		Base		98.930234	316,576.75	100.107700	320,344.64	3,767.89	0.26
887317BB0	TIME WARNER INC COMPANY GUAR 02/27 3.8					3.8	15 Feb 2027		
	340,000.000	Local		99.001706	336,605.80	99.432100	338,069.14	1,463.34	0.28
		Base		99.001706	336,605.80	99.432100	338,069.14	1,463.34	0.28
88731EAJ9	TIME WARNER ENTERTAINMEN SR SECURED 07/33 8.375					8.375	15 Jul 2033		
	670,000.000	Local		134.346210	900,119.61	131.021100	877,841.37	-22,278.24	0.72
		Base		134.346210	900,119.61	131.021100	877,841.37	-22,278.24	0.72
88732JAJ7	TIME WARNER CABLE LLC SR SECURED 05/37 6.55					6.55	01 May 2037		
	220,000.000	Local		111.867705	246,108.95	113.205200	249,051.44	2,942.49	0.21
		Base		111.867705	246,108.95	113.205200	249,051.44	2,942.49	0.21
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3					7.3	01 Jul 2038		
	700,000.000	Local		107.125951	749,881.66	123.014200	861,099.40	111,217.74	0.71
		Base		107.125951	749,881.66	123.014200	861,099.40	111,217.74	0.71
88732JAU2	TIME WARNER CABLE LLC SR SECURED 06/39 6.75					6.75	15 Jun 2039		
	170,000.000	Local		111.882553	190,200.34	116.258100	197,638.77	7,438.43	0.16
		Base		111.882553	190,200.34	116.258100	197,638.77	7,438.43	0.16

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88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	190,000.000	Local		109.052984	207,200.67	106.644500	202,624.55	-4,576.12	0.17
		Base		109.052984	207,200.67	106.644500	202,624.55	-4,576.12	0.17
88732JBB3	TIME WARNER CABLE LLC SR SECURED 09/41 5.5					5.5	01 Sep 2041		
	200,000.000	Local		104.814295	209,628.59	101.661100	203,322.20	-6,306.39	0.17
		Base		104.814295	209,628.59	101.661100	203,322.20	-6,306.39	0.17
88732JBD9	TIME WARNER CABLE LLC SR SECURED 09/42 4.5					4.5	15 Sep 2042		
	140,000.000	Local		89.621193	125,469.67	90.565600	126,791.84	1,322.17	0.10
		Base		89.621193	125,469.67	90.565600	126,791.84	1,322.17	0.10
88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625					5.625	15 Jan 2024		
	20,000.000	Local		101.235700	20,247.14	103.750000	20,750.00	502.86	0.02
		Base		101.235700	20,247.14	103.750000	20,750.00	502.86	0.02
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		
	140,000.000	Local		99.359821	139,103.75	100.365300	140,511.42	1,407.67	0.12
		Base		99.359821	139,103.75	100.365300	140,511.42	1,407.67	0.12
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	350,000.000	Local		99.915631	349,704.71	91.324300	319,635.05	-30,069.66	0.26
		Base		99.915631	349,704.71	91.324300	319,635.05	-30,069.66	0.26
893574AG8	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85					7.85	01 Feb 2026		
	610,000.000	Local		116.083956	708,112.13	126.096600	769,189.26	61,077.13	0.63
		Base		116.083956	708,112.13	126.096600	769,189.26	61,077.13	0.63
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.75	15 Apr 2026		
	60,000.000	Local		133.616783	80,170.07	131.337400	78,802.44	-1,367.63	0.06
		Base		133.616783	80,170.07	131.337400	78,802.44	-1,367.63	0.06
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9					6.9	15 Aug 2039		
	460,000.000	Local		121.283833	557,905.63	125.575200	577,645.92	19,740.29	0.48
		Base		121.283833	557,905.63	125.575200	577,645.92	19,740.29	0.48
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	150,000.000	Local		103.575020	155,362.53	103.687500	155,531.25	168.72	0.13
		Base		103.575020	155,362.53	103.687500	155,531.25	168.72	0.13

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907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375					4.375	15 Nov 2065		
	270,000.000	Local		98.030433	264,682.17	99.448200	268,510.14	3,827.97	0.22
		Base		98.030433	264,682.17	99.448200	268,510.14	3,827.97	0.22
90931QAA5	UNITED AIR 2013 1 B PTT PASS THRU CE 02/23 5.375					5.375	15 Feb 2023		
	98,095.000	Local		100.000000	98,095.00	103.750000	101,773.56	3,678.56	0.08
		Base		100.000000	98,095.00	103.750000	101,773.56	3,678.56	0.08
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625	03 Mar 2024		
	90,422.710	Local		100.000000	90,422.71	102.250000	92,457.22	2,034.51	0.08
		Base		100.000000	90,422.71	102.250000	92,457.22	2,034.51	0.08
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.05	11 Jan 2040		
	22,000.000	Local		114.158227	25,114.81	108.150000	23,793.00	-1,321.81	0.02
		Base		114.158227	25,114.81	108.150000	23,793.00	-1,321.81	0.02
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	556,000.000	Local		99.620081	553,887.65	90.930000	505,570.80	-48,316.85	0.42
		Base		99.620081	553,887.65	90.930000	505,570.80	-48,316.85	0.42
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	170,000.000	Local		99.485400	169,125.18	102.250000	173,825.00	4,699.82	0.14
		Base		99.485400	169,125.18	102.250000	173,825.00	4,699.82	0.14
91087BAB6	UNITED MEXICAN STATES SR UNSECURED 01/47 4.35					4.35	15 Jan 2047		
	550,000.000	Local		101.887164	560,379.40	85.750000	471,625.00	-88,754.40	0.39
		Base		101.887164	560,379.40	85.750000	471,625.00	-88,754.40	0.39
912810RE0	US TREASURY N/B 02/44 3.625					3.625	15 Feb 2044		
	320,000.000	Local		109.857463	351,543.88	110.839800	354,687.36	3,143.48	0.29
		Base		109.857463	351,543.88	110.839800	354,687.36	3,143.48	0.29
912810RT7	US TREASURY N/B 08/46 2.25					2.25	15 Aug 2046		
	2,340,000.000	Local		82.985325	1,941,856.60	84.082000	1,967,518.80	25,662.20	1.62
		Base		82.985325	1,941,856.60	84.082000	1,967,518.80	25,662.20	1.62
912828L99	US TREASURY N/B 10/20 1.375					1.375	31 Oct 2020		
	130,000.000	Local		98.824669	128,472.07	98.773400	128,405.42	-66.65	0.11
		Base		98.824669	128,472.07	98.773400	128,405.42	-66.65	0.11

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912828U24	US TREASURY N/B 11/26 2					2.0	15 Nov 2026		
	920,000.000	Local	95.113809	875,047.04	96.214800	885,176.16	10,129.12	0.73	
		Base	95.113809	875,047.04	96.214800	885,176.16	10,129.12	0.73	
912828U65	US TREASURY N/B 11/21 1.75					1.75	30 Nov 2021		
	30,000.000	Local	98.651300	29,595.39	99.253900	29,776.17	180.78	0.02	
		Base	98.651300	29,595.39	99.253900	29,776.17	180.78	0.02	
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	330,000.000	Local	103.031479	340,003.88	107.040400	353,233.32	13,229.44	0.29	
		Base	103.031479	340,003.88	107.040400	353,233.32	13,229.44	0.29	
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.5	15 Jun 2037		
	130,000.000	Local	93.321692	121,318.20	128.517200	167,072.36	45,754.16	0.14	
		Base	93.321692	121,318.20	128.517200	167,072.36	45,754.16	0.14	
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	40,000.000	Local	105.365725	42,146.29	136.079800	54,431.92	12,285.63	0.04	
		Base	105.365725	42,146.29	136.079800	54,431.92	12,285.63	0.04	
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local	98.797125	79,037.70	105.614600	84,491.68	5,453.98	0.07	
		Base	98.797125	79,037.70	105.614600	84,491.68	5,453.98	0.07	
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625	15 Jul 2035		
	150,000.000	Local	105.624193	158,436.29	109.003900	163,505.85	5,069.56	0.13	
		Base	105.624193	158,436.29	109.003900	163,505.85	5,069.56	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	95.606000	124,287.80	-5,712.20	0.10	
		Base	100.000000	130,000.00	95.606000	124,287.80	-5,712.20	0.10	
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local	102.112579	285,915.22	96.651000	270,622.80	-15,292.42	0.22	
		Base	102.112579	285,915.22	96.651000	270,622.80	-15,292.42	0.22	
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local	99.767713	79,814.17	101.320000	81,056.00	1,241.83	0.07	
		Base	99.767713	79,814.17	101.320000	81,056.00	1,241.83	0.07	

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91412GVC6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/44 FIXED 4.765					4.765	15 May 2044		
	20,000.000	Local	100.000000	20,000.00	105.430000	21,086.00	1,086.00	0.02	
		Base	100.000000	20,000.00	105.430000	21,086.00	1,086.00	0.02	
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	99.210000	69,447.00	-553.00	0.06	
		Base	100.000000	70,000.00	99.210000	69,447.00	-553.00	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	100.136100	100,136.10	136.10	0.08	
		Base	100.000000	100,000.00	100.136100	100,136.10	136.10	0.08	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	540,000.000	Local	94.337520	509,422.61	98.500000	531,900.00	22,477.39	0.44	
		Base	94.337520	509,422.61	98.500000	531,900.00	22,477.39	0.44	
92343VAW4	VERIZON COMMUNICATIONS SR UNSECURED 04/41 6					6.0	01 Apr 2041		
	70,000.000	Local	120.248086	84,173.66	114.857800	80,400.46	-3,773.20	0.07	
		Base	120.248086	84,173.66	114.857800	80,400.46	-3,773.20	0.07	
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	1,485,000.000	Local	114.830646	1,705,235.10	124.897700	1,854,730.85	149,495.75	1.53	
		Base	114.830646	1,705,235.10	124.897700	1,854,730.85	149,495.75	1.53	
92343VBZ6	VERIZON COMMUNICATIONS SR UNSECURED 03/34 5.05					5.05	15 Mar 2034		
	500,000.000	Local	104.416968	522,084.84	105.303600	526,518.00	4,433.16	0.43	
		Base	104.416968	522,084.84	105.303600	526,518.00	4,433.16	0.43	
92343VCM4	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012					5.012	21 Aug 2054		
	126,000.000	Local	84.429063	106,380.62	99.476200	125,340.01	18,959.39	0.10	
		Base	84.429063	106,380.62	99.476200	125,340.01	18,959.39	0.10	
92553PAP7	VIACOM INC SR UNSECURED 03/43 4.375					4.375	15 Mar 2043		
	190,000.000	Local	89.156342	169,397.05	79.655500	151,345.45	-18,051.60	0.12	
		Base	89.156342	169,397.05	79.655500	151,345.45	-18,051.60	0.12	
92553PAW2	VIACOM INC SR UNSECURED 04/44 5.25					5.25	01 Apr 2044		
	160,000.000	Local	91.998763	147,198.02	90.974100	145,558.56	-1,639.46	0.12	
		Base	91.998763	147,198.02	90.974100	145,558.56	-1,639.46	0.12	

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92553PAZ5	VIACOM INC SR UNSECURED 12/34 4.85					4.85	15 Dec 2034		
	70,000.000	Local	102.300643	71,610.45	89.147200	62,403.04	-9,207.41	0.05	
		Base	102.300643	71,610.45	89.147200	62,403.04	-9,207.41	0.05	
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		
	236,000.000	Local	122.378148	288,812.43	159.184200	375,674.71	86,862.28	0.31	
		Base	122.378148	288,812.43	159.184200	375,674.71	86,862.28	0.31	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	400,000.000	Local	103.133173	412,532.69	105.551400	422,205.60	9,672.91	0.35	
		Base	103.133173	412,532.69	105.551400	422,205.60	9,672.91	0.35	
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	450,000.000	Local	98.727467	444,273.60	98.846600	444,809.70	536.10	0.37	
		Base	98.727467	444,273.60	98.846600	444,809.70	536.10	0.37	
92912EAC7	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 08/18 6.75					6.75	15 Aug 2018		
	220,000.000	Local	97.323986	214,112.77	94.750000	208,450.00	-5,662.77	0.17	
		Base	97.323986	214,112.77	94.750000	208,450.00	-5,662.77	0.17	
931142DG5	WAL MART STORES INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	370,000.000	Local	101.402273	375,188.41	100.457300	371,692.01	-3,496.40	0.31	
		Base	101.402273	375,188.41	100.457300	371,692.01	-3,496.40	0.31	
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75					4.75	02 Oct 2043		
	30,000.000	Local	99.326000	29,797.80	112.134200	33,640.26	3,842.46	0.03	
		Base	99.326000	29,797.80	112.134200	33,640.26	3,842.46	0.03	
931142DQ3	WAL MART STORES INC SR UNSECURED 04/44 4.3					4.3	22 Apr 2044		
	60,000.000	Local	100.090650	60,054.39	105.527400	63,316.44	3,262.05	0.05	
		Base	100.090650	60,054.39	105.527400	63,316.44	3,262.05	0.05	
931427AC2	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/44 4.8					4.8	18 Nov 2044		
	150,000.000	Local	106.523773	159,785.66	102.780900	154,171.35	-5,614.31	0.13	
		Base	106.523773	159,785.66	102.780900	154,171.35	-5,614.31	0.13	
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	130,000.000	Local	139.382985	181,197.88	134.518700	174,874.31	-6,323.57	0.14	
		Base	139.382985	181,197.88	134.518700	174,874.31	-6,323.57	0.14	

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94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local		93.848350	168,927.03	120.130100	216,234.18	47,307.15	0.18
		Base		93.848350	168,927.03	120.130100	216,234.18	47,307.15	0.18
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	408,000.000	Local		104.122365	424,819.25	113.304100	462,280.73	37,461.48	0.38
		Base		104.122365	424,819.25	113.304100	462,280.73	37,461.48	0.38
949746SH5	WELLS FARGO + COMPANY SR UNSECURED 10/26 3					3.0	23 Oct 2026		
	270,000.000	Local		99.870237	269,649.64	95.239700	257,147.19	-12,502.45	0.21
		Base		99.870237	269,649.64	95.239700	257,147.19	-12,502.45	0.21
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	210,000.000	Local		99.712438	209,396.12	110.364900	231,766.29	22,370.17	0.19
		Base		99.712438	209,396.12	110.364900	231,766.29	22,370.17	0.19
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.1	03 Jun 2026		
	190,000.000	Local		100.105011	190,199.52	101.318900	192,505.91	2,306.39	0.16
		Base		100.105011	190,199.52	101.318900	192,505.91	2,306.39	0.16
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	300,000.000	Local		97.412677	292,238.03	98.423100	295,269.30	3,031.27	0.24
		Base		97.412677	292,238.03	98.423100	295,269.30	3,031.27	0.24
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	340,000.000	Local		102.541782	348,642.06	102.857400	349,715.16	1,073.10	0.29
		Base		102.541782	348,642.06	102.857400	349,715.16	1,073.10	0.29
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.9	17 Nov 2045		
	220,000.000	Local		99.250927	218,352.04	102.712100	225,966.62	7,614.58	0.19
		Base		99.250927	218,352.04	102.712100	225,966.62	7,614.58	0.19
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	860,000.000	Local		102.871584	884,695.62	95.705400	823,066.44	-61,629.18	0.68
		Base		102.871584	884,695.62	95.705400	823,066.44	-61,629.18	0.68
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	360,000.000	Local		99.810192	359,316.69	101.485600	365,348.16	6,031.47	0.30
		Base		99.810192	359,316.69	101.485600	365,348.16	6,031.47	0.30

& 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: December 30, 2016

View Date: February 16, 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
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.470453	15 Dec 2047		
	100,000.000	Local		85.683620	85,683.62	78.466400	78,466.40	-7,217.22	0.06
Original Face:	100,000.000	Base		85.683620	85,683.62	78.466400	78,466.40	-7,217.22	0.06
958254AD6	WESTERN GAS PARTNERS LP SR UNSECURED 04/44 5.45					5.45	01 Apr 2044		
	120,000.000	Local		102.927408	123,512.89	102.996300	123,595.56	82.67	0.10
		Base		102.927408	123,512.89	102.996300	123,595.56	82.67	0.10
958254AF1	WESTERN GAS PARTNERS LP SR UNSECURED 07/26 4.65					4.65	01 Jul 2026		
	290,000.000	Local		104.836741	304,026.55	103.540000	300,266.00	-3,760.55	0.25
		Base		104.836741	304,026.55	103.540000	300,266.00	-3,760.55	0.25
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local		117.934214	82,553.95	114.000000	79,800.00	-2,753.95	0.07
		Base		117.934214	82,553.95	114.000000	79,800.00	-2,753.95	0.07
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	102,000.000	Local		103.776196	105,851.72	114.250000	116,535.00	10,683.28	0.10
		Base		103.776196	105,851.72	114.250000	116,535.00	10,683.28	0.10
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75					8.75	15 Mar 2032		
	190,000.000	Local		117.954442	224,113.44	120.750000	229,425.00	5,311.56	0.19
		Base		117.954442	224,113.44	120.750000	229,425.00	5,311.56	0.19
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	140,000.000	Local		101.295300	141,813.42	99.250000	138,950.00	-2,863.42	0.11
		Base		101.295300	141,813.42	99.250000	138,950.00	-2,863.42	0.11
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	70,000.000	Local		95.847586	67,093.31	125.844700	88,091.29	20,997.98	0.07
		Base		95.847586	67,093.31	125.844700	88,091.29	20,997.98	0.07
98417EAC4	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local		116.564475	93,251.58	109.735800	87,788.64	-5,462.94	0.07
		Base		116.564475	93,251.58	109.735800	87,788.64	-5,462.94	0.07
98417EAN0	GLENORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		
	380,000.000	Local		98.429871	374,033.51	99.000000	376,200.00	2,166.49	0.31
		Base		98.429871	374,033.51	99.000000	376,200.00	2,166.49	0.31

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 30, 2016

View Date: February 16, 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		100.174100	250,435.25	107.260000	268,150.00	17,714.75	0.22
		Base		100.174100	250,435.25	107.260000	268,150.00	17,714.75	0.22
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95					4.95	15 Jul 2024		
	290,000.000	Local		101.214152	293,521.04	98.000000	284,200.00	-9,321.04	0.23
		Base		101.214152	293,521.04	98.000000	284,200.00	-9,321.04	0.23
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.75	29 Apr 2025		
	510,000.000	Local		98.251278	501,081.52	101.750000	518,925.00	17,843.48	0.43
		Base		98.251278	501,081.52	101.750000	518,925.00	17,843.48	0.43
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.7	01 Feb 2043		
	30,000.000	Local		99.292267	29,787.68	97.337300	29,201.19	-586.49	0.02
		Base		99.292267	29,787.68	97.337300	29,201.19	-586.49	0.02
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	760,000.000	Local		100.856709	766,510.99	108.800000	826,880.00	60,369.01	0.68
Original Face:	380,000.000	Base		100.856709	766,510.99	108.800000	826,880.00	60,369.01	0.68
ACI0NWP2	REPUBLIC OF ECUADOR SR UNSECURED 144A 03/22 10.75					10.75	28 Mar 2022		
	500,000.000	Local		100.000000	500,000.00	108.500000	542,500.00	42,500.00	0.45
		Base		100.000000	500,000.00	108.500000	542,500.00	42,500.00	0.45
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	102.250000	235,175.00	5,175.00	0.19
		Base		100.000000	230,000.00	102.250000	235,175.00	5,175.00	0.19
US DOLLAR Total									
	99,589,602.490	Local			102,731,170.87		105,298,562.13	2,567,391.26	86.71
Original Face:	1,813,000.000	Base			102,731,170.87		105,298,562.13	2,567,391.26	86.71
FIXED INCOME Total									
	99,589,602.490	Base			102,731,170.87		105,298,562.13	2,567,391.26	86.71
Original Face:	1,813,000.000								

SWAPS FIXED INCOME

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
99S0U0NX2	BWS021980 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2021		
	1,670,000.000	Local	98.509027	1,645,100.75	100.000000	1,670,000.00	24,899.25	1.38
		Base	98.509027	1,645,100.75	100.000000	1,670,000.00	24,899.25	1.38
99S0U0NY0	BWS021980 CDS USD P F 1.00000 2 CCPCDX				1.0	20 Dec 2021		
	-1,670,000.000	Local	100.000000	-1,670,000.00	101.513944	-1,695,282.86	-25,282.86	1.40
		Base	100.000000	-1,670,000.00	101.513944	-1,695,282.86	-25,282.86	1.40
99S0U1X12	BWS022129 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2021		
	3,100,000.000	Local	96.127845	2,979,963.18	100.000000	3,100,000.00	120,036.82	2.55
		Base	96.127845	2,979,963.18	100.000000	3,100,000.00	120,036.82	2.55
99S0U1XJ0	BWS022129 CDS USD P F 5.00000 2 CCPCDX				5.0	20 Dec 2021		
	-3,100,000.000	Local	100.000000	-3,100,000.00	106.191746	-3,291,944.13	-191,944.13	2.71
		Base	100.000000	-3,100,000.00	106.191746	-3,291,944.13	-191,944.13	2.71
US DOLLAR Total								
		Local		-144,936.07		-217,226.99	-72,290.92	8.03
		Base		-144,936.07		-217,226.99	-72,290.92	8.03
SWAPS FIXED INCOME Total								
	0.000	Base		-144,936.07		-217,226.99	-72,290.92	8.03

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Books Open

Prepared by State Street

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
		105,570,175.240	Base	108,840,376.00		111,319,503.89	2,479,127.89	99.88
Original Face:		1,813,000.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 30, 2016

View Date: February 16, 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 LONG

US DOLLAR Exchange Rate: 1.000000

ADI0P60J1	US 2YR NOTE (CBT) MAR17 XCBT 20170331						31 Mar 2017			
3.000	600,000.000	Local	650,062.50	650,681.63	108.343750	-619.13		-806.63	187.50	
		Base	650,062.50		108.343750	-619.13		-806.63	187.50	0.00

ADI0P60L6	US LONG BOND(CBT) MAR17 XCBT 20170322						22 Mar 2017			
145.000	14,500,000.000	Local	21,845,156.25	22,006,066.55	150.656250	-160,910.30		-269,660.30	108,750.00	
		Base	21,845,156.25		150.656250	-160,910.30		-269,660.30	108,750.00	0.09

US DOLLAR Total										
148.000	15,100,000.000	Local	22,495,218.75	22,656,748.18		-161,529.43		-270,466.93	108,937.50	
		Base				-161,529.43		-270,466.93	108,937.50	0.09

FUTURES LONG Total										
148.000	15,100,000.000	Base				-161,529.43		-270,466.93	108,937.50	0.09

