

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Short Term Income Fund Unit Value \$1.00	0.02%	0.05%	0.05%	0.11%	0.18%	0.74%	1.50%	2.51%
90-Day Treasury Bill	0.05%	0.07%	0.07%	0.12%	0.07%	0.08%	1.15%	2.30%
HB&T Fixed Income Fund Unit Value \$20.820000	0.43%	0.97%	0.97%	0.77%	0.40%	1.40%	2.47%	3.16%
Barclays US Govt/Credit 1-3 Yr Index	0.36%	0.98%	0.98%	1.04%	0.95%	1.14%	2.80%	3.50%
HB&T Large Cap 500 Index Fund R1 Unit Value \$27.670000	6.66%	1.29%	1.29%	1.51%	11.22%	11.10%	6.62%	7.02%
S&P 500 Index	6.78%	1.35%	1.35%	1.78%	11.82%	11.58%	7.01%	7.43%
HB&T Large Cap 500 Index Fund R2 Unit Value \$10.000000	6.64%	1.22%	1.22%	1.21%	10.92%	10.80%	6.32%	6.72%
S&P 500 Index	6.78%	1.35%	1.35%	1.78%	11.82%	11.58%	7.01%	7.43%
HB&T Large Cap 500 Index Fund R3 Unit Value \$21.360000	6.60%	1.12%	1.12%	0.81%	10.52%	10.40%	5.92%	6.32%
S&P 500 Index	6.78%	1.35%	1.35%	1.78%	11.82%	11.58%	7.01%	7.43%
HB&T Large Cap Growth Index Fund R-Inst Unit Value \$10.780000	6.84%	0.75%	0.75%	2.47%	N/A	N/A	N/A	5.51%
Russell 1000 Growth Index	6.74%	0.74%	0.74%	2.52%	N/A	N/A	N/A	6.13%
HB&T Large Cap Value Index Fund R-Inst Unit Value \$9.850000	7.18%	0.72%	0.72%	-2.09%	N/A	N/A	N/A	-1.07%
Russell 1000 Value Index	7.20%	1.64%	1.64%	-1.54%	N/A	N/A	N/A	0.26%
SMART Funds® Index Today R-INST Unit Value \$13.290000	0.53%	0.61%	0.61%	0.08%	-0.17%	2.01%	3.02%	2.17%
On Target Current TR USD	1.15%	1.18%	1.18%	0.31%	-0.16%	2.01%	3.24%	N/A
SMART Funds® Index Today R1 Unit Value \$12.650000	0.79%	0.79%	0.79%	0.08%	0.16%	2.06%	2.92%	3.25%
On Target Current TR USD	1.13%	1.12%	1.12%	0.06%	-0.41%	1.76%	2.99%	N/A
SMART Funds® Index Today R2 Unit Value \$16.340000	0.80%	0.80%	0.80%	0.00%	-0.52%	1.56%	2.48%	2.80%
On Target Current TR USD	1.12%	1.09%	1.09%	-0.04%	-0.51%	1.66%	2.89%	N/A
SMART Funds® Index Today R3 Unit Value \$13.440000	0.84%	0.84%	0.84%	0.00%	-0.69%	1.36%	2.24%	2.56%
On Target Current TR USD	1.10%	1.02%	1.02%	-0.34%	-0.81%	1.36%	2.59%	N/A
SMART Funds® Index 2020 R-INST Unit Value \$12.190000	2.27%	1.67%	1.67%	-1.46%	1.15%	2.11%	3.17%	3.13%
On Target 2020 TR USD	3.22%	2.45%	2.45%	-0.66%	1.93%	3.30%	3.68%	N/A
SMART Funds® Index 2020 R1 Unit Value \$12.320000	2.56%	1.86%	1.86%	-1.56%	0.87%	1.86%	2.95%	5.56%
On Target 2020 TR USD	3.20%	2.39%	2.39%	-0.91%	1.68%	3.05%	3.43%	N/A
SMART Funds® Index 2020 R2 Unit Value \$11.210000	2.56%	1.91%	1.91%	-1.41%	0.82%	1.69%	2.72%	5.39%
On Target 2020 TR USD	3.19%	2.36%	2.36%	-1.01%	1.58%	2.95%	3.33%	N/A