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 30, 2016

View Date: February 16, 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

ADI0P60K8	US 5YR NOTE (CBT) MAR17 XCBT 20170331						31 Mar 2017			
-13.000	-1,300,000.000	Local	-1,529,632.82	-1,530,067.13	117.664063	434.31		2,567.13	-2,132.82	
		Base	-1,529,632.82		117.664063	434.31		2,567.13	-2,132.82	0.00

ADI0P60T9	US 10YR NOTE (CBT) MAR17 XCBT 20170322						22 Mar 2017			
-94.000	-9,400,000.000	Local	-11,682,437.50	-11,706,998.14	124.281250	24,560.64		56,873.14	-32,312.50	
		Base	-11,682,437.50		124.281250	24,560.64		56,873.14	-32,312.50	0.03

ADI0P60V4	US ULTRA BOND CBT MAR17 XCBT 20170322						22 Mar 2017			
-7.000	-700,000.000	Local	-1,121,750.00	-1,134,906.94	160.250000	13,156.94		19,938.19	-6,781.25	
		Base	-1,121,750.00		160.250000	13,156.94		19,938.19	-6,781.25	0.01

US DOLLAR Total										
-114.000	-11,400,000.000	Local	-14,333,820.32	-14,371,972.21		38,151.89		79,378.46	-41,226.57	
		Base				38,151.89		79,378.46	-41,226.57	0.03

FUTURES SHORT Total										
-114.000	-11,400,000.000	Base				38,151.89		79,378.46	-41,226.57	0.03

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: December 30, 2016

View Date: February 16, 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									
34.000	3,700,000.000	Base			-123,377.54		-191,088.47	67,710.93	0.12



As of: December 30, 2016

View Date: February 16, 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

AUSTRALIAN DOLLAR

Exchange Rate: 1.385713

AUD	AUSTRALIAN DOLLAR								
		203,856.760	Local	1.000000	203,856.76	1.000000	203,856.76	0.00	7.37
			Base	0.758145	154,552.93	0.721650	147,113.26	-7,439.67	0.04

AUSTRALIAN DOLLAR Total

		203,856.760	Local		203,856.76		203,856.76	0.00	7.37
			Base		154,552.93		147,113.26	-7,439.67	0.04

CANADIAN DOLLAR

Exchange Rate: 1.342650

CAD	CANADIAN DOLLAR								
		130,246.330	Local	1.000000	130,246.33	1.000000	130,246.33	0.00	0.24
			Base	0.758697	98,817.45	0.744796	97,006.91	-1,810.54	0.03

CANADIAN DOLLAR Total

		130,246.330	Local		130,246.33		130,246.33	0.00	0.24
			Base		98,817.45		97,006.91	-1,810.54	0.03

EURO CURRENCY

Exchange Rate: 0.949983

INTERNATIONAL

EUR	EURO CURRENCY								
		170,221.620	Local	1.000000	170,221.62	1.000000	170,221.62	0.00	9.96
			Base	1.084929	184,678.42	1.052650	179,183.86	-5,494.56	0.05

INTERNATIONAL Total

		170,221.620	Local		170,221.62		170,221.62	0.00	9.96
			Base		184,678.42		179,183.86	-5,494.56	0.05

EURO CURRENCY Total

		170,221.620	Local		170,221.62		170,221.62	0.00	9.96
			Base		184,678.42		179,183.86	-5,494.56	0.05

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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	
INDONESIAN RUPIAH							Exchange Rate:	13,472.500000	
IDR	INDONESIAN RUPIAH								
		3,972,480.000	Local	1.000000	3,972,480.00	1.000000	3,972,480.00	0.00	0.04
			Base	0.000077	304.53	0.000074	294.86	-9.67	0.00
INDONESIAN RUPIAH Total									
		3,972,480.000	Local		3,972,480.00		3,972,480.00	0.00	0.04
			Base		304.53		294.86	-9.67	0.00
JAPANESE YEN							Exchange Rate:	116.875000	
JPY	JAPANESE YEN								
		2,124,806.000	Local	1.000000	2,124,806.00	1.000000	2,124,806.00	0.00	100.00
			Base	0.009610	20,420.35	0.008556	18,180.16	-2,240.19	0.01
JAPANESE YEN Total									
		2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00
			Base		20,420.35		18,180.16	-2,240.19	0.01
MEXICAN PESO							Exchange Rate:	20.729650	
MXN	MEXICAN PESO (NEW)								
		512,228.890	Local	1.000000	512,228.89	1.000000	512,228.89	0.00	3.89
			Base	0.048936	25,066.68	0.048240	24,709.96	-356.72	0.01
MEXICAN PESO Total									
		512,228.890	Local		512,228.89		512,228.89	0.00	3.89
			Base		25,066.68		24,709.96	-356.72	0.01
NEW ZEALAND DOLLAR							Exchange Rate:	1.439470	
NZD	NEW ZEALAND DOLLAR								
		204,605.480	Local	1.000000	204,605.48	1.000000	204,605.48	0.00	1.52
			Base	0.707895	144,839.11	0.694700	142,139.45	-2,699.66	0.04

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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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NEW ZEALAND DOLLAR Total

		204,605.480	Local	204,605.48		204,605.48	0.00	1.52
			Base	144,839.11		142,139.45	-2,699.66	0.04

POUND STERLING

Exchange Rate: 0.811425

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		306,181.640	Local	306,181.64	1.000000	306,181.64	0.00	0.85
			Base	386,268.11	1.232400	377,338.19	-8,929.92	0.11

POUND STERLING Total

		306,181.640	Local	306,181.64		306,181.64	0.00	0.85
			Base	386,268.11		377,338.19	-8,929.92	0.11

SWEDISH KRONA

Exchange Rate: 9.110600

SEK	SWEDISH KRONA	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		-3.320	Local	-3.32	1.000000	-3.32	0.00	0.66
			Base	-0.39	0.109762	-0.36	0.03	0.00

SWEDISH KRONA Total

		-3.320	Local	-3.32		-3.32	0.00	0.66
			Base	-0.39		-0.36	0.03	0.00

CASH Total

		7,624,623.400	Base	1,014,947.19		985,966.29	-28,980.90	0.29
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

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				0.2898354	31 Dec 2030		
		409,519.150	Local	409,519.15	100.000000	409,519.15	0.00	0.18
			Base	409,519.15	100.000000	409,519.15	0.00	0.12

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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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US DOLLAR Total

409,519.150	Local			409,519.15		409,519.15	0.00	0.18
	Base			409,519.15		409,519.15	0.00	0.12

CASH EQUIVALENT Total

409,519.150	Base			409,519.15		409,519.15	0.00	0.12
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EQUITY

NEW ZEALAND DOLLAR

Exchange Rate: 1.439470

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	0.694700	764.86	-51.38	0.00

NEW ZEALAND DOLLAR Total

1,101.000	Local			1,101.00		1,101.00	0.00	0.01
	Base			816.24		764.86	-51.38	0.00

SWEDISH KRONA

Exchange Rate: 9.110600

930KHU908 CCPC MERRILL COC SEK CCPC CASH COLLATERAL SEK

501.000	Local		1.000000	501.00	1.000000	501.00	0.00	99.34
	Base		0.117345	58.79	0.109762	54.99	-3.80	0.00

SWEDISH KRONA Total

501.000	Local			501.00		501.00	0.00	99.34
	Base			58.79		54.99	-3.80	0.00

US DOLLAR

Exchange Rate: 1.000000

73936Q769 POWERSHARES SENIOR LOAN PORTFO POWERSHARES SENIOR LOAN

110,410.000	Local		23.202651	2,561,804.70	23.360000	2,579,177.60	17,372.90	1.14
	Base		23.202651	2,561,804.70	23.360000	2,579,177.60	17,372.90	0.77

G0177J116 ALLERGAN PLC PREFERRED STOCK 03/18 5.5

247.000	Local		820.200729	202,589.58	762.460000	188,327.62	-14,261.96	0.08
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& 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

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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	820.200729	202,589.58	762.460000	188,327.62	-14,261.96	0.06
US DOLLAR Total		110,657.000		2,764,394.28		2,767,505.22	3,110.94	1.22
		Base		2,764,394.28		2,767,505.22	3,110.94	0.83
EQUITY Total		112,259.000		2,765,269.31		2,768,325.07	3,055.76	0.83
FIXED INCOME								
ARGENTINE PESO							Exchange Rate:	15.868000
ACI0PNR40	REPUBLIC OF ARGENTINA BONDS 03/18 22.75				22.75	05 Mar 2018		
		2,470,000.000	102.054036	2,520,734.69	101.129900	2,497,908.53	-22,826.16	100.00
			Base 6.787592	167,653.52	6.373198	157,417.98	-10,235.54	0.05
ARGENTINE PESO Total		2,470,000.000		2,520,734.69		2,497,908.53	-22,826.16	100.00
				167,653.52		157,417.98	-10,235.54	0.05
AUSTRALIAN DOLLAR							Exchange Rate:	1.385713
ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 2019		
		2,500,000.000	102.080682	2,552,017.06	102.135200	2,553,380.00	1,362.94	92.33
			Base 79.705495	1,992,637.38	73.705883	1,842,647.07	-149,990.31	0.55
AUSTRALIAN DOLLAR Total		2,500,000.000		2,552,017.06		2,553,380.00	1,362.94	92.33
				1,992,637.38		1,842,647.07	-149,990.31	0.55
BRAZILIAN REAL							Exchange Rate:	3.254700
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
		2,400,000.000	92.265880	2,214,381.11	96.302900	2,311,269.60	96,888.49	8.96
			Base 27.166296	651,991.11	29.588871	710,132.92	58,141.81	0.21

Holdings

WA GLOBAL STRATEGIC INCOME 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	
BRAZILIAN REAL Total									
		2,400,000.000	Local	2,214,381.11		2,311,269.60	96,888.49	8.96	
			Base	651,991.11		710,132.92	58,141.81	0.21	
EURO CURRENCY							Exchange Rate:	0.949983	
IRELAND									
B4TV0DI15	IRISH TSY 5.4 2025 BONDS 03/25 5.4				5.4	13 Mar 2025			
		1,100,000.000	Local	127.331461	1,400,646.07	138.693200	1,525,625.20	124,979.13	89.24
			Base	143.611862	1,579,730.48	145.995455	1,605,950.00	26,219.52	0.48
IRELAND Total									
		1,100,000.000	Local	1,400,646.07		1,525,625.20	124,979.13	89.24	
			Base	1,579,730.48		1,605,950.00	26,219.52	0.48	
EURO CURRENCY Total									
		1,100,000.000	Local	1,400,646.07		1,525,625.20	124,979.13	89.24	
			Base	1,579,730.48		1,605,950.00	26,219.52	0.48	
INDONESIAN RUPIAH							Exchange Rate:	13,472.500000	
ACI06JNF9	INDONESIA GOVERNMENT SR UNSECURED 03/34 8.375				8.375	15 Mar 2034			
		342,000,000.000	Local	108.247299	370,205,762.36	100.500000	343,710,000.00	-26,495,762.36	3.48
			Base	0.008319	28,450.27	0.007460	25,511.97	-2,938.30	0.01
B4NPD2I14	INDONESIA GOVERNMENT SR UNSECURED 09/26 8.375				8.375	15 Sep 2026			
		9,285,000,000.000	Local	111.480954	10,351,006,556.07	102.700000	9,535,695,000.00	-815,311,556.07	96.48
			Base	0.008500	789,228.99	0.007623	707,789.57	-81,439.42	0.21
INDONESIAN RUPIAH Total									
		9,627,000,000.000	Local	10,721,212,318.43		9,879,405,000.00	-841,807,318.43	99.96	
			Base	817,679.26		733,301.54	-84,377.72	0.22	
MEXICAN PESO							Exchange Rate:	20.729650	
B44NNDI15	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038			
		11,920,000.000	Local	123.859688	14,764,074.76	106.217700	12,661,149.84	-2,102,924.92	96.11

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

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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
		Base	6.561882	782,176.30	5.123950	610,774.90	-171,401.40	0.18
MEXICAN PESO Total								
	11,920,000.000	Local		14,764,074.76		12,661,149.84	-2,102,924.92	96.11
		Base		782,176.30		610,774.90	-171,401.40	0.18
NEW ZEALAND DOLLAR								
							Exchange Rate:	1.439470
ACI05QTZ4	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/20 3				3.0	15 Apr 2020		
	3,300,000.000	Local	99.210236	3,273,937.78	101.547200	3,351,057.60	77,119.82	24.92
		Base	74.651728	2,463,507.03	70.544853	2,327,980.16	-135,526.87	0.70
NEW ZEALAND DOLLAR Total								
	3,300,000.000	Local		3,273,937.78		3,351,057.60	77,119.82	24.92
		Base		2,463,507.03		2,327,980.16	-135,526.87	0.70
POUND STERLING								
							Exchange Rate:	0.811425
ACI06FBF0	VUE INTERNATIONAL BIDCO SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020		
	150,000.000	Local	103.040900	154,561.35	103.890000	155,835.00	1,273.65	0.43
		Base	158.390373	237,585.56	128.034014	192,051.02	-45,534.54	0.06
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
	140,000.000	Local	107.395929	150,354.30	109.356000	153,098.40	2,744.10	0.42
		Base	165.429850	231,601.79	134.770311	188,678.44	-42,923.35	0.06
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
	150,000.000	Local	99.801947	149,702.92	100.319800	150,479.70	776.78	0.42
		Base	152.177380	228,266.07	123.634101	185,451.15	-42,814.92	0.06
ACI09J0V6	VIRGIN MEDIA FINANCE PLC COMPANY GUAR REGS 10/24 6.375				6.375	15 Oct 2024		
	150,000.000	Local	102.847440	154,271.16	105.756000	158,634.00	4,362.84	0.44
		Base	157.804827	236,707.24	130.333672	195,500.51	-41,206.73	0.06
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
	150,000.000	Local	99.785973	149,678.96	104.736800	157,105.20	7,426.24	0.44
		Base	153.046900	229,570.35	129.077610	193,616.42	-35,953.93	0.06

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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		101.692970	203,385.94	100.005200	200,010.40	-3,375.54	0.55
		Base		155.103375	310,206.75	123.246388	246,492.78	-63,713.97	0.07
B3XR42II1	CO OP GRP HLDS COMPANY GUAR REGS 07/26 VAR					7.5	08 Jul 2026		
	140,000.000	Local		107.939836	151,115.77	118.106000	165,348.40	14,232.63	0.46
		Base		166.089743	232,525.64	145.553810	203,775.33	-28,750.31	0.06
BG6LSMII5	TELEFONICA EUROPE BV COMPANY GUAR REGS 11/49 VAR					6.75	29 Nov 2049		
	100,000.000	Local		104.274510	104,274.51	104.000000	104,000.00	-274.51	0.29
		Base		160.110340	160,110.34	128.169578	128,169.58	-31,940.76	0.04
BGQYQ3II9	GRAINGER PLC SR SECURED REGS 12/20 5					5.0	16 Dec 2020		
	150,000.000	Local		102.810260	154,215.39	109.903000	164,854.50	10,639.11	0.46
		Base		159.423247	239,134.87	135.444434	203,166.65	-35,968.22	0.06
POUND STERLING Total									
	1,330,000.000	Local			1,371,560.30		1,409,365.60	37,805.30	3.91
		Base			2,105,708.61		1,736,901.88	-368,806.73	0.52
RUSSIAN RUBLE								Exchange Rate:	61.345000
ACIO4RZR4	RUSSIA GOVT BOND OFZ BONDS 01/28 7.05					7.05	19 Jan 2028		
	56,910,000.000	Local		92.580912	52,687,796.93	91.420600	52,027,463.46	-660,333.47	100.00
		Base		1.435068	816,697.47	1.490270	848,112.54	31,415.07	0.25
RUSSIAN RUBLE Total									
	56,910,000.000	Local			52,687,796.93		52,027,463.46	-660,333.47	100.00
		Base			816,697.47		848,112.54	31,415.07	0.25
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		110.955880	277,389.70	111.390000	278,475.00	1,085.30	0.12
		Base		110.955880	277,389.70	111.390000	278,475.00	1,085.30	0.08
00287YAAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	80,000.000	Local		99.849475	79,879.58	99.048800	79,239.04	-640.54	0.03

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WA GLOBAL STRATEGIC INCOME CIF
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		Base	99.849475	79,879.58	99.048800	79,239.04	-640.54	0.02
00507UAR2	ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45				3.45	15 Mar 2022		
	50,000.000	Local	99.891420	49,945.71	101.500900	50,750.45	804.74	0.02
		Base	99.891420	49,945.71	101.500900	50,750.45	804.74	0.02
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
	80,000.000	Local	99.834350	79,867.48	98.173400	78,538.72	-1,328.76	0.03
		Base	99.834350	79,867.48	98.173400	78,538.72	-1,328.76	0.02
00772BAM3	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/21 5				5.0	01 Oct 2021		
	150,000.000	Local	101.080467	151,620.70	105.125000	157,687.50	6,066.80	0.07
		Base	101.080467	151,620.70	105.125000	157,687.50	6,066.80	0.05
00772BAP6	AERCAP IRELAND CAP/GLOBA COMPANY GUAR 07/22 4.625				4.625	01 Jul 2022		
	150,000.000	Local	93.808420	140,712.63	103.000000	154,500.00	13,787.37	0.07
		Base	93.808420	140,712.63	103.000000	154,500.00	13,787.37	0.05
01310TAR0	ALBERTSONS LLC 2016 1 TERM B 6 LOAN					22 Jun 2023		
	200,000.000	Local	100.875000	201,750.00	101.375000	202,750.00	1,000.00	0.09
		Base	100.875000	201,750.00	101.375000	202,750.00	1,000.00	0.06
013817AW1	ARCONIC INC SR UNSECURED 10/24 5.125				5.125	01 Oct 2024		
	120,000.000	Local	99.843517	119,812.22	102.500000	123,000.00	3,187.78	0.05
		Base	99.843517	119,812.22	102.500000	123,000.00	3,187.78	0.04
01609WAP7	ALIBABA GROUP HOLDING SR UNSECURED 11/21 3.125				3.125	28 Nov 2021		
	250,000.000	Local	96.981400	242,453.50	99.929600	249,824.00	7,370.50	0.11
		Base	96.981400	242,453.50	99.929600	249,824.00	7,370.50	0.07
018772AS2	ALLIANCE ONE INTL INC SECURED 07/21 9.875				9.875	15 Jul 2021		
	150,000.000	Local	88.774840	133,162.26	85.750000	128,625.00	-4,537.26	0.06
		Base	88.774840	133,162.26	85.750000	128,625.00	-4,537.26	0.04
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Jul 2046		
	0.000	Local	0.000000	31.81	0.000000	0.00	-31.81	0.00
		Base	0.000000	31.81	0.000000	0.00	-31.81	0.00
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	97.500000	158,849.09	-4,073.05	0.07

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



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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:		190,000.000	Base	100.000000	162,922.14	97.500000	158,849.09	-4,073.05	0.05
02474RAC7	AMERICAN BLDRS + CONTRACTORS TERM LOAN B					31 Oct 2023			
		200,000.000	Local	100.549425	201,098.85	100.875000	201,750.00	651.15	0.09
			Base	100.549425	201,098.85	100.875000	201,750.00	651.15	0.06
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					10 Jul 2025			
		140,000.000	Local	99.696379	139,574.93	100.645400	140,903.56	1,328.63	0.06
			Base	99.696379	139,574.93	100.645400	140,903.56	1,328.63	0.04
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					15 Jul 2044			
		400,000.000	Local	103.696123	414,784.49	93.955100	375,820.40	-38,964.09	0.17
			Base	103.696123	414,784.49	93.955100	375,820.40	-38,964.09	0.11
03280FAF8	ANCESTRY COM OPERATIONS INC FIRST LIEN					19 Oct 2023			
		40,000.000	Local	100.123725	40,049.49	100.535700	40,214.28	164.79	0.02
			Base	100.123725	40,049.49	100.535700	40,214.28	164.79	0.01
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25					15 Jan 2044			
		80,000.000	Local	87.243163	69,794.53	98.582300	78,865.84	9,071.31	0.03
			Base	87.243163	69,794.53	98.582300	78,865.84	9,071.31	0.02
03765VAF7	APOLLO SEC SVCS BORROWER FIRST LIEN					02 May 2022			
		200,000.000	Local	100.931250	201,862.50	101.025000	202,050.00	187.50	0.09
			Base	100.931250	201,862.50	101.025000	202,050.00	187.50	0.06
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 VAR					15 Oct 2039			
		250,000.000	Local	109.500000	273,750.00	109.734000	274,335.00	585.00	0.12
			Base	109.500000	273,750.00	109.734000	274,335.00	585.00	0.08
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1					25 Jan 2034			
		293,836.280	Local	84.282782	247,653.39	88.942920	261,346.57	13,693.18	0.12
Original Face:		22,150,000.000	Base	84.282782	247,653.39	88.942920	261,346.57	13,693.18	0.08
04044PAC8	ARISTOCRAT TECHNOLOGIES INC TERM LOAN B1					20 Oct 2021			
		233,644.860	Local	100.593679	235,031.96	100.950000	235,864.49	832.53	0.10
			Base	100.593679	235,031.96	100.950000	235,864.49	832.53	0.07
058498AT3	BALL CORP COMPANY GUAR 07/25 5.25					01 Jul 2025			
		30,000.000	Local	104.955433	31,486.63	104.500000	31,350.00	-136.63	0.01

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WESTERN ASSET MANAGEMENT COMPANY

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		Base	104.955433	31,486.63	104.500000	31,350.00	-136.63	0.01
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR				6.5	29 Oct 2049		
	600,000.000	Local	104.613112	627,678.67	104.500000	627,000.00	-678.67	0.28
		Base	104.613112	627,678.67	104.500000	627,000.00	-678.67	0.19
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
	20,000.000	Local	109.630050	21,926.01	109.509300	21,901.86	-24.15	0.01
		Base	109.630050	21,926.01	109.509300	21,901.86	-24.15	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
	90,000.000	Local	101.355778	91,220.20	101.870400	91,683.36	463.16	0.04
		Base	101.355778	91,220.20	101.870400	91,683.36	463.16	0.03
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025		
	100,000.000	Local	99.285300	99,285.30	100.125600	100,125.60	840.30	0.04
		Base	99.285300	99,285.30	100.125600	100,125.60	840.30	0.03
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875	01 Aug 2025		
	70,000.000	Local	99.840671	69,888.47	101.683100	71,178.17	1,289.70	0.03
		Base	99.840671	69,888.47	101.683100	71,178.17	1,289.70	0.02
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1				4.1	01 May 2023		
	167,000.000	Local	90.265551	150,743.47	102.584100	171,315.45	20,571.98	0.08
		Base	90.265551	150,743.47	102.584100	171,315.45	20,571.98	0.05
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				1.39611	25 Dec 2034		
	566,212.750	Local	94.791689	536,722.63	93.290880	528,224.86	-8,497.77	0.23
Original Face:	10,280,000.000	Base	94.791689	536,722.63	93.290880	528,224.86	-8,497.77	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044		
	79,000.000	Local	109.521203	86,521.75	104.117300	82,252.67	-4,269.08	0.04
		Base	109.521203	86,521.75	104.117300	82,252.67	-4,269.08	0.02
085789AE5	BERRY PETROLEUM CO LLC SR UNSECURED 11/20 6.75				6.75	01 Nov 2020		
	200,000.000	Local	21.880365	43,760.73	63.750000	127,500.00	83,739.27	0.06
		Base	21.880365	43,760.73	63.750000	127,500.00	83,739.27	0.04
08579JAN2	BERRY PLASTICS GROUP INC TERM LOAN H					01 Oct 2022		
	200,000.000	Local	100.700000	201,400.00	100.825000	201,650.00	250.00	0.09

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		Base	100.700000	201,400.00	100.825000	201,650.00	250.00	0.06
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875				8.875	15 Feb 2021		
	250,000.000	Local	81.856472	204,641.18	75.000000	187,500.00	-17,141.18	0.08
		Base	81.856472	204,641.18	75.000000	187,500.00	-17,141.18	0.06
105756BX7	FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6				6.0	07 Apr 2026		
	350,000.000	Local	102.004543	357,015.90	103.500000	362,250.00	5,234.10	0.16
		Base	102.004543	357,015.90	103.500000	362,250.00	5,234.10	0.11
11070TAB4	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2				2.0	23 Oct 2022		
	250,000.000	Local	99.218884	248,047.21	97.861800	244,654.50	-3,392.71	0.11
		Base	99.218884	248,047.21	97.861800	244,654.50	-3,392.71	0.07
12505BAC4	CBRE SERVICES INC COMPANY GUAR 03/25 5.25				5.25	15 Mar 2025		
	220,000.000	Local	107.580332	236,676.73	103.116000	226,855.20	-9,821.53	0.10
		Base	107.580332	236,676.73	103.116000	226,855.20	-9,821.53	0.07
12506KAB5	CBS RADIO INC TERM LOAN B					17 Oct 2023		
	72,452.830	Local	100.371759	72,722.18	100.968800	73,154.75	432.57	0.03
		Base	100.371759	72,722.18	100.968800	73,154.75	432.57	0.02
12515ABJ8	CD COMMERCIAL MORTGAGE TRUST CD 2016 CD2 C				4.031	10 Nov 2049		
	430,000.000	Local	99.188188	426,509.21	99.116390	426,200.48	-308.73	0.19
Original Face:	430,000.000	Base	99.188188	426,509.21	99.116390	426,200.48	-308.73	0.13
12637UBC2	CSAIL COMMERCIAL MORTGAGE TRUS CSAIL 2016 C7 C				4.394	15 Nov 2049		
	425,000.000	Local	92.910021	394,867.59	90.659720	385,303.81	-9,563.78	0.17
Original Face:	425,000.000	Base	92.910021	394,867.59	90.659720	385,303.81	-9,563.78	0.12
126458AB4	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/21 5.875				5.875	01 Jun 2021		
	300,000.000	Local	101.408963	304,226.89	101.750000	305,250.00	1,023.11	0.13
		Base	101.408963	304,226.89	101.750000	305,250.00	1,023.11	0.09
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
	90,000.000	Local	102.151967	91,936.77	111.444700	100,300.23	8,363.46	0.04
		Base	102.151967	91,936.77	111.444700	100,300.23	8,363.46	0.03
126682AA1	COUNTRYWIDE HOME EQUITY LOAN T CWHEL 2007 A A				0.82389	15 Apr 2037		
	266,104.780	Local	87.991497	234,149.58	87.664220	233,278.68	-870.90	0.10

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Original Face:		2,630,000.000	Base	87.991497	234,149.58	87.664220	233,278.68	-870.90	0.07
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W				5.189153	25 Apr 2047			
		239,948.120	Local	100.580763	241,341.65	98.715790	236,866.68	-4,474.97	0.10
Original Face:		280,000.000	Base	100.580763	241,341.65	98.715790	236,866.68	-4,474.97	0.07
12670UAB3	CWGS GROUP LLC TERM LOAN					08 Nov 2023			
		100,000.000	Local	99.505480	99,505.48	100.718800	100,718.80	1,213.32	0.04
			Base	99.505480	99,505.48	100.718800	100,718.80	1,213.32	0.03
144577AH6	CARRIZO OIL + GAS INC COMPANY GUAR 04/23 6.25				6.25	15 Apr 2023			
		110,000.000	Local	100.000000	110,000.00	102.500000	112,750.00	2,750.00	0.05
			Base	100.000000	110,000.00	102.500000	112,750.00	2,750.00	0.03
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625	15 May 2044			
		500,000.000	Local	109.410442	547,052.21	97.911900	489,559.50	-57,492.71	0.22
			Base	109.410442	547,052.21	97.911900	489,559.50	-57,492.71	0.15
15135BAD3	CENTENE CORP SR UNSECURED 05/22 4.75				4.75	15 May 2022			
		210,000.000	Local	101.572205	213,301.63	101.000000	212,100.00	-1,201.63	0.09
			Base	101.572205	213,301.63	101.000000	212,100.00	-1,201.63	0.06
15135BAJ0	CENTENE CORP SR UNSECURED 01/25 4.75				4.75	15 Jan 2025			
		250,000.000	Local	96.043252	240,108.13	97.625000	244,062.50	3,954.37	0.11
			Base	96.043252	240,108.13	97.625000	244,062.50	3,954.37	0.07
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8				5.8	15 Mar 2022			
		250,000.000	Local	103.625408	259,063.52	102.213000	255,532.50	-3,531.02	0.11
			Base	103.625408	259,063.52	102.213000	255,532.50	-3,531.02	0.08
16117LBG3	CHARTER COMMUNICATIONS OPE TRANCHE I					24 Jan 2023			
		79,798.990	Local	100.750009	80,397.49	100.388900	80,109.33	-288.16	0.04
			Base	100.750009	80,397.49	100.388900	80,109.33	-288.16	0.02
165167CF2	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/20 6.625				6.625	15 Aug 2020			
		40,000.000	Local	75.738675	30,295.47	101.000000	40,400.00	10,104.53	0.02
			Base	75.738675	30,295.47	101.000000	40,400.00	10,104.53	0.01
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021			
		200,000.000	Local	88.766690	177,533.38	97.500000	195,000.00	17,466.62	0.09

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		Base	88.766690	177,533.38	97.500000	195,000.00	17,466.62	0.06
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039		
	101,000.000	Local	144.120386	145,561.59	148.593400	150,079.33	4,517.74	0.07
		Base	144.120386	145,561.59	148.593400	150,079.33	4,517.74	0.04
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049		
	600,000.000	Local	101.219162	607,314.97	99.150000	594,900.00	-12,414.97	0.26
		Base	101.219162	607,314.97	99.150000	594,900.00	-12,414.97	0.18
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.3	06 May 2044		
	347,000.000	Local	113.035392	392,232.81	107.717500	373,779.73	-18,453.08	0.16
		Base	113.035392	392,232.81	107.717500	373,779.73	-18,453.08	0.11
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
	160,000.000	Local	99.984613	159,975.38	98.770000	158,032.00	-1,943.38	0.07
		Base	99.984613	159,975.38	98.770000	158,032.00	-1,943.38	0.05
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4				4.4	10 Jun 2025		
	110,000.000	Local	99.734600	109,708.06	102.305000	112,535.50	2,827.44	0.05
		Base	99.734600	109,708.06	102.305000	112,535.50	2,827.44	0.03
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.65	30 Jul 2045		
	105,000.000	Local	99.890819	104,885.36	105.404800	110,675.04	5,789.68	0.05
		Base	99.890819	104,885.36	105.404800	110,675.04	5,789.68	0.03
20341UAC3	COMMUNICATIONS SALES + LEASING TERM LOAN B					24 Oct 2022		
	199,500.000	Local	100.622120	200,741.13	101.076000	201,646.62	905.49	0.09
		Base	100.622120	200,741.13	101.076000	201,646.62	905.49	0.06
21036PAN8	CONSTELLATION BRANDS INC COMPANY GUAR 11/24 4.75				4.75	15 Nov 2024		
	320,000.000	Local	104.936975	335,798.32	106.150000	339,680.00	3,881.68	0.15
		Base	104.936975	335,798.32	106.150000	339,680.00	3,881.68	0.10
21684AAC0	COOPERATIEVE RABOBANK UA BANK GUARANT 08/25 4.375				4.375	04 Aug 2025		
	250,000.000	Local	99.865624	249,664.06	102.612800	256,532.00	6,867.94	0.11
		Base	99.865624	249,664.06	102.612800	256,532.00	6,867.94	0.08
22025YAM2	CORECIVIC INC COMPANY GUAR 04/20 4.125				4.125	01 Apr 2020		
	30,000.000	Local	94.622433	28,386.73	99.750000	29,925.00	1,538.27	0.01

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		Base	94.622433	28,386.73	99.750000	29,925.00	1,538.27	0.01
22025YAP5	CORECIVIC INC COMPANY GUAR 05/23 4.625				4.625	01 May 2023		
	60,000.000	Local	97.048300	58,228.98	98.500000	59,100.00	871.02	0.03
		Base	97.048300	58,228.98	98.500000	59,100.00	871.02	0.02
22025YAQ3	CORECIVIC INC COMPANY GUAR 10/22 5				5.0	15 Oct 2022		
	120,000.000	Local	95.007392	114,008.87	99.750000	119,700.00	5,691.13	0.05
		Base	95.007392	114,008.87	99.750000	119,700.00	5,691.13	0.04
226373AH1	CRESTWOOD MIDSTREAM PART COMPANY GUAR 03/22 6.125				6.125	01 Mar 2022		
	350,000.000	Local	96.243426	336,851.99	102.500000	358,750.00	21,898.01	0.16
		Base	96.243426	336,851.99	102.500000	358,750.00	21,898.01	0.11
23918KAR9	DAVITA INC COMPANY GUAR 05/25 5				5.0	01 May 2025		
	420,000.000	Local	98.288012	412,809.65	98.375000	413,175.00	365.35	0.18
		Base	98.288012	412,809.65	98.375000	413,175.00	365.35	0.12
23918YAC2	DAVITA HEALTHCARE PARTNERS INC TERM LOAN B					24 Jun 2021		
	79,795.400	Local	100.246368	79,991.99	100.791700	80,427.14	435.15	0.04
		Base	100.246368	79,991.99	100.791700	80,427.14	435.15	0.02
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041		
	10,000.000	Local	101.248700	10,124.87	102.999600	10,299.96	175.09	0.00
		Base	101.248700	10,124.87	102.999600	10,299.96	175.09	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		
	180,000.000	Local	99.061933	178,311.48	98.233500	176,820.30	-1,491.18	0.08
		Base	99.061933	178,311.48	98.233500	176,820.30	-1,491.18	0.05
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875				5.875	15 Jul 2022		
	200,000.000	Local	102.132775	204,265.55	105.250000	210,500.00	6,234.45	0.09
		Base	102.132775	204,265.55	105.250000	210,500.00	6,234.45	0.06
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024		
	150,000.000	Local	100.214060	150,321.09	102.900000	154,350.00	4,028.91	0.07
		Base	100.214060	150,321.09	102.900000	154,350.00	4,028.91	0.05
256746AB4	DOLLAR TREE INC COMPANY GUAR 03/23 5.75				5.75	01 Mar 2023		
	250,000.000	Local	103.719388	259,298.47	105.882000	264,705.00	5,406.53	0.12

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		Base	103.719388	259,298.47	105.882000	264,705.00	5,406.53	0.08
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375				6.375	15 Jun 2023		
	250,000.000	Local	79.075968	197,689.92	79.000000	197,500.00	-189.92	0.09
		Base	79.075968	197,689.92	79.000000	197,500.00	-189.92	0.06
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625				4.625	15 Feb 2021		
	250,000.000	Local	93.435016	233,587.54	103.750000	259,375.00	25,787.46	0.11
		Base	93.435016	233,587.54	103.750000	259,375.00	25,787.46	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	105.754464	0.01	-0.06	0.00
		Base	700.000000	0.07	105.754464	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	105.924874	0.01	0.01	0.00
		Base	0.000000	0.00	105.924874	0.01	0.01	0.00
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5				3.5	01 Mar 2045		
	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
3136AARL1	FANNIE MAE FNR 2012 134 SK				5.39389	25 Dec 2042		
	734,692.000	Local	13.969710	102,634.34	20.497310	150,592.10	47,957.76	0.07
Original Face:	1,200,000.000	Base	13.969710	102,634.34	20.497310	150,592.10	47,957.76	0.04
3136AFRB2	FANNIE MAE FNR 2013 73 IB				3.5	25 Jul 2028		
	536,538.940	Local	9.086606	48,753.18	10.421960	55,917.87	7,164.69	0.02
Original Face:	1,100,000.000	Base	9.086606	48,753.18	10.421960	55,917.87	7,164.69	0.02
3137B1J94	FREDDIE MAC FHR 4194 BI				3.5	15 Apr 2043		
	372,910.250	Local	12.172870	45,393.88	14.642620	54,603.83	9,209.95	0.02
Original Face:	600,000.000	Base	12.172870	45,393.88	14.642620	54,603.83	9,209.95	0.02
3137BF4Y4	FREDDIE MAC FHR 4415 IO				2.109535	15 Apr 2041		
	127,869.840	Local	6.280981	8,031.48	5.994350	7,664.97	-366.51	0.00
Original Face:	200,000.000	Base	6.280981	8,031.48	5.994350	7,664.97	-366.51	0.00
3137G0DF3	FREDDIE MAC STACR STACR 2014 HQ3 M3				5.50611	25 Oct 2024		
	600,000.000	Local	102.497048	614,982.29	108.531500	651,189.00	36,206.71	0.29

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Original Face:	600,000.000	Base		102.497048	614,982.29	108.531500	651,189.00	36,206.71	0.19
3137G0FT1	FREDDIE MAC STACR STACR 2015 DNA2 M2					3.35611	25 Dec 2027		
	723,319.630	Local		101.288251	732,637.80	101.912560	737,153.55	4,515.75	0.32
Original Face:	800,000.000	Base		101.288251	732,637.80	101.912560	737,153.55	4,515.75	0.22
3137G0FZ7	FREDDIE MAC STACR STACR 2015 DNA2 B					8.30611	25 Dec 2027		
	329,801.670	Local		100.000000	329,801.67	105.429500	347,708.25	17,906.58	0.15
Original Face:	330,000.000	Base		100.000000	329,801.67	105.429500	347,708.25	17,906.58	0.10
3137G0GT0	FREDDIE MAC STACR STACR 2015 DNA3 M2					3.60611	25 Apr 2028		
	570,000.000	Local		102.677000	585,258.90	102.885930	586,449.80	1,190.90	0.26
Original Face:	570,000.000	Base		102.677000	585,258.90	102.885930	586,449.80	1,190.90	0.18
3137G0JU4	FREDDIE MAC STACR STACR 2016 DNA2 M3					5.40611	25 Oct 2028		
	570,000.000	Local		103.197249	588,224.32	106.596880	607,602.22	19,377.90	0.27
Original Face:	570,000.000	Base		103.197249	588,224.32	106.596880	607,602.22	19,377.90	0.18
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR					3.5	01 Jan 2044		
	0.000	Local		0.000000	23.01	0.000000	0.00	-23.01	0.00
		Base		0.000000	23.01	0.000000	0.00	-23.01	0.00
3138EP3B8	FNMA POOL AL7093 FN 05/45 FIXED VAR					4.0	01 May 2045		
	0.000	Local		0.000000	114.60	0.000000	0.00	-114.60	0.00
		Base		0.000000	114.60	0.000000	0.00	-114.60	0.00
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	957,807.850	Local		107.176658	1,026,546.44	105.819936	1,013,551.65	-12,994.79	0.45
Original Face:	1,200,000.000	Base		107.176658	1,026,546.44	105.819936	1,013,551.65	-12,994.79	0.30
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
	0.000	Local		0.000000	88.51	0.000000	0.00	-88.51	0.00
		Base		0.000000	88.51	0.000000	0.00	-88.51	0.00
3138WGA61	FNMA POOL AS6328 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	601,918.650	Local		104.661447	629,976.77	102.569955	617,387.69	-12,589.08	0.27
Original Face:	700,000.000	Base		104.661447	629,976.77	102.569955	617,387.69	-12,589.08	0.18
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	93,216.090	Local		103.360879	96,348.97	102.792446	95,819.10	-529.87	0.04

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Original Face:	100,000.000	Base		103.360879	96,348.97	102.792446	95,819.10	-529.87	0.03
3138WGHT4	FNMA POOL AS6541 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
	0.000	Local		0.000000	4.40	0.000000	0.00	-4.40	0.00
		Base		0.000000	4.40	0.000000	0.00	-4.40	0.00
3138WGJG0	FNMA POOL AS6562 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
	92,231.650	Local		102.766914	94,783.62	102.793222	94,807.88	24.26	0.04
Original Face:	100,000.000	Base		102.766914	94,783.62	102.793222	94,807.88	24.26	0.03
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.64922	25 Oct 2035		
	146,916.200	Local		3.921365	5,761.12	4.646990	6,827.18	1,066.06	0.00
Original Face:	1,400,000.000	Base		3.921365	5,761.12	4.646990	6,827.18	1,066.06	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.84472	25 Apr 2036		
	105,773.340	Local		7.940356	8,398.78	6.814890	7,208.34	-1,190.44	0.00
Original Face:	2,700,000.000	Base		7.939609	8,397.99	6.814890	7,208.34	-1,189.65	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.38578	25 Jul 2036		
	125,677.300	Local		3.967001	4,985.62	8.303940	10,436.17	5,450.55	0.00
Original Face:	1,400,000.000	Base		3.967001	4,985.62	8.303940	10,436.17	5,450.55	0.00
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.39034	25 Dec 2036		
	149,897.790	Local		3.962020	5,938.98	7.842180	11,755.25	5,816.27	0.01
Original Face:	1,700,000.000	Base		3.962020	5,938.98	7.842180	11,755.25	5,816.27	0.00
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.86347	25 Dec 2036		
	138,374.320	Local		2.363444	3,270.40	5.112690	7,074.65	3,804.25	0.00
Original Face:	1,600,000.000	Base		2.363444	3,270.40	5.112690	7,074.65	3,804.25	0.00
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038		
	48,420.000	Local		0.781289	378.30	1.113720	539.26	160.96	0.00
Original Face:	425,601.240	Base		0.781289	378.30	1.113720	539.26	160.96	0.00
32027NLA7	FIRST FRANKLIN MTG LOAN ASSET FFML 2004 FF7 M1					1.62611	25 Sep 2034		
	322,261.340	Local		96.556885	311,165.51	95.548650	307,916.36	-3,249.15	0.14
Original Face:	420,000.000	Base		96.556885	311,165.51	95.548650	307,916.36	-3,249.15	0.09
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	500,000.000	Local		125.654128	628,270.64	128.889800	644,449.00	16,178.36	0.28

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		Base	125.654128	628,270.64	128.889800	644,449.00	16,178.36	0.19
35671DAU9	FREEPORT MCMORAN INC COMPANY GUAR 03/22 3.55				3.55	01 Mar 2022		
	300,000.000	Local	87.662597	262,987.79	93.000000	279,000.00	16,012.21	0.12
		Base	87.662597	262,987.79	93.000000	279,000.00	16,012.21	0.08
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				1.79611	25 Aug 2033		
	528,964.290	Local	95.785891	506,673.16	95.008830	502,562.78	-4,110.38	0.22
Original Face:	3,970,000.000	Base	95.785891	506,673.16	95.008830	502,562.78	-4,110.38	0.15
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3				5.3	11 Feb 2021		
	50,000.000	Local	110.974100	55,487.05	110.905800	55,452.90	-34.15	0.02
		Base	110.974100	55,487.05	110.905800	55,452.90	-34.15	0.02
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043		
	500,000.000	Local	122.038950	610,194.75	110.547900	552,739.50	-57,455.25	0.24
		Base	122.038950	610,194.75	110.547900	552,739.50	-57,455.25	0.17
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375				4.375	25 Sep 2021		
	60,000.000	Local	103.254017	61,952.41	103.731400	62,238.84	286.43	0.03
		Base	103.254017	61,952.41	103.731400	62,238.84	286.43	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	101.750000	91,575.00	1,575.00	0.04
		Base	100.000000	90,000.00	101.750000	91,575.00	1,575.00	0.03
37185LAH5	GENESIS ENERGY LP/GENESI COMPANY GUAR 08/22 6.75				6.75	01 Aug 2022		
	50,000.000	Local	98.859100	49,429.55	103.900000	51,950.00	2,520.45	0.02
		Base	98.859100	49,429.55	103.900000	51,950.00	2,520.45	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
	650,000.000	Local	129.351158	840,782.53	123.484700	802,650.55	-38,131.98	0.35
		Base	129.351158	840,782.53	123.484700	802,650.55	-38,131.98	0.24
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5				3.5	16 Nov 2026		
	80,000.000	Local	99.743775	79,795.02	97.698500	78,158.80	-1,636.22	0.03
		Base	99.743775	79,795.02	97.698500	78,158.80	-1,636.22	0.02
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
	30,000.000	Local	99.784767	29,935.43	105.166000	31,549.80	1,614.37	0.01