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Period Ended March 31, 2016

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SMART Funds® Index 2020 R3 Unit Value \$10.000000	2.55%	1.88%	1.88%	-1.42%	0.76%	1.63%	2.55%	5.25%
On Target 2020 TR USD	3.17%	2.29%	2.29%	-1.31%	1.28%	2.65%	3.03%	N/A
SMART Funds® Index 2030 R-INST Unit Value \$17.940000	5.16%	1.87%	1.87%	-3.03%	2.07%	3.05%	3.61%	4.54%
On Target 2030 TR USD	5.69%	2.15%	2.15%	-2.18%	3.55%	4.42%	4.28%	N/A
SMART Funds® Index 2030 R1 Unit Value \$16.620000	5.12%	1.71%	1.71%	-3.54%	1.70%	2.69%	3.31%	7.06%
On Target 2030 TR USD	5.67%	2.09%	2.09%	-2.43%	3.30%	4.17%	4.03%	N/A
SMART Funds® Index 2030 R2 Unit Value \$21.630000	5.10%	1.74%	1.74%	-3.44%	1.61%	2.56%	3.04%	6.84%
On Target 2030 TR USD	5.66%	2.07%	2.07%	-2.53%	3.20%	4.07%	3.93%	N/A
SMART Funds® Index 2030 R3 Unit Value \$17.160000	5.07%	1.70%	1.70%	-3.41%	1.40%	2.32%	2.79%	6.58%
On Target 2030 TR USD	5.64%	1.99%	1.99%	-2.83%	2.90%	3.77%	3.63%	N/A
SMART Funds® Index 2040 R-INST Unit Value \$13.420000	4.84%	0.90%	0.90%	-4.35%	2.04%	2.98%	3.71%	4.53%
On Target 2040 TR USD	6.33%	2.06%	2.06%	-2.57%	3.74%	4.59%	4.36%	N/A
SMART Funds® Index 2040 R1 Unit Value \$13.620000	5.39%	1.45%	1.45%	-3.97%	1.96%	2.78%	3.51%	7.33%
On Target 2040 TR USD	6.31%	2.00%	2.00%	-2.82%	3.49%	4.34%	4.11%	N/A
SMART Funds® Index 2040 R2 Unit Value \$12.310000	5.39%	1.40%	1.40%	-4.20%	1.80%	2.59%	3.05%	6.85%
On Target 2040 TR USD	6.30%	1.98%	1.98%	-2.92%	3.39%	4.24%	4.01%	N/A
SMART Funds® Index 2040 R3 Unit Value \$10.000000	5.41%	1.43%	1.43%	-4.14%	1.83%	2.58%	2.86%	6.68%
On Target 2040 TR USD	6.28%	1.90%	1.90%	-3.22%	3.09%	3.94%	3.71%	N/A
SMART Funds® Index 2050 R-INST Unit Value \$16.990000	6.05%	1.74%	1.74%	-4.12%	2.56%	3.39%	3.90%	5.06%
On Target 2050 TR USD	6.33%	2.07%	2.07%	-2.56%	3.75%	4.61%	4.38%	N/A
SMART Funds® Index 2050 R1 Unit Value \$13.330000	6.02%	1.73%	1.73%	-4.41%	2.29%	3.19%	3.67%	7.56%
On Target 2050 TR USD	6.31%	2.00%	2.00%	-2.81%	3.50%	4.36%	4.13%	N/A
SMART Funds® Index 2050 R2 Unit Value \$19.640000	6.05%	1.71%	1.71%	-4.38%	2.14%	2.92%	3.34%	7.25%
On Target 2050 TR USD	6.30%	1.98%	1.98%	-2.91%	3.40%	4.26%	4.03%	N/A
SMART Funds® Index 2050 R3 Unit Value \$14.080000	6.02%	1.66%	1.66%	-4.37%	1.99%	2.70%	3.11%	7.02%
On Target 2050 TR USD	6.28%	1.90%	1.90%	-3.21%	3.10%	3.96%	3.73%	N/A
HB&T MetLife Stable Value Fund #29551 R1 Unit Value \$11.580000	0.09%	0.43%	0.43%	1.67%	1.67%	1.88%	N/A	2.14%
BarCap Govt/Credit 1-5 Yr Tr USD	0.52%	1.61%	1.61%	1.62%	1.34%	1.88%	N/A	2.48%