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		Base	99.784767	29,935.43	105.166000	31,549.80	1,614.37	0.01	
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				5.89272	16 Apr 2042			
		146,817.880	Local	18.833074	27,650.32	23.232050	34,108.80	6,458.48	0.02
Original Face:		300,000.000	Base	18.833074	27,650.32	23.232050	34,108.80	6,458.48	0.01
38378D3F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SD				5.34272	16 Mar 2042			
		704,330.750	Local	12.204341	85,958.93	20.631250	145,312.24	59,353.31	0.06
Original Face:		1,400,000.000	Base	12.204341	85,958.93	20.631250	145,312.24	59,353.31	0.04
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				1.53183	20 Nov 2042			
		114,240.990	Local	0.437654	499.98	4.647970	5,309.89	4,809.91	0.00
Original Face:		300,000.000	Base	0.437654	499.98	4.647970	5,309.89	4,809.91	0.00
38379JA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 36 MI				5.5	20 Mar 2045			
		259,991.420	Local	13.669063	35,538.39	21.726990	56,488.31	20,949.92	0.02
Original Face:		400,000.000	Base	13.669063	35,538.39	21.726990	56,488.31	20,949.92	0.02
404030AE8	H+E EQUIPMENT SERVICES COMPANY GUAR 09/22 7				7.0	01 Sep 2022			
		50,000.000	Local	90.127160	45,063.58	105.250000	52,625.00	7,561.42	0.02
			Base	90.127160	45,063.58	105.250000	52,625.00	7,561.42	0.02
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375	01 Feb 2025			
		190,000.000	Local	101.977474	193,757.20	100.250000	190,475.00	-3,282.20	0.08
			Base	101.977474	193,757.20	100.250000	190,475.00	-3,282.20	0.06
404119BT5	HCA INC SR SECURED 06/26 5.25				5.25	15 Jun 2026			
		60,000.000	Local	101.909267	61,145.56	103.375000	62,025.00	879.44	0.03
			Base	101.909267	61,145.56	103.375000	62,025.00	879.44	0.02
404121AF2	HCA INC SR SECURED 05/23 4.75				4.75	01 May 2023			
		110,000.000	Local	102.224209	112,446.63	102.375000	112,612.50	165.87	0.05
			Base	102.224209	112,446.63	102.375000	112,612.50	165.87	0.03
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049			
		500,000.000	Local	102.829004	514,145.02	98.375000	491,875.00	-22,270.02	0.22
			Base	102.829004	514,145.02	98.375000	491,875.00	-22,270.02	0.15
43289DAE3	HILTON WORLDWIDE FIN LLC TERM LOAN					25 Oct 2023			
		79,799.500	Local	100.625004	80,298.25	101.017900	80,611.78	313.53	0.04

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		Base	100.625004	80,298.25	101.017900	80,611.78	313.53	0.02	
437690AZ3	HOMESTAR MORTGAGE ACCEPTANCE C HMAC 2004 3 M2				2.05611	25 Jul 2034			
		403,474.530	Local	93.852554	378,671.15	92.958490	375,063.83	-3,607.32	0.17
Original Face:		590,000.000	Base	93.852554	378,671.15	92.958490	375,063.83	-3,607.32	0.11
445545AJ5	HUNGARY SR UNSECURED 11/23 5.75				5.75	22 Nov 2023			
		710,000.000	Local	109.943393	780,598.09	110.875000	787,212.50	6,614.41	0.35
			Base	109.943393	780,598.09	110.875000	787,212.50	6,614.41	0.24
45072PAD4	IASIS HEALTHCARE/CAP CRP COMPANY GUAR 05/19 8.375				8.375	15 May 2019			
		180,000.000	Local	93.370328	168,066.59	87.000000	156,600.00	-11,466.59	0.07
			Base	93.370328	168,066.59	87.000000	156,600.00	-11,466.59	0.05
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8				4.8	22 May 2019			
		200,000.000	Local	104.397380	208,794.76	105.149700	210,299.40	1,504.64	0.09
			Base	104.397380	208,794.76	105.149700	210,299.40	1,504.64	0.06
452526AA4	IMMUCOR INC COMPANY GUAR 08/19 11.125				11.125	15 Aug 2019			
		270,000.000	Local	87.483941	236,206.64	94.000000	253,800.00	17,593.36	0.11
			Base	87.483941	236,206.64	94.000000	253,800.00	17,593.36	0.08
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625				8.625	15 Jan 2022			
		500,000.000	Local	120.069198	600,345.99	120.125000	600,625.00	279.01	0.26
			Base	120.069198	600,345.99	120.125000	600,625.00	279.01	0.18
46284PAQ7	IRON MOUNTAIN INC COMPANY GUAR 08/23 6				6.0	15 Aug 2023			
		30,000.000	Local	105.042600	31,512.78	106.250000	31,875.00	362.22	0.01
			Base	105.042600	31,512.78	106.250000	31,875.00	362.22	0.01
46556MAK8	ITAU UNIBANCO HLDG SA/KY SR UNSECURED REGS 05/18 2.85				2.85	26 May 2018			
		250,000.000	Local	98.028740	245,071.85	100.250000	250,625.00	5,553.15	0.11
			Base	98.028740	245,071.85	100.250000	250,625.00	5,553.15	0.07
46590RAL3	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP3 C				3.483004	15 Aug 2049			
		400,000.000	Local	97.234090	388,936.36	90.807970	363,231.88	-25,704.48	0.16
Original Face:		400,000.000	Base	97.234090	388,936.36	90.807970	363,231.88	-25,704.48	0.11
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045			
		90,000.000	Local	99.737500	89,763.75	106.630900	95,967.81	6,204.06	0.04

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		Base	99.737500	89,763.75	106.630900	95,967.81	6,204.06	0.03
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625				3.625	01 Dec 2027		
	150,000.000	Local	99.828627	149,742.94	97.018600	145,527.90	-4,215.04	0.06
		Base	99.828627	149,742.94	97.018600	145,527.90	-4,215.04	0.04
46639YAW7	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013 LC11 C				3.9582	15 Apr 2046		
	410,000.000	Local	99.879400	409,505.54	98.538040	404,005.96	-5,499.58	0.18
Original Face:	410,000.000	Base	99.879400	409,505.54	98.538040	404,005.96	-5,499.58	0.12
46645UAZ0	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2016 JP4 C				3.461945	15 Dec 2049		
	400,000.000	Local	89.705953	358,823.81	89.171040	356,684.16	-2,139.65	0.16
Original Face:	400,000.000	Base	89.705953	358,823.81	89.171040	356,684.16	-2,139.65	0.11
47009YAF4	JAGUAR HOLDING COMPANY II 2015 TERM LOAN B					18 Aug 2022		
	199,493.670	Local	100.266555	200,025.43	100.895800	201,280.73	1,255.30	0.09
		Base	100.266555	200,025.43	100.895800	201,280.73	1,255.30	0.06
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75				6.75	28 Apr 2028		
	200,000.000	Local	102.555735	205,111.47	109.500000	219,000.00	13,888.53	0.10
Original Face:	200,000.000	Base	102.555735	205,111.47	109.500000	219,000.00	13,888.53	0.07
478375AN8	JOHNSON CONTROLS INTL PL SR UNSECURED 07/64 VAR				4.95	02 Jul 2064		
	300,000.000	Local	95.227200	285,681.60	93.256000	279,768.00	-5,913.60	0.12
		Base	95.227200	285,681.60	93.256000	279,768.00	-5,913.60	0.08
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625				5.625	15 Oct 2023		
	80,000.000	Local	106.022263	84,817.81	107.750000	86,200.00	1,382.19	0.04
		Base	106.022263	84,817.81	107.750000	86,200.00	1,382.19	0.03
502079AB2	LMI AEROSPACE INC SECURED 07/19 7.375				7.375	15 Jul 2019		
	200,000.000	Local	99.722570	199,445.14	99.750000	199,500.00	54.86	0.09
		Base	99.722570	199,445.14	99.750000	199,500.00	54.86	0.06
51508PAE4	LANDRYS INC FIRST LIEN					04 Oct 2023		
	108,894.000	Local	100.694896	109,650.70	100.950000	109,928.49	277.79	0.05
		Base	100.694896	109,650.70	100.950000	109,928.49	277.79	0.03
52706YAH6	LESLIES POOLMART INC TERM LOAN					16 Aug 2023		
	79,800.000	Local	100.750000	80,398.50	100.791700	80,431.78	33.28	0.04

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		Base	100.750000	80,398.50	100.791700	80,431.78	33.28	0.02
52729KAM8	LEVEL 3 FINANCING INC. 2015 TERM LOAN B					31 May 2022		
	200,000.000	Local	100.957450	201,914.90	100.812500	201,625.00	-289.90	0.09
		Base	100.957450	201,914.90	100.812500	201,625.00	-289.90	0.06
532716AU1	L BRANDS INC COMPANY GUAR 02/22 5.625				5.625	15 Feb 2022		
	320,000.000	Local	106.063709	339,403.87	106.750000	341,600.00	2,196.13	0.15
		Base	106.063709	339,403.87	106.750000	341,600.00	2,196.13	0.10
539439AG4	LLOYDS BANKING GROUP PLC JR SUBORDINA 04/49 VAR				7.5	30 Apr 2049		
	200,000.000	Local	103.060280	206,120.56	103.000000	206,000.00	-120.56	0.09
		Base	103.060280	206,120.56	103.000000	206,000.00	-120.56	0.06
53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65				4.65	24 Mar 2026		
	400,000.000	Local	102.207600	408,830.40	101.289200	405,156.80	-3,673.60	0.18
		Base	102.207600	408,830.40	101.289200	405,156.80	-3,673.60	0.12
552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625				6.625	15 Dec 2021		
	240,000.000	Local	105.511354	253,227.25	111.750000	268,200.00	14,972.75	0.12
		Base	105.511354	253,227.25	111.750000	268,200.00	14,972.75	0.08
55303KAC7	MGM GROWTH PPTYS OPER PARTNER TERM LOAN B					25 Apr 2023		
	79,798.990	Local	100.123122	79,897.24	100.718800	80,372.59	475.35	0.04
		Base	100.123122	79,897.24	100.718800	80,372.59	475.35	0.02
55328HAE1	MPH ACQUISITION HLDGS LLC 2016 TERM LOAN B					07 Jun 2023		
	193,975.900	Local	101.125001	196,158.13	101.678600	197,231.98	1,073.85	0.09
		Base	101.125001	196,158.13	101.678600	197,231.98	1,073.85	0.06
55342UAG9	MPT OPER PARTNERSP/FINL COMPANY GUAR 08/26 5.25				5.25	01 Aug 2026		
	186,000.000	Local	94.999446	176,698.97	98.000000	182,280.00	5,581.03	0.08
		Base	94.999446	176,698.97	98.000000	182,280.00	5,581.03	0.05
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875	01 Dec 2024		
	260,000.000	Local	101.533138	263,986.16	102.969400	267,720.44	3,734.28	0.12
		Base	101.533138	263,986.16	102.969400	267,720.44	3,734.28	0.08
59001AAQ5	MERITAGE HOMES CORP COMPANY GUAR 04/22 7				7.0	01 Apr 2022		
	260,000.000	Local	106.628588	277,234.33	108.250000	281,450.00	4,215.67	0.12

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		Base	106.628588	277,234.33	108.250000	281,450.00	4,215.67	0.08	
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5				0.97422	25 Aug 2036			
		880,000.000	Local	93.803618	825,471.84	93.738740	824,900.91	-570.93	0.36
Original Face:		880,000.000	Base	93.803618	825,471.84	93.738740	824,900.91	-570.93	0.25
61690YBZ4	MORGAN STANLEY CAPITAL I TRUST MSC 2016 BNK2 C				3.912	15 Nov 2049			
		410,000.000	Local	100.621510	412,548.19	97.268800	398,802.08	-13,746.11	0.18
Original Face:		410,000.000	Base	100.621510	412,548.19	97.268800	398,802.08	-13,746.11	0.12
61691EBF1	MORGAN STANLEY CAPITAL I TRUST MSC 2016 UB12 C				4.151	15 Dec 2049			
		410,000.000	Local	95.659434	392,203.68	94.382300	386,967.43	-5,236.25	0.17
Original Face:		410,000.000	Base	95.659434	392,203.68	94.382300	386,967.43	-5,236.25	0.12
61691GAX8	MORGAN STANLEY BAML TRUST MSBAM 2016 C32 C				4.296	15 Dec 2049			
		410,000.000	Local	97.043202	397,877.13	96.569600	395,935.36	-1,941.77	0.17
Original Face:		410,000.000	Base	97.043202	397,877.13	96.569600	395,935.36	-1,941.77	0.12
63543WAC5	NATIONAL COLLEGIATE STUDENT LO NCSLT 2006 4 A3				1.01611	26 Feb 2029			
		97,070.980	Local	96.124836	93,309.32	96.988390	94,147.58	838.26	0.04
Original Face:		100,000.000	Base	96.124836	93,309.32	96.988390	94,147.58	838.26	0.03
64352VMX6	NEW CENTURY HOME EQUITY LOAN T NCHET 2005 4 M4				1.38611	25 Sep 2035			
		750,000.000	Local	67.166703	503,750.27	70.189770	526,423.28	22,673.01	0.23
Original Face:		750,000.000	Base	67.166703	503,750.27	70.189770	526,423.28	22,673.01	0.16
654677AB9	NISKA GAS STORAGE CAN/FI COMPANY GUAR 04/19 6.5				6.5	01 Apr 2019			
		130,000.000	Local	99.546346	129,410.25	100.500000	130,650.00	1,239.75	0.06
			Base	99.546346	129,410.25	100.500000	130,650.00	1,239.75	0.04
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875				6.875	15 Mar 2022			
		160,000.000	Local	94.403494	151,045.59	102.500000	164,000.00	12,954.41	0.07
			Base	94.403494	151,045.59	102.500000	164,000.00	12,954.41	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045			
		30,000.000	Local	99.236067	29,770.82	104.050700	31,215.21	1,444.39	0.01
			Base	99.236067	29,770.82	104.050700	31,215.21	1,444.39	0.01
683234C63	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5				2.5	10 Sep 2021			
		500,000.000	Local	101.424400	507,122.00	100.769900	503,849.50	-3,272.50	0.22

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		Base	101.424400	507,122.00	100.769900	503,849.50	-3,272.50	0.15
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2				1.29611	25 Aug 2032		
	186,362.250	Local	92.284897	171,984.21	93.351720	173,972.37	1,988.16	0.08
Original Face:	13,350,000.000	Base	92.284897	171,984.21	93.351720	173,972.37	1,988.16	0.05
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.25	19 Jun 2024		
	240,000.000	Local	101.095358	242,628.86	100.414600	240,995.04	-1,633.82	0.11
		Base	101.095358	242,628.86	100.414600	240,995.04	-1,633.82	0.07
70215EAM5	PARTY CITY HLDGS INC TERM LOAN					19 Aug 2022		
	99,750.000	Local	100.875008	100,622.82	100.546900	100,295.53	-327.29	0.04
		Base	100.875008	100,622.82	100.546900	100,295.53	-327.29	0.03
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625	18 Nov 2050		
	800,000.000	Local	107.151024	857,208.19	113.250000	906,000.00	48,791.81	0.40
		Base	107.151024	857,208.19	113.250000	906,000.00	48,791.81	0.27
715638BU5	REPUBLIC OF PERU SR UNSECURED 08/27 4.125				4.125	25 Aug 2027		
	810,000.000	Local	99.515983	806,079.46	103.875000	841,387.50	35,308.04	0.37
		Base	99.515983	806,079.46	103.875000	841,387.50	35,308.04	0.25
71579UAB1	PETCO ANIMAL SUPPLIES INC. 2016 TERM LOAN					26 Jan 2023		
	80,000.000	Local	100.625000	80,500.00	100.652800	80,522.24	22.24	0.04
		Base	100.625000	80,500.00	100.652800	80,522.24	22.24	0.02
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375	27 Jan 2021		
	190,000.000	Local	97.177463	184,637.18	97.800000	185,820.00	1,182.82	0.08
		Base	97.177463	184,637.18	97.800000	185,820.00	1,182.82	0.06
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/15 6.85				6.85	05 Jun 2049		
	90,000.000	Local	79.757533	71,781.78	81.000000	72,900.00	1,118.22	0.03
		Base	79.757533	71,781.78	81.000000	72,900.00	1,118.22	0.02
71677HAG0	PETSMART INC TERM LOAN B2					11 Mar 2022		
	80,000.000	Local	100.250000	80,200.00	100.306800	80,245.44	45.44	0.04
		Base	100.250000	80,200.00	100.306800	80,245.44	45.44	0.02
74153QAJ1	PRIDE INTERNATIONAL INC COMPANY GUAR 08/40 7.875				7.875	15 Aug 2040		
	250,000.000	Local	82.187548	205,468.87	89.500000	223,750.00	18,281.13	0.10

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		Base	82.187548	205,468.87	89.500000	223,750.00	18,281.13	0.07
74966UAN0	RPI FIN TR TERM B5					04 Oct 2022		
	216,381.340	Local	100.893681	218,315.10	101.089300	218,738.38	423.28	0.10
		Base	100.893681	218,315.10	101.089300	218,738.38	423.28	0.07
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681				9.681	02 Jul 2026		
	469,000.000	Local	107.881271	505,963.16	64.500000	302,505.00	-203,458.16	0.13
		Base	107.881271	505,963.16	64.500000	302,505.00	-203,458.16	0.09
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.15	15 Sep 2043		
	300,000.000	Local	119.634317	358,902.95	120.662300	361,986.90	3,083.95	0.16
		Base	119.634317	358,902.95	120.662300	361,986.90	3,083.95	0.11
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045		
	80,000.000	Local	101.335838	81,068.67	118.412600	94,730.08	13,661.41	0.04
		Base	101.335838	81,068.67	118.412600	94,730.08	13,661.41	0.03
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25				3.25	12 Jun 2020		
	22,000.000	Local	99.987227	21,997.19	102.466400	22,542.61	545.42	0.01
		Base	99.987227	21,997.19	102.466400	22,542.61	545.42	0.01
76173FAS6	REYNOLDS GROUP HLDGS INC US TERM LOAN					05 Feb 2023		
	239,400.000	Local	100.483718	240,558.02	101.022700	241,848.34	1,290.32	0.11
		Base	100.483718	240,558.02	101.022700	241,848.34	1,290.32	0.07
762760AB2	RICE ENERGY INC COMPANY GUAR 05/22 6.25				6.25	01 May 2022		
	90,000.000	Local	93.874400	84,486.96	102.750000	92,475.00	7,988.04	0.04
		Base	93.874400	84,486.96	102.750000	92,475.00	7,988.04	0.03
762760AD8	RICE ENERGY INC COMPANY GUAR 05/23 7.25				7.25	01 May 2023		
	70,000.000	Local	73.070743	51,149.52	106.000000	74,200.00	23,050.48	0.03
		Base	73.070743	51,149.52	106.000000	74,200.00	23,050.48	0.02
767201AS5	RIO TINTO FIN USA LTD COMPANY GUAR 06/25 3.75				3.75	15 Jun 2025		
	450,000.000	Local	98.108482	441,488.17	102.980700	463,413.15	21,924.98	0.20
		Base	98.108482	441,488.17	102.980700	463,413.15	21,924.98	0.14
77714TAB7	ROSE ROCK MIDSTREAM/FIN COMPANY GUAR 11/23 5.625				5.625	15 Nov 2023		
	250,000.000	Local	98.194164	245,485.41	97.500000	243,750.00	-1,735.41	0.11

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		Base	98.194164	245,485.41	97.500000	243,750.00	-1,735.41	0.07
780097BB6	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				8.625	29 Dec 2049		
		200,000.000 Local	99.900070	199,800.14	102.000000	204,000.00	4,199.86	0.09
		Base	99.900070	199,800.14	102.000000	204,000.00	4,199.86	0.06
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024		
		350,000.000 Local	100.589597	352,063.59	99.708100	348,978.35	-3,085.24	0.15
		Base	100.589597	352,063.59	99.708100	348,978.35	-3,085.24	0.10
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.0	25 Mar 2020		
		250,000.000 Local	100.000000	250,000.00	110.940000	277,350.00	27,350.00	0.12
		Base	100.000000	250,000.00	110.940000	277,350.00	27,350.00	0.08
78443CCB8	SLM STUDENT LOAN TRUST SLMA 2005 B A4				1.29344	15 Jun 2039		
		280,000.000 Local	89.732732	251,251.65	90.590670	253,653.88	2,402.23	0.11
Original Face:		280,000.000 Base	89.732732	251,251.65	90.590670	253,653.88	2,402.23	0.08
78443DAD4	SLM STUDENT LOAN TRUST SLMA 2007 A A4A				1.20344	16 Dec 2041		
		300,000.000 Local	85.516420	256,549.26	87.503600	262,510.80	5,961.54	0.12
Original Face:		300,000.000 Base	85.516420	256,549.26	87.503600	262,510.80	5,961.54	0.08
78445AAD8	SLM STUDENT LOAN TRUST SLMA 2008 4 A4				2.53178	25 Jul 2022		
		502,048.980 Local	100.317344	503,642.20	100.579650	504,959.11	1,316.91	0.22
Original Face:		530,000.000 Base	100.317344	503,642.20	100.579650	504,959.11	1,316.91	0.15
785592AJ5	SABINE PASS LIQUEFACTION SR SECURED 05/24 5.75				5.75	15 May 2024		
		350,000.000 Local	106.100226	371,350.79	107.250000	375,375.00	4,024.21	0.17
		Base	106.100226	371,350.79	107.250000	375,375.00	4,024.21	0.11
79970YAD7	SANCHEZ ENERGY CORP COMPANY GUAR 01/23 6.125				6.125	15 Jan 2023		
		160,000.000 Local	59.053913	94,486.26	95.000000	152,000.00	57,513.74	0.07
		Base	59.053913	94,486.26	95.000000	152,000.00	57,513.74	0.05
80875AAK7	SCIENTIFIC GAMES INTL INC TERM LOAN B 2					01 Oct 2021		
		199,491.090 Local	101.181541	201,848.16	101.142900	201,771.07	-77.09	0.09
		Base	101.181541	201,848.16	101.142900	201,771.07	-77.09	0.06
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125				4.125	11 May 2035		
		30,000.000 Local	100.735933	30,220.78	102.106100	30,631.83	411.05	0.01

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		Base	100.735933	30,220.78	102.106100	30,631.83	411.05	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		
	120,000.000	Local	99.806492	119,767.79	101.297700	121,557.24	1,789.45	0.05
		Base	99.806492	119,767.79	101.297700	121,557.24	1,789.45	0.04
829259AN0	SINCLAIR TELEVISION GROU COMPANY GUAR 10/22 6.125				6.125	01 Oct 2022		
	60,000.000	Local	104.129633	62,477.78	104.250000	62,550.00	72.22	0.03
		Base	104.129633	62,477.78	104.250000	62,550.00	72.22	0.02
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875				7.875	15 Sep 2023		
	600,000.000	Local	100.957060	605,742.36	106.750000	640,500.00	34,757.64	0.28
		Base	100.957060	605,742.36	106.750000	640,500.00	34,757.64	0.19
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.0	22 Jan 2024		
	1,130,000.000	Local	104.692850	1,183,029.21	102.275800	1,155,716.54	-27,312.67	0.51
		Base	104.692850	1,183,029.21	102.275800	1,155,716.54	-27,312.67	0.35
85769EAR2	STATION CASINOS LLC TERM LOAN B					08 Jun 2023		
	79,799.500	Local	100.497083	80,196.17	101.078100	80,659.82	463.65	0.04
		Base	100.497083	80,196.17	101.078100	80,659.82	463.65	0.02
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1				1.48422	25 Sep 2034		
	275,261.750	Local	95.933031	264,066.94	96.271670	264,999.08	932.14	0.12
Original Face:	560,000.000	Base	95.933031	264,066.94	96.271670	264,999.08	932.14	0.08
86358EWX0	STRUCTURED ASSET INVESTMENT LO SAIL 2005 HE3 M1				1.47611	25 Sep 2035		
	620,000.000	Local	92.994808	576,567.81	93.158160	577,580.59	1,012.78	0.25
Original Face:	620,000.000	Base	92.994808	576,567.81	93.158160	577,580.59	1,012.78	0.17
86614WAB2	SUMMIT MID HLDS LLC / FI COMPANY GUAR 07/21 7.5				7.5	01 Jul 2021		
	10,000.000	Local	99.377600	9,937.76	105.000000	10,500.00	562.24	0.00
		Base	99.377600	9,937.76	105.000000	10,500.00	562.24	0.00
86614WAC0	SUMMIT MID HLDS LLC / FI COMPANY GUAR 08/22 5.5				5.5	15 Aug 2022		
	40,000.000	Local	95.991125	38,396.45	97.500000	39,000.00	603.55	0.02
		Base	95.991125	38,396.45	97.500000	39,000.00	603.55	0.01
87265VAB4	T MOBILE USA INC. TERM LOAN B					09 Nov 2022		
	149,246.240	Local	100.977338	150,704.88	101.035700	150,791.98	87.10	0.07

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		Base	100.977338	150,704.88	101.035700	150,791.98	87.10	0.05
87612BAP7	TARGA RESOURCES PARTNERS COMPANY GUAR 11/23 4.25				4.25	15 Nov 2023		
	210,000.000	Local	93.835357	197,054.25	95.625000	200,812.50	3,758.25	0.09
		Base	93.835357	197,054.25	95.625000	200,812.50	3,758.25	0.06
878744AB7	TECK RESOURCES LIMITED COMPANY GUAR 03/42 5.2				5.2	01 Mar 2042		
	250,000.000	Local	90.465576	226,163.94	88.000000	220,000.00	-6,163.94	0.10
		Base	90.465576	226,163.94	88.000000	220,000.00	-6,163.94	0.07
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125				8.125	01 Apr 2022		
	80,000.000	Local	108.538050	86,830.44	94.350000	75,480.00	-11,350.44	0.03
		Base	108.538050	86,830.44	94.350000	75,480.00	-11,350.44	0.02
88732JAN8	TIME WARNER CABLE LLC SR SECURED 07/38 7.3				7.3	01 Jul 2038		
	20,000.000	Local	115.914400	23,182.88	123.014200	24,602.84	1,419.96	0.01
		Base	115.914400	23,182.88	123.014200	24,602.84	1,419.96	0.01
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875				5.875	15 Nov 2040		
	220,000.000	Local	96.271573	211,797.46	106.644500	234,617.90	22,820.44	0.10
		Base	96.271573	211,797.46	106.644500	234,617.90	22,820.44	0.07
90266UAC7	UFC HLDGS LLC TERM LOAN					18 Aug 2023		
	200,000.000	Local	100.747060	201,494.12	101.020800	202,041.60	547.48	0.09
		Base	100.747060	201,494.12	101.020800	202,041.60	547.48	0.06
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.75	08 Mar 2044		
	1,280,000.000	Local	94.739480	1,212,665.35	90.930000	1,163,904.00	-48,761.35	0.51
		Base	94.739480	1,212,665.35	90.930000	1,163,904.00	-48,761.35	0.35
912810RU4	US TREASURY N/B 11/46 2.875				2.875	15 Nov 2046		
	10,000.000	Local	99.463000	9,946.30	96.546900	9,654.69	-291.61	0.00
		Base	99.463000	9,946.30	96.546900	9,654.69	-291.61	0.00
91359PAJ9	UNIVERSAL HOSPITAL SERVI SECURED 08/20 7.625				7.625	15 Aug 2020		
	460,000.000	Local	91.775389	422,166.79	99.000000	455,400.00	33,233.21	0.20
		Base	91.775389	422,166.79	99.000000	455,400.00	33,233.21	0.14
914908AV0	UNIVISION COMMUNICATIONS INC TERM LOAN					01 Mar 2020		
	79,786.480	Local	99.975522	79,766.95	100.402800	80,107.86	340.91	0.04

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



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		Base	99.975522	79,766.95	100.402800	80,107.86	340.91	0.02
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875				6.875	10 Nov 2039		
	170,000.000	Local	89.583906	152,292.64	97.250000	165,325.00	13,032.36	0.07
		Base	89.583906	152,292.64	97.250000	165,325.00	13,032.36	0.05
91911TAP8	VALE OVERSEAS LIMITED COMPANY GUAR 08/26 6.25				6.25	10 Aug 2026		
	90,000.000	Local	100.000000	90,000.00	104.000000	93,600.00	3,600.00	0.04
		Base	100.000000	90,000.00	104.000000	93,600.00	3,600.00	0.03
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.55	15 Sep 2043		
	450,000.000	Local	129.140458	581,132.06	124.897700	562,039.65	-19,092.41	0.25
		Base	129.140458	581,132.06	124.897700	562,039.65	-19,092.41	0.17
92553PAP7	VIACOM INC SR UNSECURED 03/43 4.375				4.375	15 Mar 2043		
	210,000.000	Local	78.398352	164,636.54	79.655500	167,276.55	2,640.01	0.07
		Base	78.398352	164,636.54	79.655500	167,276.55	2,640.01	0.05
92553PBB7	VIACOM INC SR UNSECURED 10/26 3.45				3.45	04 Oct 2026		
	180,000.000	Local	92.288317	166,118.97	92.419900	166,355.82	236.85	0.07
		Base	92.288317	166,118.97	92.419900	166,355.82	236.85	0.05
92890FAZ9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 C				4.513	15 May 2047		
	400,000.000	Local	99.984403	399,937.61	99.853090	399,412.36	-525.25	0.18
Original Face:	400,000.000	Base	99.984403	399,937.61	99.853090	399,412.36	-525.25	0.12
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049		
	490,000.000	Local	99.019194	485,194.05	98.130000	480,837.00	-4,357.05	0.21
		Base	99.019194	485,194.05	98.130000	480,837.00	-4,357.05	0.14
930RDZII7	AIR CANADA 2016 TERM LOAN B					06 Oct 2023		
	85,057.000	Local	100.371633	85,373.10	100.541700	85,517.75	144.65	0.04
		Base	100.371633	85,373.10	100.541700	85,517.75	144.65	0.03
930REMI15	LIONS GATE ENTERTAINMENT CORP. 2016 1ST LIEN TERM LOAN					08 Dec 2023		
	200,000.000	Local	100.225000	200,450.00	100.437500	200,875.00	425.00	0.09
		Base	100.225000	200,450.00	100.437500	200,875.00	425.00	0.06
930UGHII7	BASS PRO GROUP LLC TERM LOAN B					16 Dec 2023		
	200,000.000	Local	99.375000	198,750.00	99.053600	198,107.20	-642.80	0.09

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		Base	99.375000	198,750.00	99.053600	198,107.20	-642.80	0.06
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
	190,000.000	Local	99.817584	189,653.41	102.857400	195,429.06	5,775.65	0.09
		Base	99.817584	189,653.41	102.857400	195,429.06	5,775.65	0.06
95000PAL8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2016 C37 C				4.4949	15 Dec 2049		
	410,000.000	Local	96.895978	397,273.51	97.065000	397,966.50	692.99	0.18
Original Face:	410,000.000	Base	96.895978	397,273.51	97.065000	397,966.50	692.99	0.12
962HWLI0	HCA INC. TERM LOAN B7					15 Feb 2024		
	249,375.000	Local	100.992606	251,850.31	101.017900	251,913.39	63.08	0.11
		Base	100.992606	251,850.31	101.017900	251,913.39	63.08	0.08
962RBYI3	VIRGIN MEDIA INV HOLD LIMITED USD TERM LOAN I					31 Jan 2025		
	65,495.000	Local	99.749996	65,331.26	100.375000	65,740.61	409.35	0.03
		Base	99.749996	65,331.26	100.375000	65,740.61	409.35	0.02
966387AH5	WHITING PETROLEUM CORP COMPANY GUAR 03/21 5.75				5.75	15 Mar 2021		
	100,000.000	Local	100.245990	100,245.99	99.584000	99,584.00	-661.99	0.04
		Base	100.245990	100,245.99	99.584000	99,584.00	-661.99	0.03
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25				6.25	01 Apr 2023		
	120,000.000	Local	94.764642	113,717.57	100.000000	120,000.00	6,282.43	0.05
		Base	94.764642	113,717.57	100.000000	120,000.00	6,282.43	0.04
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7				7.0	15 Aug 2022		
	450,000.000	Local	103.197718	464,389.73	103.500000	465,750.00	1,360.27	0.21
		Base	103.197718	464,389.73	103.500000	465,750.00	1,360.27	0.14
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.75	15 Mar 2032		
	520,000.000	Local	121.368373	631,115.54	120.750000	627,900.00	-3,215.54	0.28
		Base	121.368373	631,115.54	120.750000	627,900.00	-3,215.54	0.19
97381HAR8	WINDSTREAM CORP TRANCHE B6 TERM LOANS					16 Mar 2021		
	53,333.000	Local	100.249995	53,466.33	100.281300	53,483.03	16.70	0.02
		Base	100.249995	53,466.33	100.281300	53,483.03	16.70	0.02
97381HAS6	WINDSTREAM CORP TRANCHE B6 (UNFUNDED)					29 Mar 2021		
	35,556.000	Local	99.750000	35,467.11	100.281300	35,656.02	188.91	0.02

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		Base	99.750000	35,467.11	100.281300	35,656.02	188.91	0.01
97381WAN4	WINDSTREAM SERVICES LLC COMPANY GUAR 10/20 7.75				7.75	15 Oct 2020		
	140,000.000	Local	96.531164	135,143.63	102.800000	143,920.00	8,776.37	0.06
		Base	96.531164	135,143.63	102.800000	143,920.00	8,776.37	0.04
98212BAG8	WPX ENERGY INC SR UNSECURED 08/23 8.25				8.25	01 Aug 2023		
	250,000.000	Local	113.316536	283,291.34	111.750000	279,375.00	-3,916.34	0.12
		Base	113.316536	283,291.34	111.750000	279,375.00	-3,916.34	0.08
98379EAC0	XPO LOGISTICS INC TERM LOAN B					30 Oct 2021		
	80,000.000	Local	100.869125	80,695.30	101.175000	80,940.00	244.70	0.04
		Base	100.869125	80,695.30	101.175000	80,940.00	244.70	0.02
98462YAB6	YAMANA GOLD INC COMPANY GUAR 07/24 4.95				4.95	15 Jul 2024		
	530,000.000	Local	91.233791	483,539.09	98.000000	519,400.00	35,860.91	0.23
		Base	91.233791	483,539.09	98.000000	519,400.00	35,860.91	0.16
ACI06CWN7	REPUBLIC OF NIGERIA SR UNSECURED REGS 07/23 6.375				6.375	12 Jul 2023		
	220,000.000	Local	94.717650	208,378.83	96.534000	212,374.80	3,995.97	0.09
		Base	94.717650	208,378.83	96.534000	212,374.80	3,995.97	0.06
ACI083D97	STANDARD CHARTERED PLC SUBORDINATED REGS 03/44 5.7				5.7	26 Mar 2044		
	600,000.000	Local	107.121482	642,728.89	99.874300	599,245.80	-43,483.09	0.26
		Base	107.121482	642,728.89	99.874300	599,245.80	-43,483.09	0.18
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375	19 Jun 2024		
	200,000.000	Local	101.740000	203,480.00	101.660000	203,320.00	-160.00	0.09
		Base	101.740000	203,480.00	101.660000	203,320.00	-160.00	0.06
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125	21 Jul 2025		
	810,000.000	Local	99.664590	807,283.18	106.840800	865,410.48	58,127.30	0.38
		Base	99.664590	807,283.18	106.840800	865,410.48	58,127.30	0.26
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	108.500000	217,000.00	17,000.00	0.10
		Base	100.000000	200,000.00	108.500000	217,000.00	17,000.00	0.06
C6900PAA7	1011778 BC / NEW RED FIN SECURED REGS 04/22 6				6.0	01 Apr 2022		
	120,000.000	Local	103.581200	124,297.44	104.500000	125,400.00	1,102.56	0.06

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		Base	103.581200	124,297.44	104.500000	125,400.00	1,102.56	0.04
C6901LAD9	1011778 BC ULTD LIABILITY COMP TERM LOAN B2					10 Dec 2021		
		79,796.010 Local	100.614943	80,286.71	100.750000	80,394.48	107.77	0.04
		Base	100.614943	80,286.71	100.750000	80,394.48	107.77	0.02
F6627WAB9	SFR GROUP SA SR SECURED REGS 05/22 6				6.0	15 May 2022		
		250,000.000 Local	100.187244	250,468.11	102.625000	256,562.50	6,094.39	0.11
		Base	100.187244	250,468.11	102.625000	256,562.50	6,094.39	0.08
L0178WAF9	ALTICE FINANCING SA SR SECURED REGS 02/23 6.625				6.625	15 Feb 2023		
		250,000.000 Local	100.098968	250,247.42	102.750000	256,875.00	6,627.58	0.11
		Base	100.098968	250,247.42	102.750000	256,875.00	6,627.58	0.08
N1384FAB1	BHARTI AIRTEL INTERNATIO COMPANY GUAR REGS 05/24 5.35				5.35	20 May 2024		
		200,000.000 Local	106.699125	213,398.25	104.743500	209,487.00	-3,911.25	0.09
		Base	106.699125	213,398.25	104.743500	209,487.00	-3,911.25	0.06
P2205JAE0	CENCOSUD SA COMPANY GUAR REGS 01/21 5.5				5.5	20 Jan 2021		
		230,000.000 Local	105.044317	241,601.93	107.583600	247,442.28	5,840.35	0.11
		Base	105.044317	241,601.93	107.583600	247,442.28	5,840.35	0.07
P30179AK4	COMISION FED DE ELECTRIC SR UNSECURED REGS 02/42 5.75				5.75	14 Feb 2042		
		250,000.000 Local	97.260008	243,150.02	92.750000	231,875.00	-11,275.02	0.10
		Base	97.260008	243,150.02	92.750000	231,875.00	-11,275.02	0.07
P3143KEZ9	ITAU CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875	22 Sep 2019		
		230,000.000 Local	101.200117	232,760.27	103.061800	237,042.14	4,281.87	0.10
		Base	101.200117	232,760.27	103.061800	237,042.14	4,281.87	0.07
P4949BAH7	GRUPO BIMBO SAB DE CV COMPANY GUAR REGS 01/22 4.5				4.5	25 Jan 2022		
		230,000.000 Local	103.400396	237,820.91	104.218000	239,701.40	1,880.49	0.11
		Base	103.400396	237,820.91	104.218000	239,701.40	1,880.49	0.07
P8055KWB7	REPUBLIC OF ARGENTINA BONDS 04/17 7				7.0	17 Apr 2017		
		810,000.000 Local	99.548514	806,342.96	102.688462	831,776.54	25,433.58	0.37
		Base	99.548514	806,342.96	102.688462	831,776.54	25,433.58	0.25
U00568AC6	ACTIVISION BLIZZARD COMPANY GUAR REGS 09/23 6.125				6.125	15 Sep 2023		
		200,000.000 Local	105.886455	211,772.91	109.411100	218,822.20	7,049.29	0.10

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		Base	105.886455	211,772.91	109.411100	218,822.20	7,049.29	0.07
U1500AAA5	CBC AMMO LLC/CBC FINCO SR UNSECURED REGS 11/21 7.25				7.25	15 Nov 2021		
	100,000.000	Local	95.249540	95,249.54	98.250000	98,250.00	3,000.46	0.04
		Base	95.249540	95,249.54	98.250000	98,250.00	3,000.46	0.03
U24437AE2	HANESBRANDS INC COMPANY GUAR REGS 05/26 4.875				4.875	15 May 2026		
	400,000.000	Local	99.252105	397,008.42	97.750000	391,000.00	-6,008.42	0.17
		Base	99.252105	397,008.42	97.750000	391,000.00	-6,008.42	0.12
U3400PAA9	FLORIDA EAST COAST HLDGS SR SECURED REGS 05/19 6.75				6.75	01 May 2019		
	250,000.000	Local	99.661692	249,154.23	103.500000	258,750.00	9,595.77	0.11
		Base	99.661692	249,154.23	103.500000	258,750.00	9,595.77	0.08
U3906JAA2	GREEKTOWN HOLDINGS LLC/M SECURED REGS 03/19 8.875				8.875	15 Mar 2019		
	100,000.000	Local	102.499310	102,499.31	105.125000	105,125.00	2,625.69	0.05
		Base	102.499310	102,499.31	105.125000	105,125.00	2,625.69	0.03
U40245AB5	GUITAR CENTER INC SR SECURED REGS 04/19 6.5				6.5	15 Apr 2019		
	200,000.000	Local	95.976615	191,953.23	90.750000	181,500.00	-10,453.23	0.08
		Base	95.976615	191,953.23	90.750000	181,500.00	-10,453.23	0.05
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11				11.0	01 Dec 2019		
	250,000.000	Local	98.044816	245,112.04	98.000000	245,000.00	-112.04	0.11
		Base	98.044816	245,112.04	98.000000	245,000.00	-112.04	0.07
U4945QAB5	KINDER MORGAN INC/DELAWA COMPANY GUAR REGS 11/23 5.625				5.625	15 Nov 2023		
	280,000.000	Local	107.652457	301,426.88	109.761100	307,331.08	5,904.20	0.14
		Base	107.652457	301,426.88	109.761100	307,331.08	5,904.20	0.09
U5689PAA6	NEIMAN MARCUS GROUP LTD COMPANY GUAR REGS 10/21 8				8.0	15 Oct 2021		
	100,000.000	Local	78.858280	78,858.28	74.250000	74,250.00	-4,608.28	0.03
		Base	78.858280	78,858.28	74.250000	74,250.00	-4,608.28	0.02
U5689PAB4	NEIMAN MARCUS GROUP LTD COMPANY GUAR REGS 10/21 8.75				8.75	15 Oct 2021		
	200,000.000	Local	106.381480	212,762.96	70.750000	141,500.00	-71,262.96	0.06
		Base	106.381480	212,762.96	70.750000	141,500.00	-71,262.96	0.04
U5930BAA4	MGM GROWTH/MGM FINANCE COMPANY GUAR REGS 09/26 4.5				4.5	01 Sep 2026		
	150,000.000	Local	96.779760	145,169.64	96.000000	144,000.00	-1,169.64	0.06

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		Base	96.779760	145,169.64	96.000000	144,000.00	-1,169.64	0.04
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75				5.75	01 May 2025		
	750,000.000	Local	96.629292	724,719.69	97.250000	729,375.00	4,655.31	0.32
		Base	96.629292	724,719.69	97.250000	729,375.00	4,655.31	0.22
U9611PAF0	WEST CORP COMPANY GUAR REGS 07/22 5.375				5.375	15 Jul 2022		
	200,000.000	Local	95.780935	191,561.87	96.625000	193,250.00	1,688.13	0.09
		Base	95.780935	191,561.87	96.625000	193,250.00	1,688.13	0.06
U9840VAF0	XPO LOGISTICS INC COMPANY GUAR REGS 09/23 6.125				6.125	01 Sep 2023		
	575,000.000	Local	104.223078	599,282.70	104.500000	600,875.00	1,592.30	0.26
		Base	104.223078	599,282.70	104.500000	600,875.00	1,592.30	0.18
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.25	17 Jan 2042		
	1,290,000.000	Local	93.449203	1,205,494.72	100.781300	1,300,078.77	94,584.05	0.57
		Base	93.449203	1,205,494.72	100.781300	1,300,078.77	94,584.05	0.39
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125	15 Nov 2021		
	500,000.000	Local	90.850752	454,253.76	85.000000	425,000.00	-29,253.76	0.19
		Base	90.850752	454,253.76	85.000000	425,000.00	-29,253.76	0.13
US DOLLAR Total								
	67,880,635.570	Local		64,516,884.87		65,012,239.59	495,354.72	28.64
Original Face:	81,880,601.240	Base		64,516,884.08		65,012,239.59	495,355.51	19.41
FIXED INCOME Total								
	9,776,810,635.570	Base		75,894,665.24		75,585,458.58	-309,206.66	22.57
Original Face:	81,880,601.240							

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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

								Exchange Rate:	1.000000
US DOLLAR									
ADI0QDY25	S+P EMINI 3RD WK	JAN17P 2000	JAN17 2000	PUT		20 Jan 2017			
7,900.000	158.000	Local	19.400443	153,263.50	1.000000	7,900.00	-145,363.50	0.00	
		Base	19.400443	153,263.50	1.000000	7,900.00	-145,363.50	0.00	
ADI0QJ0N3	S+P EMINI 3RD WK	JAN17P 2050	JAN17 2050	PUT		20 Jan 2017			
1,750.000	35.000	Local	33.807857	59,163.75	1.800000	3,150.00	-56,013.75	0.00	
		Base	33.807857	59,163.75	1.800000	3,150.00	-56,013.75	0.00	
ADI0RFP03	S+P EMINI 3RD WK	FEB17P 2150	FEB17 2150	PUT		17 Feb 2017			
800.000	16.000	Local	20.065000	16,052.00	17.900000	14,320.00	-1,732.00	0.01	
		Base	20.065000	16,052.00	17.900000	14,320.00	-1,732.00	0.00	
US DOLLAR Total									
10,450.000	209.000	Local		228,479.25		25,370.00	-203,109.25	0.01	
		Base		228,479.25		25,370.00	-203,109.25	0.01	
OPTIONS PURCHASED - PUTS Total									
10,450.000	209.000	Base		228,479.25		25,370.00	-203,109.25	0.01	

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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 - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI0QXS77	US 5YR FUTR OPTN FEB17C 120 JAN17 120 CALL					27 Jan 2017		
-37,000.000		-37.000	Local	-7,207.88	0.015625	-578.13	6,629.75	0.00
			Base	-7,207.88	0.015625	-578.13	6,629.75	0.00

US DOLLAR Total								
-37,000.000		-37.000	Local	-7,207.88		-578.13	6,629.75	0.00
			Base	-7,207.88		-578.13	6,629.75	0.00

OPTIONS WRITTEN - CALLS Total								
-37,000.000		-37.000	Base	-7,207.88		-578.13	6,629.75	0.00

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

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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

99ZR69265	USMXP0087 USD PUT MXN CALL FEB17 19.9978 PUT					14 Feb 2017			
-830,000.000	-830,000.000	Local	0.011595	-9,623.85	0.005692	-4,724.36	4,899.49	0.00	
		Base	0.011595	-9,623.85	0.005692	-4,724.36	4,899.49	0.00	

AD10QDYB5	S+P EMINI 3RD WK JAN17P 1900 JAN17 1900 PUT					20 Jan 2017			
-6,600.000	-132.000	Local	12.575152	-82,996.00	0.500000	-3,300.00	79,696.00	0.00	
		Base	12.575152	-82,996.00	0.500000	-3,300.00	79,696.00	0.00	

AD10QXS9	S+P EMINI 3RD WKL MAR17 JAN17 1950 PUT					20 Jan 2017			
-3,950.000	-79.000	Local	10.685000	-42,205.75	0.750000	-2,962.50	39,243.25	0.00	
		Base	10.685000	-42,205.75	0.750000	-2,962.50	39,243.25	0.00	

US DOLLAR Total									
-840,550.000	-830,211.000	Local		-134,825.60		-10,986.86	123,838.74	0.00	
		Base		-134,825.60		-10,986.86	123,838.74	0.00	

OPTIONS WRITTEN - PUTS Total

-840,550.000	-830,211.000	Base		-134,825.60		-10,986.86	123,838.74	0.00	
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 3.254700

99S0P4V03	OWP278997 IRS BRL R F 1.07856				1.0785613	04 Jan 2021			
	11,226,103.530	Local	60.896338	6,836,285.94	109.207773	12,259,777.66	5,423,491.72	47.52	
		Base	16.100713	1,807,482.71	33.553868	3,766,791.92	1,959,309.21	1.12	

99S0P4V11	OWP278997 IRS BRL P V 00MCDI BZDIOVRA/				1.0	04 Jan 2021			
	-11,226,103.530	Local	60.896338	-6,836,285.94	100.000000	-11,226,103.53	-4,389,817.59	43.52	
		Base	16.100713	-1,807,482.71	30.724798	-3,449,197.63	-1,641,714.92	1.03	

BRAZILIAN REAL Total									
		Local		0.00		1,033,674.13	1,033,674.13	91.04	
		Base		0.00		317,594.29	317,594.29	2.15	

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

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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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CANADIAN DOLLAR

Exchange Rate: 1.342650

99S0V2C35	BWS022723 IRS CAD R V 03MCDOR CCP VANILLA				1.063	09 Dec 2018		
	26,780,000.000	Local	100.000000	26,780,000.00	100.010883	26,782,914.47	2,914.47	49.88
		Base	75.869656	20,317,893.87	74.487680	19,947,800.60	-370,093.27	5.96

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	74.479574	-19,945,629.91	372,263.96	5.96

CANADIAN DOLLAR Total

	Local			0.00		2,914.47	2,914.47	99.76
	Base			0.00		2,170.69	2,170.69	11.91

NEW ZEALAND DOLLAR

Exchange Rate: 1.439470

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	96.202581	1,221,772.78	-48,227.22	9.09
		Base	72.219999	917,193.99	66.831946	848,765.71	-68,428.28	0.25

99S0TANJ3	SWS021048 IRS NZD P V 03MNZDBB 1 CCPVANILLA				2.135	02 Aug 2021		
	-1,270,000.000	Local	100.000000	-1,270,000.00	100.000000	-1,270,000.00	0.00	9.44
		Base	72.219999	-917,193.99	69.470013	-882,269.17	34,924.82	0.26

99S0TANR5	SWS021006 IRS NZD R F 2.12750 2 CCPVANILLA				2.1275	02 Aug 2021		
	1,270,000.000	Local	100.000000	1,270,000.00	96.309737	1,223,133.66	-46,866.34	9.10
		Base	72.219999	917,193.99	66.906387	849,711.12	-67,482.87	0.25

99S0TANS3	SWS021006 IRS NZD P V 03MNZDBB 1 CCPVANILLA				2.13	02 Aug 2021		
	-1,270,000.000	Local	100.000000	-1,270,000.00	100.000000	-1,270,000.00	0.00	9.44
		Base	72.219999	-917,193.99	69.470013	-882,269.17	34,924.82	0.26

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	96.203751	1,202,546.89	-47,453.11	8.94
		Base	72.370002	904,625.02	66.832759	835,409.48	-69,215.54	0.25

99S0TBOS0	SWS021204 IRS NZD P V 03MNZDBB 1 CCPVANILLA				2.12	04 Aug 2021		
	-1,250,000.000	Local	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	9.30

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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

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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
		Base	72.370002	-904,625.02	69.470013	-868,375.17	36,249.85	0.26
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	96.203751	1,202,546.89	-47,453.11	8.94
		Base	72.370002	904,625.02	66.832759	835,409.48	-69,215.54	0.25
99S0TBOY7	SWS021188 IRS NZD P V 03MNZDBB 1 CCPVANILLA				2.12	04 Aug 2021		
	-1,250,000.000	Local	100.000000	-1,250,000.00	100.000000	-1,250,000.00	0.00	9.30
		Base	72.370002	-904,625.02	69.470013	-868,375.17	36,249.85	0.26
NEW ZEALAND DOLLAR Total								
		Local		0.00		-189,999.78	-189,999.78	73.55
		Base		0.00		-131,992.89	-131,992.89	2.05
POUND STERLING							Exchange Rate:	0.811425
99S0T8XO6	BWS019901 IRS GBP R V 06MLIBOR 1 CCPVANILLA				1.0	28 Jun 2018		
	0.000	Local	0.000000	193.53	0.000000	0.00	-193.53	0.00
		Base	0.000000	254.14	0.000000	0.00	-254.14	0.00
99S0UP6L2	BWS022343 IRS GBP R V 06MLIBOR 1 CCPVANILLA				0.56638	17 Oct 2018		
	0.000	Local	0.000000	602.35	0.000000	0.00	-602.35	0.00
		Base	0.000000	750.62	0.000000	0.00	-750.62	0.00
99S0V13C7	BWS022681 IRS GBP R V 06MLIBOR CCPVANILLA				0.5425	06 Dec 2018		
	17,190,000.000	Local	100.000000	17,190,000.00	99.887756	17,170,705.26	-19,294.74	47.60
		Base	126.720066	21,783,179.43	123.101650	21,161,173.57	-622,005.86	6.32
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	47.65
		Base	126.720066	-21,783,179.43	123.239979	-21,184,952.40	598,227.03	6.33
POUND STERLING Total								
		Local		795.88		-19,294.74	-20,090.62	95.24
		Base		1,004.76		-23,778.83	-24,783.59	12.64
US DOLLAR							Exchange Rate:	1.000000

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FUND: HBCY



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	
99S0NHPU7	0WP277197 CDS USD R F 5.00000 3A968IAA3				5.0	20 Jun 2017			
		640,000.000	Local	100.038914	640,249.05	73.361308	469,512.37	-170,736.68	0.21
			Base	100.038914	640,249.05	73.361308	469,512.37	-170,736.68	0.14
99S0NHPV5	0WP277197 CDS USD P V 00MEVENT US749711XAC11				1.0	20 Jun 2017			
		-640,000.000	Local	100.000000	-640,000.00	100.000000	-640,000.00	0.00	0.28
			Base	100.000000	-640,000.00	100.000000	-640,000.00	0.00	0.19
99S0NHQC6	0WP277213 CDS USD R V 03MEVENT 1 CORPORATE				1.0	20 Jun 2017			
		1,280,000.000	Local	98.117185	1,255,899.97	97.804876	1,251,902.41	-3,997.56	0.55
			Base	98.117185	1,255,899.97	97.804876	1,251,902.41	-3,997.56	0.37
99S0NHQD4	0WP277213 CDS USD P F 5.00000 2 CORPORATE				5.0	20 Jun 2017			
		-1,280,000.000	Local	100.000000	-1,280,000.00	100.000000	-1,280,000.00	0.00	0.56
			Base	100.000000	-1,280,000.00	100.000000	-1,280,000.00	0.00	0.38
99S0PTRC7	BWS014225 CDS USD R V 03MEVENT 1 CCPCDX				1.0	20 Dec 2020			
		0.000	Local	0.000000	-11.48	0.000000	0.00	11.48	0.00
			Base	0.000000	-11.48	0.000000	0.00	11.48	0.00
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.93511	30 Nov 2022			
		12,028,000.000	Local	100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	5.30
			Base	100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	3.59
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	99.031457	-11,911,503.65	116,496.35	5.25
			Base	100.000000	-12,028,000.00	99.031457	-11,911,503.65	116,496.35	3.56
99S0RJZ61	0WP282650 TRS USD R V 00MCPURN CPURNSA				1.0	22 Mar 2019			
		5,700,000.000	Local	102.730000	5,855,610.00	103.829397	5,918,275.63	62,665.63	2.61
			Base	102.730000	5,855,610.00	103.829397	5,918,275.63	62,665.63	1.77
99S0RJZ79	0WP282650 TRS USD P F 1.69000 INDEX SWAP SLB61W2Q				1.69	22 Mar 2019			
		-5,700,000.000	Local	102.730000	-5,855,610.00	102.499977	-5,842,498.69	13,111.31	2.57
			Base	102.730000	-5,855,610.00	102.499977	-5,842,498.69	13,111.31	1.74
99S0RR3L5	0WP283013 TRS USD R V 03MCPURN INDEX SWAP - CPURNSA				1.0	08 Apr 2046			
		350,000.000	Local	104.500000	365,750.00	104.414770	365,451.70	-298.30	0.16
			Base	104.500000	365,750.00	104.414770	365,451.70	-298.30	0.11

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FUND: HBCY



STATE STREET

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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	94.627500	-331,196.25	34,553.75	0.15
			Base	104.500000	-365,750.00	94.627500	-331,196.25	34,553.75	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	104.485344	720,948.87	25,152.87	0.32
			Base	100.840000	695,796.00	104.485344	720,948.87	25,152.87	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	93.801096	-647,227.56	48,568.44	0.29
			Base	100.840000	-695,796.00	93.801096	-647,227.56	48,568.44	0.19
99S0SKCU9	BWS019380 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.9565	13 Jun 2026			
		1,240,000.000	Local	100.013386	1,240,165.99	100.000000	1,240,000.00	-165.99	0.55
			Base	100.013386	1,240,165.99	100.000000	1,240,000.00	-165.99	0.37
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	93.527865	-1,159,745.53	80,254.47	0.51
			Base	100.000000	-1,240,000.00	93.527865	-1,159,745.53	80,254.47	0.35
99S0SKD04	SWS019281 IRS USD R F 1.18500 2 CCPVANILLA				1.185	13 Jun 2021			
		1,240,000.000	Local	100.000000	1,240,000.00	96.882730	1,201,345.85	-38,654.15	0.53
			Base	100.000000	1,240,000.00	96.882730	1,201,345.85	-38,654.15	0.36
99S0SKD12	SWS019281 IRS USD P V 03MLIBOR 1 CCPVANILLA				0.9565	13 Jun 2021			
		-1,240,000.000	Local	100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	0.55
			Base	100.000000	-1,240,000.00	100.000000	-1,240,000.00	0.00	0.37
99S0TANL8	BWS020982 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.88428	02 Aug 2021			
		880,000.000	Local	100.000000	880,000.00	100.000000	880,000.00	0.00	0.39
			Base	100.000000	880,000.00	100.000000	880,000.00	0.00	0.26
99S0TANM6	BWS020982 IRS USD P F 1.08400 2 CCPVANILLA				1.084	02 Aug 2021			
		-880,000.000	Local	100.000000	-880,000.00	96.264013	-847,123.31	32,876.69	0.37
			Base	100.000000	-880,000.00	96.264013	-847,123.31	32,876.69	0.25
99S0TANO2	BWS021022 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.88428	02 Aug 2021			
		880,000.000	Local	100.000000	880,000.00	100.000000	880,000.00	0.00	0.39
			Base	100.000000	880,000.00	100.000000	880,000.00	0.00	0.26

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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99S0TANP9	BWS021022 IRS USD P F	1.08100 2	CCPVANILLA		1.081	02 Aug 2021			
	-880,000.00	Local	100.000000	-880,000.00	96.250719	-847,006.33	32,993.67	0.37	
		Base	100.000000	-880,000.00	96.250719	-847,006.33	32,993.67	0.25	
99S0TBOU5	BWS021105 IRS USD R V 03MLIBOR 1		CCPVANILLA		0.87567	04 Aug 2021			
	870,000.00	Local	100.000000	870,000.00	100.000000	870,000.00	0.00	0.38	
		Base	100.000000	870,000.00	100.000000	870,000.00	0.00	0.26	
99S0TBOV3	BWS021105 IRS USD P F	1.14150 2	CCPVANILLA		1.1415	04 Aug 2021			
	-870,000.00	Local	100.000000	-870,000.00	96.513710	-839,669.28	30,330.72	0.37	
		Base	100.000000	-870,000.00	96.513710	-839,669.28	30,330.72	0.25	
99S0TBP00	BWS021121 IRS USD R V 03MLIBOR 1		CCPVANILLA		0.87567	04 Aug 2021			
	870,000.00	Local	100.000000	870,000.00	100.000000	870,000.00	0.00	0.38	
		Base	100.000000	870,000.00	100.000000	870,000.00	0.00	0.26	
99S0TBP18	BWS021121 IRS USD P F	1.14350 2	CCPVANILLA		1.1435	04 Aug 2021			
	-870,000.00	Local	100.000000	-870,000.00	96.522583	-839,746.47	30,253.53	0.37	
		Base	100.000000	-870,000.00	96.522583	-839,746.47	30,253.53	0.25	
99S0U07C6	SWS021980 CDS USD R F	1.00000 2	CCPCDX		1.0	20 Dec 2021			
	660,000.00	Local	101.148177	667,577.97	101.513944	669,992.03	2,414.06	0.30	
		Base	101.148177	667,577.97	101.513944	669,992.03	2,414.06	0.20	
99S0U07D4	SWS021980 CDS USD P V 03MEVENT 1		CCPCDX		1.0	20 Dec 2021			
	-660,000.00	Local	100.000000	-660,000.00	100.000000	-660,000.00	0.00	0.29	
		Base	100.000000	-660,000.00	100.000000	-660,000.00	0.00	0.20	
99S0UENI5	BWS022426 IRS USD R V 03MLIBOR 1		CCPVANILLA		1.0	28 Feb 2021			
	9,840,000.00	Local	100.000000	9,840,000.00	100.000000	9,840,000.00	0.00	4.34	
		Base	100.000000	9,840,000.00	100.000000	9,840,000.00	0.00	2.94	
99S0UENJ3	BWS022426 IRS USD P F	1.26923 2	CCPVANILLA		1.26923	28 Feb 2021			
	-9,840,000.00	Local	100.000000	-9,840,000.00	97.576962	-9,601,573.06	238,426.94	4.23	
		Base	100.000000	-9,840,000.00	97.576962	-9,601,573.06	238,426.94	2.87	
99S0V0118	SWS022707 IRS USD R F	1.34000 2	CCPVANILLA		1.34	08 Dec 2018			
	22,000,000.00	Local	100.000000	22,000,000.00	99.812730	21,958,800.60	-41,199.40	9.67	
		Base	100.000000	22,000,000.00	99.812730	21,958,800.60	-41,199.40	6.56	

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

Books Open

Prepared by State Street

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
99S0V01J6	SWS022707 IRS USD P V 03MLIBOR 1 CCPVANILLA					0.95083	08 Dec 2018		
	-22,000,000.000	Local		100.000000	-22,000,000.00	100.000000	-22,000,000.00	0.00	9.69
		Base		100.000000	-22,000,000.00	100.000000	-22,000,000.00	0.00	6.57
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	99.837549	20,396,811.26	-33,188.74	8.99
		Base		100.000000	20,430,000.00	99.837549	20,396,811.26	-33,188.74	6.09
99S0V24Y6	SWS022749 IRS USD P V 03MLIBOR 1 CCPVANILLA					0.9565	13 Dec 2018		
	-20,430,000.000	Local		100.000000	-20,430,000.00	100.000000	-20,430,000.00	0.00	9.00
		Base		100.000000	-20,430,000.00	100.000000	-20,430,000.00	0.00	6.10
US DOLLAR Total									
		Local			-16,118.50		443,750.59	459,869.09	69.91
		Base			-16,118.50		443,750.59	459,869.09	47.38
SWAPS FIXED INCOME Total									
	0.000	Base			-15,113.74		607,743.85	622,857.59	76.15

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
-867,100.000	9,784,126,998.120	Base		80,155,732.92		80,370,817.95	215,085.03	99.97
Original Face:	81,880,601.240							

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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 LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.385713

ADI0PZ9J8	AUST 10Y BOND FUT MAR17 XSFE 20170315						15 Mar 2017			
55.000	5,500,000.000	Local	7,025,839.70	6,999,602.38	97.200000	26,237.32		17,957.07	8,280.25	
		Base	5,070,198.30		70.144395	18,934.17		12,947.95	5,986.22	0.00

AUSTRALIAN DOLLAR Total

55.000	5,500,000.000	Local	7,025,839.70	6,999,602.38		26,237.32		17,957.07	8,280.25	
		Base				18,934.17		12,947.95	5,986.22	0.00

EURO CURRENCY

Exchange Rate: 0.949983

GERMANY

99ZQ63351	EURO-BTP FUTURE MAR17 XEUR 20170308						08 Mar 2017			
16.000	1,600,000.000	Local	2,164,960.00	2,133,326.40	135.310000	31,633.60		36,273.60	-4,640.00	
		Base	2,278,946.04		142.434128	33,299.12		38,027.42	-4,728.30	0.00

GERMANY Total

16.000	1,600,000.000	Local	2,164,960.00	2,133,326.40		31,633.60		36,273.60	-4,640.00	
		Base				33,299.12		38,027.42	-4,728.30	0.00

EURO CURRENCY Total

16.000	1,600,000.000	Local	2,164,960.00	2,133,326.40		31,633.60		36,273.60	-4,640.00	
		Base				33,299.12		38,027.42	-4,728.30	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380513	90DAY EUR FUTR JUN17 XCME 20170619						19 Jun 2017			
49.000	12,250,000.000	Local	12,102,387.50	12,128,184.25	98.795000	-25,796.75		-27,021.75	1,225.00	
		Base	12,102,387.50		98.795000	-25,796.75		-27,021.75	1,225.00	0.00

ADI0P60K8 US 5YR NOTE (CBT) MAR17 XCBT 20170331

31 Mar 2017

139.000	13,900,000.000	Local	16,355,304.76	16,395,951.68	117.664063	-40,646.92		-63,451.68	22,804.76	
		Base	16,355,304.76		117.664063	-40,646.92		-63,451.68	22,804.76	0.01

ADI0P60T9 US 10YR NOTE (CBT)MAR17 XCBT 20170322

22 Mar 2017

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

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
36.000	3,600,000.000	Local Base	4,474,125.00 4,474,125.00	124.281250 124.281250	23,570.50 23,570.50		11,195.50 11,195.50	12,375.00 12,375.00	0.00
ADI0P60V4	US ULTRA BOND CBT MAR17 XCBT 20170322					22 Mar 2017			
15.000	1,500,000.000	Local Base	2,403,750.00 2,403,750.00	160.250000 160.250000	-20,872.16 -20,872.16		-35,403.41 -35,403.41	14,531.25 14,531.25	0.00
US DOLLAR Total									
239.000	31,250,000.000	Local Base	35,335,567.26	35,399,312.59	-63,745.33 -63,745.33		-114,681.34 -114,681.34	50,936.01 50,936.01	0.02
FUTURES LONG Total									
310.000	38,350,000.000	Base			-11,512.04		-63,705.97	52,193.93	0.02

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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: 0.949983

GERMANY

99ZQ63419	EURO-BUND FUTURE MAR17 XEUR 20170308						08 Mar 2017			
-20.000	-2,000,000.000	Local	-3,283,000.00	-3,239,127.00	164.150000	-43,873.00		-52,873.00	9,000.00	
		Base	-3,455,851.32		172.792566	-46,182.93		-55,429.40	9,246.47	0.00

GERMANY Total

-20.000	-2,000,000.000	Local	-3,283,000.00	-3,239,127.00		-43,873.00		-52,873.00	9,000.00	
		Base				-46,182.93		-55,429.40	9,246.47	0.00

EURO CURRENCY Total

-20.000	-2,000,000.000	Local	-3,283,000.00	-3,239,127.00		-43,873.00		-52,873.00	9,000.00	
		Base				-46,182.93		-55,429.40	9,246.47	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380208	90DAY EUR FUTR MAR17 XCME 20170313						13 Mar 2017			
-83.000	-20,750,000.000	Local	-20,534,200.00	-20,535,942.75	98.960000	1,742.75		2,780.25	-1,037.50	
		Base	-20,534,200.00		98.960000	1,742.75		2,780.25	-1,037.50	0.00

99ZE65684	90DAY EUR FUTR JUN19 XCME 20190617						17 Jun 2019			
-49.000	-12,250,000.000	Local	-11,983,562.50	-12,095,065.75	97.825000	111,503.25		115,178.25	-3,675.00	
		Base	-11,983,562.50		97.825000	111,503.25		115,178.25	-3,675.00	0.00

ADI0P60L6	US LONG BOND(CBT) MAR17 XCBT 20170322						22 Mar 2017			
-27.000	-2,700,000.000	Local	-4,067,718.75	-4,075,528.87	150.656250	7,810.12		28,060.12	-20,250.00	
		Base	-4,067,718.75		150.656250	7,810.12		28,060.12	-20,250.00	0.01

US DOLLAR Total

-159.000	-35,700,000.000	Local	-36,585,481.25	-36,706,537.37		121,056.12		146,018.62	-24,962.50	
		Base				121,056.12		146,018.62	-24,962.50	0.01

FUTURES SHORT Total

-179.000	-37,700,000.000	Base				74,873.19		90,589.22	-15,716.03	0.01
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& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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		

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: December 30, 2016

View Date: February 16, 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									
131.000	650,000.000	Base				63,361.15	26,883.25	36,477.90	0.03



As of: December 30, 2016

View Date: February 16, 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				0.420351	31 Dec 2030		
		7,894,748.260	Local	100.000000		7,894,748.26	0.00	33.29
			Base	100.000000		7,894,748.26	0.00	33.29

US DOLLAR Total		7,894,748.260	Local			7,894,748.26	0.00	33.29
			Base			7,894,748.26	0.00	33.29

CASH EQUIVALENT Total

		7,894,748.260	Base			7,894,748.26	0.00	33.29
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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	108.090900		10,752.28	-56.81	0.05
			Base	108.090900		10,752.28	-56.81	0.05

00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
		40,000.000	Local	92.409925		35,641.28	-1,322.69	0.15
			Base	92.409925		35,641.28	-1,322.69	0.15

00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
		30,000.000	Local	100.157600		28,914.69	-1,132.59	0.12
			Base	100.157600		28,914.69	-1,132.59	0.12

002824BF6	ABBOTT LABORATORIES SR UNSECURED 11/26 3.75				3.75	30 Nov 2026		
		20,000.000	Local	99.262750		19,861.82	9.27	0.08
			Base	99.262750		19,861.82	9.27	0.08

002824BG4	ABBOTT LABORATORIES SR UNSECURED 11/36 4.75				4.75	30 Nov 2036		
		10,000.000	Local	99.362100		10,166.22	230.01	0.04
			Base	99.362100		10,166.22	230.01	0.04

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 30, 2016

View Date: February 16, 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	
002824BH2	ABBOTT LABORATORIES SR UNSECURED 11/46 4.9				4.9	30 Nov 2046			
		20,000.000	Local 99.315150	19,863.03	102.633500	20,526.70	663.67		0.09
			Base 99.315150	19,863.03	102.633500	20,526.70	663.67		0.09
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6				3.6	14 May 2025			
		10,000.000	Local 102.410200	10,241.02	99.048800	9,904.88	-336.14		0.04
			Base 102.410200	10,241.02	99.048800	9,904.88	-336.14		0.04
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8				3.8	15 Mar 2025			
		20,000.000	Local 103.260750	20,652.15	100.117800	20,023.56	-628.59		0.08
			Base 103.260750	20,652.15	100.117800	20,023.56	-628.59		0.08
01F022410	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	23 Jan 2032			
		300,000.000	Local 100.035157	300,105.47	100.158200	300,474.60	369.13		1.27
Original Face:		300,000.000	Base 100.035157	300,105.47	100.158200	300,474.60	369.13		1.27
01F030413	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	23 Jan 2032			
		300,000.000	Local 102.640627	307,921.88	102.617190	307,851.57	-70.31		1.30
Original Face:		300,000.000	Base 102.640627	307,921.88	102.617190	307,851.57	-70.31		1.30
01F030611	FNMA TBA 30 YR 3 SINGLE FAMILY MORTGAGE				3.0	18 Jan 2047			
		700,000.000	Local 99.584821	697,093.75	99.341380	695,389.66	-1,704.09		2.93
Original Face:		700,000.000	Base 99.584821	697,093.75	99.341380	695,389.66	-1,704.09		2.93
01F032617	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	18 Jan 2047			
		400,000.000	Local 102.695313	410,781.25	102.492190	409,968.76	-812.49		1.73
Original Face:		400,000.000	Base 102.695313	410,781.25	102.492190	409,968.76	-812.49		1.73
01F040610	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	18 Jan 2047			
		500,000.000	Local 105.277344	526,386.72	105.130860	525,654.30	-732.42		2.22
Original Face:		500,000.000	Base 105.277344	526,386.72	105.130860	525,654.30	-732.42		2.22
01F042616	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	18 Jan 2047			
		200,000.000	Local 107.687500	215,375.00	107.558590	215,117.18	-257.82		0.91
Original Face:		200,000.000	Base 107.687500	215,375.00	107.558590	215,117.18	-257.82		0.91
01F050619	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	18 Jan 2047			
		100,000.000	Local 109.500000	109,500.00	108.937500	108,937.50	-562.50		0.46
Original Face:		100,000.000	Base 109.500000	109,500.00	108.937500	108,937.50	-562.50		0.46

& Issue has redenominated but Local is not converted
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: December 30, 2016

View Date: February 16, 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
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.85	09 Aug 2022		
	30,000.000	Local		102.970600	30,891.18	100.122500	30,036.75	-854.43	0.13
		Base		102.970600	30,891.18	100.122500	30,036.75	-854.43	0.13
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
	10,000.000	Local		122.171400	12,217.14	115.512200	11,551.22	-665.92	0.05
		Base		122.171400	12,217.14	115.512200	11,551.22	-665.92	0.05
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.95	05 Dec 2044		
	10,000.000	Local		117.905300	11,790.53	114.054600	11,405.46	-385.07	0.05
		Base		117.905300	11,790.53	114.054600	11,405.46	-385.07	0.05
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75					3.75	10 Jul 2025		
	20,000.000	Local		104.168750	20,833.75	100.645400	20,129.08	-704.67	0.08
		Base		104.168750	20,833.75	100.645400	20,129.08	-704.67	0.08
02R030616	FHLMC TBA 30 YR 3 GOLD SINGLE FAMILY					3.0	18 Jan 2047		
	400,000.000	Local		99.562500	398,250.00	99.297440	397,189.76	-1,060.24	1.68
Original Face:	400,000.000	Base		99.562500	398,250.00	99.297440	397,189.76	-1,060.24	1.68
02R032612	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY					3.5	18 Jan 2047		
	500,000.000	Local		102.528126	512,640.63	102.394290	511,971.45	-669.18	2.16
Original Face:	500,000.000	Base		102.528126	512,640.63	102.394290	511,971.45	-669.18	2.16
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	60,000.000	Local		92.672767	55,603.66	93.955100	56,373.06	769.40	0.24
		Base		92.672767	55,603.66	93.955100	56,373.06	769.40	0.24
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375					5.375	15 Jan 2020		
	10,000.000	Local		110.661300	11,066.13	109.069400	10,906.94	-159.19	0.05
		Base		110.661300	11,066.13	109.069400	10,906.94	-159.19	0.05
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	30,000.000	Local		102.400400	30,720.12	100.574500	30,172.35	-547.77	0.13
		Base		102.400400	30,720.12	100.574500	30,172.35	-547.77	0.13
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	40,000.000	Local		114.680950	45,872.38	108.087000	43,234.80	-2,637.58	0.18
		Base		114.680950	45,872.38	108.087000	43,234.80	-2,637.58	0.18

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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: December 30, 2016

View Date: February 16, 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
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	80,000.000	Local		105.318988	84,255.19	101.519000	81,215.20	-3,039.99	0.34
		Base		105.318988	84,255.19	101.519000	81,215.20	-3,039.99	0.34
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	40,000.000	Local		103.060975	41,224.39	103.002800	41,201.12	-23.27	0.17
		Base		103.060975	41,224.39	103.002800	41,201.12	-23.27	0.17
037833BZ2	APPLE INC SR UNSECURED 08/26 2.45					2.45	04 Aug 2026		
	30,000.000	Local		98.388933	29,516.68	93.854700	28,156.41	-1,360.27	0.12
		Base		98.388933	29,516.68	93.854700	28,156.41	-1,360.27	0.12
037833CD0	APPLE INC SR UNSECURED 08/46 3.85					3.85	04 Aug 2046		
	10,000.000	Local		99.087300	9,908.73	95.814100	9,581.41	-327.32	0.04
		Base		99.087300	9,908.73	95.814100	9,581.41	-327.32	0.04
055451AL2	BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25					3.25	21 Nov 2021		
	40,000.000	Local		105.906700	42,362.68	103.028000	41,211.20	-1,151.48	0.17
		Base		105.906700	42,362.68	103.028000	41,211.20	-1,151.48	0.17
05565QDB1	BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119					3.119	04 May 2026		
	40,000.000	Local		101.556800	40,622.72	97.666800	39,066.72	-1,556.00	0.16
		Base		101.556800	40,622.72	97.666800	39,066.72	-1,556.00	0.16
05565QDG0	BP CAPITAL MARKETS PLC COMPANY GUAR 11/23 3.216					3.216	28 Nov 2023		
	20,000.000	Local		100.000000	20,000.00	100.998900	20,199.78	199.78	0.09
		Base		100.000000	20,000.00	100.998900	20,199.78	199.78	0.09
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	60,000.000	Local		103.359217	62,015.53	100.334000	60,200.40	-1,815.13	0.25
		Base		103.359217	62,015.53	100.334000	60,200.40	-1,815.13	0.25
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	50,000.000	Local		114.677680	57,338.84	109.509300	54,754.65	-2,584.19	0.23
		Base		114.677680	57,338.84	109.509300	54,754.65	-2,584.19	0.23
06051GFL8	BANK OF AMERICA CORP SUBORDINATED 10/26 4.25					4.25	22 Oct 2026		
	100,000.000	Local		104.948680	104,948.68	101.210600	101,210.60	-3,738.08	0.43
		Base		104.948680	104,948.68	101.210600	101,210.60	-3,738.08	0.43

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06051GFU8	BANK OF AMERICA CORP SUBORDINATED 03/26 4.45					4.45	03 Mar 2026		
	10,000.000	Local		102.824600	10,282.46	103.053800	10,305.38	22.92	0.04
		Base		102.824600	10,282.46	103.053800	10,305.38	22.92	0.04
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	30,000.000	Local		114.808667	34,442.60	105.762900	31,728.87	-2,713.73	0.13
		Base		114.808667	34,442.60	105.762900	31,728.87	-2,713.73	0.13
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	5,000.000	Local		106.639400	5,331.97	102.262200	5,113.11	-218.86	0.02
		Base		106.639400	5,331.97	102.262200	5,113.11	-218.86	0.02
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	10,000.000	Local		109.634600	10,963.46	103.594500	10,359.45	-604.01	0.04
		Base		109.634600	10,963.46	103.594500	10,359.45	-604.01	0.04
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875					3.875	20 Jul 2025		
	20,000.000	Local		106.811050	21,362.21	103.160000	20,632.00	-730.21	0.09
		Base		106.811050	21,362.21	103.160000	20,632.00	-730.21	0.09
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125					5.125	20 Jul 2045		
	30,000.000	Local		116.450567	34,935.17	111.444700	33,433.41	-1,501.76	0.14
		Base		116.450567	34,935.17	111.444700	33,433.41	-1,501.76	0.14
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875					3.875	15 Aug 2025		
	20,000.000	Local		104.434600	20,886.92	101.431000	20,286.20	-600.72	0.09
		Base		104.434600	20,886.92	101.431000	20,286.20	-600.72	0.09
151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022		
	10,000.000	Local		106.515600	10,651.56	104.034200	10,403.42	-248.14	0.04
		Base		106.515600	10,651.56	104.034200	10,403.42	-248.14	0.04
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954	16 May 2026		
	20,000.000	Local		101.881250	20,376.25	98.367200	19,673.44	-702.81	0.08
		Base		101.881250	20,376.25	98.367200	19,673.44	-702.81	0.08
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65					4.65	30 Jul 2045		
	35,000.000	Local		110.224857	38,578.70	105.404800	36,891.68	-1,687.02	0.16
		Base		110.224857	38,578.70	105.404800	36,891.68	-1,687.02	0.16

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172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	150,000.000	Local		105.586173	158,379.26	101.584600	152,376.90	-6,002.36	0.64
		Base		105.586173	158,379.26	101.584600	152,376.90	-6,002.36	0.64
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625					5.625	26 Feb 2044		
	200,000.000	Local		108.723245	217,446.49	103.000000	206,000.00	-11,446.49	0.87
		Base		108.723245	217,446.49	103.000000	206,000.00	-11,446.49	0.87
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	10,000.000	Local		133.428300	13,342.83	134.248800	13,424.88	82.05	0.06
		Base		133.428300	13,342.83	134.248800	13,424.88	82.05	0.06
20030NAF8	COMCAST CORP COMPANY GUAR 06/35 5.65					5.65	15 Jun 2035		
	10,000.000	Local		124.724900	12,472.49	119.514700	11,951.47	-521.02	0.05
		Base		124.724900	12,472.49	119.514700	11,951.47	-521.02	0.05
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375	15 Aug 2025		
	20,000.000	Local		105.256300	21,051.26	100.603800	20,120.76	-930.50	0.08
		Base		105.256300	21,051.26	100.603800	20,120.76	-930.50	0.08
20030NBT7	COMCAST CORP COMPANY GUAR 07/36 3.2					3.2	15 Jul 2036		
	30,000.000	Local		93.111700	27,933.51	89.947300	26,984.19	-949.32	0.11
		Base		93.111700	27,933.51	89.947300	26,984.19	-949.32	0.11
20826FAC0	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3					4.3	15 Nov 2044		
	10,000.000	Local		99.388700	9,938.87	99.470800	9,947.08	8.21	0.04
		Base		99.388700	9,938.87	99.470800	9,947.08	8.21	0.04
21H030617	GNMA II TBA 30 YR 3 JUMBOS					3.0	24 Jan 2047		
	700,000.000	Local		100.946429	706,625.00	101.251950	708,763.65	2,138.65	2.99
	Original Face:	700,000.000	Base	100.946429	706,625.00	101.251950	708,763.65	2,138.65	2.99
21H032613	GNMA II TBA 30 YR 3.5 JUMBOS					3.5	24 Jan 2047		
	200,000.000	Local		104.125000	208,250.00	103.951170	207,902.34	-347.66	0.88
	Original Face:	200,000.000	Base	104.125000	208,250.00	103.951170	207,902.34	-347.66	0.88
21H040616	GNMA II TBA 30 YR 4 JUMBOS					4.0	24 Jan 2047		
	100,000.000	Local		106.437500	106,437.50	106.197260	106,197.26	-240.24	0.45
	Original Face:	100,000.000	Base	106.437500	106,437.50	106.197260	106,197.26	-240.24	0.45

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25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	20,000.000	Local		96.194350	19,238.87	98.233500	19,646.70	407.83	0.08
		Base		96.194350	19,238.87	98.233500	19,646.70	407.83	0.08
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	30,000.000	Local		113.934033	34,180.21	113.613700	34,084.11	-96.10	0.14
		Base		113.934033	34,180.21	113.613700	34,084.11	-96.10	0.14
25245BAB3	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875					2.875	11 May 2022		
	10,000.000	Local		104.461500	10,446.15	100.599700	10,059.97	-386.18	0.04
		Base		104.461500	10,446.15	100.599700	10,059.97	-386.18	0.04
26441CAS4	DUKE ENERGY CORP SR UNSECURED 09/26 2.65					2.65	01 Sep 2026		
	10,000.000	Local		97.687900	9,768.79	93.332800	9,333.28	-435.51	0.04
		Base		97.687900	9,768.79	93.332800	9,333.28	-435.51	0.04
26441CAT2	DUKE ENERGY CORP SR UNSECURED 09/46 3.75					3.75	01 Sep 2046		
	10,000.000	Local		95.039600	9,503.96	90.020700	9,002.07	-501.89	0.04
		Base		95.039600	9,503.96	90.020700	9,002.07	-501.89	0.04
26875PAP6	EOG RESOURCES INC SR UNSECURED 01/26 4.15					4.15	15 Jan 2026		
	10,000.000	Local		108.270300	10,827.03	104.649500	10,464.95	-362.08	0.04
		Base		108.270300	10,827.03	104.649500	10,464.95	-362.08	0.04
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	20,000.000	Local		102.042000	20,408.40	99.043400	19,808.68	-599.72	0.08
		Base		102.042000	20,408.40	99.043400	19,808.68	-599.72	0.08
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	10,000.000	Local		103.946200	10,394.62	97.747400	9,774.74	-619.88	0.04
		Base		103.946200	10,394.62	97.747400	9,774.74	-619.88	0.04
29425AAD5	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC33 A4					3.778	10 Sep 2058		
	80,000.000	Local		105.715088	84,572.07	104.187140	83,349.71	-1,222.36	0.35
	Original Face:	80,000.000	Base	105.715088	84,572.07	104.187140	83,349.71	-1,222.36	0.35
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	20,000.000	Local		103.424150	20,684.83	99.864500	19,972.90	-711.93	0.08
		Base		103.424150	20,684.83	99.864500	19,972.90	-711.93	0.08

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30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114				4.114	01 Mar 2046			
		10,000.000	Local	106.978200	10,697.82	102.427400	10,242.74	-455.08	0.04
			Base	106.978200	10,697.82	102.427400	10,242.74	-455.08	0.04
3130AA3R7	FEDERAL HOME LOAN BANK BONDS 11/19 1.375				1.375	15 Nov 2019			
		90,000.000	Local	99.975056	89,977.55	99.601400	89,641.26	-336.29	0.38
			Base	99.975056	89,977.55	99.601400	89,641.26	-336.29	0.38
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375	15 Nov 2031			
		10,000.000	Local	126.321200	12,632.12	128.889800	12,888.98	256.86	0.05
			Base	126.321200	12,632.12	128.889800	12,888.98	256.86	0.05
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.75	15 Jan 2043			
		10,000.000	Local	100.680100	10,068.01	94.940700	9,494.07	-573.94	0.04
			Base	100.680100	10,068.01	94.940700	9,494.07	-573.94	0.04
36250PAD7	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC32 A4				3.764	10 Jul 2048			
		80,000.000	Local	106.173325	84,938.66	104.460260	83,568.21	-1,370.45	0.35
		Original Face: 80,000.000	Base	106.173325	84,938.66	104.460260	83,568.21	-1,370.45	0.35
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.5	11 Mar 2044			
		20,000.000	Local	112.034300	22,406.86	107.347500	21,469.50	-937.36	0.09
			Base	112.034300	22,406.86	107.347500	21,469.50	-937.36	0.09
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875				6.875	10 Jan 2039			
		70,000.000	Local	146.695514	102,686.86	140.994200	98,695.94	-3,990.92	0.42
			Base	146.695514	102,686.86	140.994200	98,695.94	-3,990.92	0.42
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.65	17 Oct 2021			
		20,000.000	Local	112.995250	22,599.05	109.694000	21,938.80	-660.25	0.09
			Base	112.995250	22,599.05	109.694000	21,938.80	-660.25	0.09
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043			
		10,000.000	Local	114.658500	11,465.85	110.547900	11,054.79	-411.06	0.05
			Base	114.658500	11,465.85	110.547900	11,054.79	-411.06	0.05
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046			
		10,000.000	Local	107.471800	10,747.18	103.467100	10,346.71	-400.47	0.04
			Base	107.471800	10,747.18	103.467100	10,346.71	-400.47	0.04

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375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65					3.65	01 Mar 2026		
	10,000.000	Local		104.389600	10,438.96	101.393700	10,139.37	-299.59	0.04
		Base		104.389600	10,438.96	101.393700	10,139.37	-299.59	0.04
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375	15 Mar 2020		
	40,000.000	Local		110.090300	44,036.12	108.498600	43,399.44	-636.68	0.18
		Base		110.090300	44,036.12	108.498600	43,399.44	-636.68	0.18
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	30,000.000	Local		104.688067	31,406.42	101.584100	30,475.23	-931.19	0.13
		Base		104.688067	31,406.42	101.584100	30,475.23	-931.19	0.13
38145GAH3	GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5					3.5	16 Nov 2026		
	30,000.000	Local		99.252100	29,775.63	97.698500	29,309.55	-466.08	0.12
		Base		99.252100	29,775.63	97.698500	29,309.55	-466.08	0.12
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	70,000.000	Local		107.479957	75,235.97	105.166000	73,616.20	-1,619.77	0.31
		Base		107.479957	75,235.97	105.166000	73,616.20	-1,619.77	0.31
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	100,000.000	Local		113.988630	113,988.63	112.404100	112,404.10	-1,584.53	0.47
		Base		113.988630	113,988.63	112.404100	112,404.10	-1,584.53	0.47
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	10,000.000	Local		103.325800	10,332.58	101.589700	10,158.97	-173.61	0.04
		Base		103.325800	10,332.58	101.589700	10,158.97	-173.61	0.04
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	10,000.000	Local		110.913900	11,091.39	105.581800	10,558.18	-533.21	0.04
		Base		110.913900	11,091.39	105.581800	10,558.18	-533.21	0.04
456606JN3	INDYMAC RESIDENTIAL ASSET BACK INABS 2005 D AII4					0.884002	25 Mar 2036		
	140,000.000	Local		95.029021	133,040.63	94.597020	132,435.83	-604.80	0.56
	Original Face:	Base		95.029021	133,040.63	94.597020	132,435.83	-604.80	0.56
459745GK5	INTL LEASE FINANCE CORP SR UNSECURED 01/22 8.625					8.625	15 Jan 2022		
	30,000.000	Local		120.615667	36,184.70	120.125000	36,037.50	-147.20	0.15
		Base		120.615667	36,184.70	120.125000	36,037.50	-147.20	0.15

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46625HHU7	JPMORGAN CHASE + CO SR UNSECURED 10/20 4.25					4.25	15 Oct 2020		
	30,000.000	Local		107.911267	32,373.38	105.823600	31,747.08	-626.30	0.13
		Base		107.911267	32,373.38	105.823600	31,747.08	-626.30	0.13
46625HJZ4	JPMORGAN CHASE + CO SUBORDINATED 12/26 4.125					4.125	15 Dec 2026		
	30,000.000	Local		105.704167	31,711.25	102.065600	30,619.68	-1,091.57	0.13
		Base		105.704167	31,711.25	102.065600	30,619.68	-1,091.57	0.13
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	20,000.000	Local		110.373150	22,074.63	106.630900	21,326.18	-748.45	0.09
		Base		110.373150	22,074.63	106.630900	21,326.18	-748.45	0.09
46625HRX0	JPMORGAN CHASE + CO SUBORDINATED 12/27 3.625					3.625	01 Dec 2027		
	20,000.000	Local		99.828650	19,965.73	97.018600	19,403.72	-562.01	0.08
		Base		99.828650	19,965.73	97.018600	19,403.72	-562.01	0.08
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	10,000.000	Local		107.045700	10,704.57	98.536300	9,853.63	-850.94	0.04
		Base		107.045700	10,704.57	98.536300	9,853.63	-850.94	0.04
482480AD2	KLA TENCOR CORP SR UNSECURED 11/21 4.125					4.125	01 Nov 2021		
	20,000.000	Local		107.054550	21,410.91	104.281000	20,856.20	-554.71	0.09
		Base		107.054550	21,410.91	104.281000	20,856.20	-554.71	0.09
492386AT4	KERR MCGEE CORP COMPANY GUAR 09/31 7.875					7.875	15 Sep 2031		
	30,000.000	Local		127.931433	38,379.43	128.052100	38,415.63	36.20	0.16
		Base		127.931433	38,379.43	128.052100	38,415.63	36.20	0.16
494550BV7	KINDER MORGAN ENER PART COMPANY GUAR 09/24 4.25					4.25	01 Sep 2024		
	30,000.000	Local		102.864000	30,859.20	102.124400	30,637.32	-221.88	0.13
		Base		102.864000	30,859.20	102.124400	30,637.32	-221.88	0.13
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	20,000.000	Local		105.686600	21,137.32	101.697100	20,339.42	-797.90	0.09
		Base		105.686600	21,137.32	101.697100	20,339.42	-797.90	0.09
50077LAK2	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95					3.95	15 Jul 2025		
	10,000.000	Local		106.750100	10,675.01	101.303500	10,130.35	-544.66	0.04
		Base		106.750100	10,675.01	101.303500	10,130.35	-544.66	0.04

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539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55					3.55	15 Jan 2026		
	20,000.000	Local		106.030100	21,206.02	102.171200	20,434.24	-771.78	0.09
		Base		106.030100	21,206.02	102.171200	20,434.24	-771.78	0.09
57636QAB0	MASTERCARD INC SR UNSECURED 04/24 3.375					3.375	01 Apr 2024		
	10,000.000	Local		106.559200	10,655.92	102.859400	10,285.94	-369.98	0.04
		Base		106.559200	10,655.92	102.859400	10,285.94	-369.98	0.04
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7					3.7	30 Jan 2026		
	10,000.000	Local		105.560000	10,556.00	101.809700	10,180.97	-375.03	0.04
		Base		105.560000	10,556.00	101.809700	10,180.97	-375.03	0.04
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5					3.5	15 Mar 2025		
	10,000.000	Local		106.447400	10,644.74	102.971400	10,297.14	-347.60	0.04
		Base		106.447400	10,644.74	102.971400	10,297.14	-347.60	0.04
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	10,000.000	Local		112.997100	11,299.71	108.142100	10,814.21	-485.50	0.05
		Base		112.997100	11,299.71	108.142100	10,814.21	-485.50	0.05
59023WAE8	MERRILL LYNCH MORTGAGE INVESTO MLMI 2006 FF1 M5					0.924001	25 Aug 2036		
	150,000.000	Local		93.803620	140,705.43	93.738740	140,608.11	-97.32	0.59
	Original Face: 150,000.000	Base		93.803620	140,705.43	93.738740	140,608.11	-97.32	0.59
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	20,000.000	Local		111.924250	22,384.85	108.000000	21,600.00	-784.85	0.09
		Base		111.924250	22,384.85	108.000000	21,600.00	-784.85	0.09
594918BR4	MICROSOFT CORP SR UNSECURED 08/26 2.4					2.4	08 Aug 2026		
	40,000.000	Local		98.618000	39,447.20	94.469700	37,787.88	-1,659.32	0.16
		Base		98.618000	39,447.20	94.469700	37,787.88	-1,659.32	0.16
61760VAP8	MORGAN STANLEY CAPITAL I TRUST MSC 2012 C4 A4					3.244	15 Mar 2045		
	70,000.000	Local		104.104043	72,872.83	103.278430	72,294.90	-577.93	0.30
	Original Face: 70,000.000	Base		104.104043	72,872.83	103.278430	72,294.90	-577.93	0.30
63946BAE0	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375					4.375	01 Apr 2021		
	20,000.000	Local		109.898800	21,979.76	108.031900	21,606.38	-373.38	0.09
		Base		109.898800	21,979.76	108.031900	21,606.38	-373.38	0.09

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651229AW6	NEWELL BRANDS INC SR UNSECURED 04/26 4.2					4.2	01 Apr 2026		
	20,000.000	Local		108.262250	21,652.45	104.378000	20,875.60	-776.85	0.09
		Base		108.262250	21,652.45	104.378000	20,875.60	-776.85	0.09
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	10,000.000	Local		106.037700	10,603.77	104.068700	10,406.87	-196.90	0.04
		Base		106.037700	10,603.77	104.068700	10,406.87	-196.90	0.04
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	10,000.000	Local		98.987200	9,898.72	101.763500	10,176.35	277.63	0.04
		Base		98.987200	9,898.72	101.763500	10,176.35	277.63	0.04
674599CL7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/47 4.1					4.1	15 Feb 2047		
	10,000.000	Local		100.017000	10,001.70	97.404100	9,740.41	-261.29	0.04
		Base		100.017000	10,001.70	97.404100	9,740.41	-261.29	0.04
674599CM5	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3					3.0	15 Feb 2027		
	20,000.000	Local		100.247900	20,049.58	96.757500	19,351.50	-698.08	0.08
		Base		100.247900	20,049.58	96.757500	19,351.50	-698.08	0.08
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	30,000.000	Local		130.947800	39,284.34	125.146800	37,544.04	-1,740.30	0.16
		Base		130.947800	39,284.34	125.146800	37,544.04	-1,740.30	0.16
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55					6.55	14 Mar 2037		
	40,000.000	Local		135.331900	54,132.76	125.550000	50,220.00	-3,912.76	0.21
Original Face:	40,000.000	Base		135.331900	54,132.76	125.550000	50,220.00	-3,912.76	0.21
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	10,000.000	Local		102.089600	10,208.96	97.846500	9,784.65	-424.31	0.04
		Base		102.089600	10,208.96	97.846500	9,784.65	-424.31	0.04
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	50,000.000	Local		125.986520	62,993.26	118.412600	59,206.30	-3,786.96	0.25
		Base		125.986520	62,993.26	118.412600	59,206.30	-3,786.96	0.25
822582AM4	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375					4.375	25 Mar 2020		
	30,000.000	Local		108.317467	32,495.24	106.825700	32,047.71	-447.53	0.14
		Base		108.317467	32,495.24	106.825700	32,047.71	-447.53	0.14

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822582BQ4	SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4					4.0	10 May 2046		
	40,000.000	Local		98.503825	39,401.53	95.625900	38,250.36	-1,151.17	0.16
		Base		98.503825	39,401.53	95.625900	38,250.36	-1,151.17	0.16
822582BT8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875					2.875	10 May 2026		
	20,000.000	Local		100.343400	20,068.68	96.679200	19,335.84	-732.84	0.08
		Base		100.343400	20,068.68	96.679200	19,335.84	-732.84	0.08
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	200,000.000	Local		94.254570	188,509.14	91.618000	183,236.00	-5,273.14	0.77
		Base		94.254570	188,509.14	91.618000	183,236.00	-5,273.14	0.77
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	90,000.000	Local		108.835300	97,951.77	102.275800	92,048.22	-5,903.55	0.39
		Base		108.835300	97,951.77	102.275800	92,048.22	-5,903.55	0.39
872540AQ2	TJX COS INC SR UNSECURED 09/26 2.25					2.25	15 Sep 2026		
	10,000.000	Local		96.487700	9,648.77	92.098500	9,209.85	-438.92	0.04
		Base		96.487700	9,648.77	92.098500	9,209.85	-438.92	0.04
887317AK1	TIME WARNER INC COMPANY GUAR 03/21 4.75					4.75	29 Mar 2021		
	40,000.000	Local		110.007125	44,002.85	107.130100	42,852.04	-1,150.81	0.18
		Base		110.007125	44,002.85	107.130100	42,852.04	-1,150.81	0.18
88732JAX6	TIME WARNER CABLE LLC SR SECURED 02/21 4.125					4.125	15 Feb 2021		
	20,000.000	Local		105.639550	21,127.91	103.384200	20,676.84	-451.07	0.09
		Base		105.639550	21,127.91	103.384200	20,676.84	-451.07	0.09
88732JAY4	TIME WARNER CABLE LLC SR SECURED 11/40 5.875					5.875	15 Nov 2040		
	20,000.000	Local		109.297250	21,859.45	106.644500	21,328.90	-530.55	0.09
		Base		109.297250	21,859.45	106.644500	21,328.90	-530.55	0.09
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	10,000.000	Local		113.282100	11,328.21	103.687500	10,368.75	-959.46	0.04
		Base		113.282100	11,328.21	103.687500	10,368.75	-959.46	0.04
90332UAA1	US AIRWAYS 1998 1A PASS PASS THRU CE 07/19 6.85					6.85	30 Jul 2019		
	6,337.250	Local		102.658882	6,505.75	102.000000	6,464.00	-41.75	0.03
		Base		102.658882	6,505.75	102.000000	6,464.00	-41.75	0.03

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91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	230,000.000	Local		112.254548	258,185.46	102.250000	235,175.00	-23,010.46	0.99
		Base		112.254548	258,185.46	102.250000	235,175.00	-23,010.46	0.99
911312AM8	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125					3.125	15 Jan 2021		
	10,000.000	Local		106.012900	10,601.29	103.353700	10,335.37	-265.92	0.04
		Base		106.012900	10,601.29	103.353700	10,335.37	-265.92	0.04
912810RP5	US TREASURY N/B 11/45 3					3.0	15 Nov 2045		
	380,000.000	Local		104.043903	395,366.83	98.632800	374,804.64	-20,562.19	1.58
		Base		104.043903	395,366.83	98.632800	374,804.64	-20,562.19	1.58
912810RR1	TSY INFL IX N/B 02/46 1					1.0	15 Feb 2046		
	234,634.500	Local		106.335347	249,499.41	100.422600	235,626.07	-13,873.34	0.99
	Original Face: 230,000.000	Base		106.335347	249,499.41	100.422600	235,626.07	-13,873.34	0.99
912810RT7	US TREASURY N/B 08/46 2.25					2.25	15 Aug 2046		
	1,690,000.000	Local		93.490795	1,579,994.44	84.082000	1,420,985.80	-159,008.64	5.99
		Base		93.490795	1,579,994.44	84.082000	1,420,985.80	-159,008.64	5.99
912810RU4	US TREASURY N/B 11/46 2.875					2.875	15 Nov 2046		
	80,000.000	Local		94.661775	75,729.42	96.546900	77,237.52	1,508.10	0.33
		Base		94.661775	75,729.42	96.546900	77,237.52	1,508.10	0.33
912828Q60	TSY INFL IX N/B 04/21 0.125					0.125	15 Apr 2021		
	152,982.000	Local		100.021355	153,014.67	100.572300	153,857.52	842.85	0.65
	Original Face: 150,000.000	Base		100.021355	153,014.67	100.572300	153,857.52	842.85	0.65
912828S50	TSY INFL IX N/B 07/26 0.125					0.125	15 Jul 2026		
	282,357.600	Local		98.172760	277,198.25	96.700100	273,040.08	-4,158.17	1.15
	Original Face: 280,000.000	Base		98.172760	277,198.25	96.700100	273,040.08	-4,158.17	1.15
912828T67	US TREASURY N/B 10/21 1.25					1.25	31 Oct 2021		
	3,450,000.000	Local		100.060646	3,452,092.27	96.968800	3,345,423.60	-106,668.67	14.11
		Base		100.060646	3,452,092.27	96.968800	3,345,423.60	-106,668.67	14.11
912828U57	US TREASURY N/B 11/23 2.125					2.125	30 Nov 2023		
	280,000.000	Local		99.426161	278,393.25	99.335900	278,140.52	-252.73	1.17
		Base		99.426161	278,393.25	99.335900	278,140.52	-252.73	1.17

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912828V23	US TREASURY N/B 12/23 2.25					2.25	31 Dec 2023		
	230,000.000	Local	99.781230	229,496.83	100.046900	230,107.87	611.04	0.97	
		Base	99.781230	229,496.83	100.046900	230,107.87	611.04	0.97	
91911TAK9	VALE OVERSEAS LIMITED COMPANY GUAR 11/39 6.875					6.875	10 Nov 2039		
	100,000.000	Local	98.703450	98,703.45	97.250000	97,250.00	-1,453.45	0.41	
		Base	98.703450	98,703.45	97.250000	97,250.00	-1,453.45	0.41	
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45					2.45	01 Nov 2022		
	10,000.000	Local	99.978500	9,997.85	96.590800	9,659.08	-338.77	0.04	
		Base	99.978500	9,997.85	96.590800	9,659.08	-338.77	0.04	
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	50,000.000	Local	131.251320	65,625.66	124.897700	62,448.85	-3,176.81	0.26	
		Base	131.251320	65,625.66	124.897700	62,448.85	-3,176.81	0.26	
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5					3.5	01 Nov 2024		
	40,000.000	Local	104.339350	41,735.74	99.679200	39,871.68	-1,864.06	0.17	
		Base	104.339350	41,735.74	99.679200	39,871.68	-1,864.06	0.17	
92826CAD4	VISA INC SR UNSECURED 12/25 3.15					3.15	14 Dec 2025		
	20,000.000	Local	104.012800	20,802.56	100.438600	20,087.72	-714.84	0.08	
		Base	104.012800	20,802.56	100.438600	20,087.72	-714.84	0.08	
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	10,000.000	Local	111.385300	11,138.53	105.551400	10,555.14	-583.39	0.04	
		Base	111.385300	11,138.53	105.551400	10,555.14	-583.39	0.04	
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	60,000.000	Local	100.099833	60,059.90	98.130000	58,878.00	-1,181.90	0.25	
		Base	100.099833	60,059.90	98.130000	58,878.00	-1,181.90	0.25	
931142CM3	WAL MART STORES INC SR UNSECURED 04/38 6.2					6.2	15 Apr 2038		
	10,000.000	Local	139.016800	13,901.68	131.819400	13,181.94	-719.74	0.06	
		Base	139.016800	13,901.68	131.819400	13,181.94	-719.74	0.06	
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75					4.75	02 Oct 2043		
	10,000.000	Local	118.208500	11,820.85	112.134200	11,213.42	-607.43	0.05	
		Base	118.208500	11,820.85	112.134200	11,213.42	-607.43	0.05	

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931427AQ1	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45					3.45	01 Jun 2026		
	10,000.000	Local		102.380700	10,238.07	98.160100	9,816.01	-422.06	0.04
		Base		102.380700	10,238.07	98.160100	9,816.01	-422.06	0.04
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	60,000.000	Local		102.838917	61,703.35	100.359900	60,215.94	-1,487.41	0.25
		Base		102.838917	61,703.35	100.359900	60,215.94	-1,487.41	0.25
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	50,000.000	Local		106.742120	53,371.06	102.857400	51,428.70	-1,942.36	0.22
		Base		106.742120	53,371.06	102.857400	51,428.70	-1,942.36	0.22
94974BGT1	WELLS FARGO + COMPANY SUBORDINATED 06/46 4.4					4.4	14 Jun 2046		
	50,000.000	Local		100.210500	50,105.25	95.705400	47,852.70	-2,252.55	0.20
		Base		100.210500	50,105.25	95.705400	47,852.70	-2,252.55	0.20
94974BGU8	WELLS FARGO + COMPANY SUBORDINATED 12/46 4.75					4.75	07 Dec 2046		
	30,000.000	Local		99.988700	29,996.61	101.485600	30,445.68	449.07	0.13
		Base		99.988700	29,996.61	101.485600	30,445.68	449.07	0.13
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		
	60,000.000	Local		98.727900	59,236.74	100.358800	60,215.28	978.54	0.25
Original Face:	60,000.000	Base		98.727900	59,236.74	100.358800	60,215.28	978.54	0.25
Y20721BH1	REPUBLIC OF INDONESIA SR UNSECURED REGS 10/23 5.375					5.375	17 Oct 2023		
	200,000.000	Local		112.999645	225,999.29	108.306300	216,612.60	-9,386.69	0.91
		Base		112.999645	225,999.29	108.306300	216,612.60	-9,386.69	0.91
US DOLLAR Total									
	15,936,311.350	Local			16,257,850.20		15,791,651.27	-466,198.93	66.60
Original Face:	5,680,000.000	Base			16,257,850.20		15,791,651.27	-466,198.93	66.60
FIXED INCOME Total									
	15,936,311.350	Base			16,257,850.20		15,791,651.27	-466,198.93	66.60
Original Face:	5,680,000.000								

& 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: December 30, 2016

View Date: February 16, 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 - CALLS

US DOLLAR Exchange Rate: 1.000000

ADI0RGKK2	US BOND FUTR OPTN FEB17C 152 JAN17 152 CALL					27 Jan 2017			
1,000.000		1.000	Local	1.159500	1,159.50	1.078125	1,078.13	-81.37	0.00
			Base	1.159500	1,159.50	1.078125	1,078.13	-81.37	0.00

US DOLLAR Total									
1,000.000		1.000	Local		1,159.50		1,078.13	-81.37	0.00
			Base		1,159.50		1,078.13	-81.37	0.00

OPTIONS PURCHASED - CALLS Total

1,000.000		1.000	Base		1,159.50		1,078.13	-81.37	0.00
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Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
ADI0QXS77	US 5YR FUTR OPTN FEB17C 120 JAN17 120 CALL					27 Jan 2017				
-3,000.000		-3.000	Local	0.220710	-662.13	0.015625	-46.88	615.25	0.00	
			Base	0.220710	-662.13	0.015625	-46.88	615.25	0.00	
ADI0QYGT0	US 10YR FUT OPTN MAR17C 127.5 FEB17 127.5 CALL					24 Feb 2017				
-1,000.000		-1.000	Local	0.574880	-574.88	0.156250	-156.25	418.63	0.00	
			Base	0.574880	-574.88	0.156250	-156.25	418.63	0.00	
ADI0QYSR1	US 10YR FUT OPTN FEB17C 126 JAN17 126 CALL					27 Jan 2017				
-1,000.000		-1.000	Local	0.528000	-528.00	0.140625	-140.63	387.37	0.00	
			Base	0.528000	-528.00	0.140625	-140.63	387.37	0.00	
ADI0QZ304	US 10YR FUT OPTN FEB17C 127.5 JAN17 127.5 CALL					27 Jan 2017				
-1,000.000		-1.000	Local	0.528000	-528.00	0.046875	-46.88	481.12	0.00	
			Base	0.528000	-528.00	0.046875	-46.88	481.12	0.00	
ADI0R4QC1	US 10YR FUT OPTN MAR17C 126 FEB17 126 CALL					24 Feb 2017				
-2,000.000		-2.000	Local	0.301440	-602.88	0.375000	-750.00	-147.12	0.00	
			Base	0.301440	-602.88	0.375000	-750.00	-147.12	0.00	
ADI0R76V4	US 10YR FUT OPTN FEB17C 126.5 JAN17 126.5 CALL					27 Jan 2017				
-1,000.000		-1.000	Local	0.387380	-387.38	0.093750	-93.75	293.63	0.00	
			Base	0.387380	-387.38	0.093750	-93.75	293.63	0.00	
ADI0R7QJ9	US BOND FUTR OPTN FEB17C 151 JAN17 151 CALL					27 Jan 2017				
-1,000.000		-1.000	Local	0.887380	-887.38	1.500000	-1,500.00	-612.62	0.01	
			Base	0.887380	-887.38	1.500000	-1,500.00	-612.62	0.01	
ADI0R80Y2	US 10YR FUT OPTN FEB17C 125 JAN17 125 CALL					27 Jan 2017				
-2,000.000		-2.000	Local	0.528005	-1,056.01	0.359375	-718.75	337.26	0.00	
			Base	0.528005	-1,056.01	0.359375	-718.75	337.26	0.00	
ADI0RFNV7	US BOND FUTR OPTN FEB17C 150 JAN17 150 CALL					27 Jan 2017				
-2,000.000		-2.000	Local	1.340500	-2,681.00	2.031250	-4,062.50	-1,381.50	0.02	
			Base	1.340500	-2,681.00	2.031250	-4,062.50	-1,381.50	0.02	

& Issue has redenominated but Local is not converted
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: December 30, 2016

View Date: February 16, 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
ADI0RHX26	US 5YR FUTR OPTN FEB17C 117.7 JAN17 117.75 CALL					27 Jan 2017		
-6,000.000		-6.000	Local 0.175137	-1,050.82	0.359375	-2,156.25	-1,105.43	0.01
			Base 0.175137	-1,050.82	0.359375	-2,156.25	-1,105.43	0.01
ADI0RPK63	US 5YR FUTR OPTN MAR17C 117.7 FEB17 117.75 CALL					24 Feb 2017		
-1,000.000		-1.000	Local 0.395190	-395.19	0.554688	-554.69	-159.50	0.00
			Base 0.395190	-395.19	0.554688	-554.69	-159.50	0.00
US DOLLAR Total								
-21,000.000		-21.000	Local	-9,353.67		-10,226.58	-872.91	0.04
			Base	-9,353.67		-10,226.58	-872.91	0.04
OPTIONS WRITTEN - CALLS Total								
-21,000.000		-21.000	Base	-9,353.67		-10,226.58	-872.91	0.04

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
AD10R76W2	US BOND FUTR OPTN FEB17P 143 JAN17 143 PUT					27 Jan 2017			
-1,000.000		-1.000	Local	-731.13	0.125000	-125.00	606.13	0.00	
			Base	-731.13	0.125000	-125.00	606.13	0.00	
US DOLLAR Total									
-1,000.000		-1.000	Local	-731.13		-125.00	606.13	0.00	
			Base	-731.13		-125.00	606.13	0.00	
OPTIONS WRITTEN - PUTS Total									
-1,000.000		-1.000	Base	-731.13		-125.00	606.13	0.00	

Holdings

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 30, 2016

View Date: February 16, 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								
-21,000.000	23,831,038.610	Base		24,143,673.16		23,677,126.08	-466,547.08	99.94
Original Face:	5,680,000.000							

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 30, 2016

View Date: February 16, 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

ADI0P60J1	US 2YR NOTE (CBT) MAR17 XCBT 20170331						31 Mar 2017			
27.000	5,400,000.000	Local	5,850,562.50	5,856,134.65	108.343750	-5,572.15		-7,259.65	1,687.50	
		Base	5,850,562.50		108.343750	-5,572.15		-7,259.65	1,687.50	0.01

ADI0P60K8	US 5YR NOTE (CBT) MAR17 XCBT 20170331						31 Mar 2017			
21.000	2,100,000.000	Local	2,470,945.32	2,478,599.53	117.664063	-7,654.21		-11,099.53	3,445.32	
		Base	2,470,945.32		117.664063	-7,654.21		-11,099.53	3,445.32	0.01

US DOLLAR Total										
48.000	7,500,000.000	Local	8,321,507.82	8,334,734.18		-13,226.36		-18,359.18	5,132.82	
		Base				-13,226.36		-18,359.18	5,132.82	0.02

FUTURES LONG Total										
48.000	7,500,000.000	Base				-13,226.36		-18,359.18	5,132.82	0.02

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 30, 2016

View Date: February 16, 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
99Z380208	90DAY EUR FUTR MAR17 XCME 20170313						13 Mar 2017				
-20.000	-5,000,000.000	Local	-4,948,000.00	-4,948,400.75	98.960000	400.75		650.75	-250.00		
		Base	-4,948,000.00		98.960000	400.75		650.75	-250.00	0.00	
ADI0P60L6	US LONG BOND(CBT) MAR17 XCBT 20170322						22 Mar 2017				
-11.000	-1,100,000.000	Local	-1,657,218.75	-1,666,805.14	150.656250	9,586.39		17,836.39	-8,250.00		
		Base	-1,657,218.75		150.656250	9,586.39		17,836.39	-8,250.00	0.03	
ADI0P60T9	US 10YR NOTE (CBT)MAR17 XCBT 20170322						22 Mar 2017				
-1.000	-100,000.000	Local	-124,281.25	-123,840.50	124.281250	-440.75		-97.00	-343.75		
		Base	-124,281.25		124.281250	-440.75		-97.00	-343.75	0.00	
US DOLLAR Total											
-32.000	-6,200,000.000	Local	-6,729,500.00	-6,739,046.39		9,546.39		18,390.14	-8,843.75		
		Base				9,546.39		18,390.14	-8,843.75	0.04	
FUTURES SHORT Total											
-32.000	-6,200,000.000	Base				9,546.39		18,390.14	-8,843.75	0.04	

Holdings - Futures Contracts

WESTERN ASSET CORE BOND CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBQ1



STATE STREET

As of: December 30, 2016

View Date: February 16, 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									
16.000	1,300,000.000	Base				-3,679.97	30.96	-3,710.93	0.06