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HB&T MetLife Stable Value Fund #29551 R2 Unit Value \$11.030000	0.09%	0.27%	0.27%	1.35%	1.30%	1.52%	N/A	1.78%
BarCap Govt/Credit 1-5 Yr Tr USD	0.52%	1.61%	1.61%	1.62%	1.34%	1.88%	N/A	2.48%
HBS MetLife Stable Value Fund R1 Unit Value \$10.350000	0.19%	0.49%	0.49%	1.87%	N/A	N/A	N/A	1.73%
Barclays US Aggregate	0.58%	2.31%	2.31%	2.20%	N/A	N/A	N/A	3.21%
HBS MetLife Stable Value Fund R2 Unit Value \$10.250000	0.10%	0.39%	0.39%	1.38%	N/A	N/A	N/A	1.24%
Barclays US Aggregate	0.58%	2.31%	2.31%	2.20%	N/A	N/A	N/A	3.21%
Merganser Short Term Bond Institutional Trust R1 Unit Value \$10.310000	0.39%	1.08%	1.08%	1.68%	N/A	N/A	N/A	1.54%
Barclays US Govt/Credit 1-3 Yr TR USD	0.36%	0.98%	0.98%	1.04%	N/A	N/A	N/A	1.08%
Merganser Core Bond Institutional Trust R1 Unit Value \$10.7700000	1.41%	3.36%	3.36%	2.57%	N/A	N/A	N/A	3.43%
Barclay's US Aggregate	0.92%	3.03%	3.03%	1.96%	N/A	N/A	N/A	3.58%
MIZAN All Equity Moderate Allocation Fund R1 Unit Value \$22.570000	6.16%	0.85%	0.85%	-4.89%	10.65%	10.74%	N/A	13.72%
Russell 3000	7.04%	0.97%	0.97%	-0.34%	11.15%	11.01%	N/A	12.91%
MIZAN All Equity Moderate Allocation Fund R2 Unit Value \$22.080000	6.19%	0.84%	0.84%	-4.88%	10.65%	17.92%	N/A	13.90%
Russell 3000	7.04%	0.97%	0.97%	-0.34%	11.15%	11.01%	N/A	12.91%
MIZAN All Equity Moderate Allocation Fund R3 Unit Value \$22.080000	6.19%	0.84%	0.84%	-4.88%	10.65%	17.92%	N/A	13.90%
Russell 3000	7.04%	0.97%	0.97%	-0.34%	11.15%	11.01%	N/A	12.91%
Advice Portfolios Moderate Conservative Fund R Unit Value \$14.190000	2.01%	2.53%	2.53%	0.07%	0.91%	1.32%	N/A	1.69%
Morningstar Con Tgt Risk TR USD	2.30%	2.82%	2.82%	1.26%	2.27%	3.64%	N/A	4.19%
Advice Portfolios Moderate Conservative Fund R2 Unit Value \$16.670000	1.98%	2.44%	2.44%	-0.28%	0.56%	0.97%	N/A	1.34%
Morningstar Con Tgt Risk TR USD	2.30%	2.82%	2.82%	1.26%	2.27%	3.64%	N/A	3.92%
Advice Portfolios Moderate Conservative Fund R3 Unit Value \$13.240000	1.99%	2.48%	2.48%	-0.13%	0.71%	1.12%	1.77%	2.21%
Morningstar Con Tgt Risk TR USD	2.30%	2.82%	2.82%	1.26%	2.27%	3.64%	4.59%	4.52%
Advice Portfolios Moderate Fund R Unit Value \$16.980000	3.35%	2.23%	2.23%	-1.39%	1.87%	2.47	N/A	4.01%
Morningstar Mod Con Tgt Risk TR USD	3.57%	2.44%	2.44%	0.35%	3.64%	4.73%	N/A	6.16%
Advice Portfolios Moderate Fund R2 Unit Value \$11.470000	3.33%	2.14%	2.14%	-1.97%	1.19%	2.12	N/A	2.60%
Morningstar Mod Con Tgt Risk TR USD	3.57%	2.44%	2.44%	0.35%	3.64%	4.73%	N/A	5.48%
Advice Portfolios Moderate Fund R3 Unit Value \$15.850000	3.32%	2.19%	2.19%	-1.98%	0.96%	1.60%	2.75%	3.57%
Morningstar Mod Con Tgt Risk TR USD	3.57%	2.44%	2.44%	0.35%	3.64%	4.73%	5.12%	5.32%

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Advice Portfolios Moderate Growth Fund R Unit Value \$18.960000	4.87%	1.77%	1.77%	-2.27%	3.26%	3.58%	N/A	5.47%
Morningstar Mod Tgt Risk TR USD	5.00%	2.15%	2.15%	-1.04%	4.59%	5.47%	N/A	7.83%
Advice Portfolios Moderate Growth Fund R2 Unit Value \$12.050000	4.78%	1.69%	1.69%	-2.98%	2.53%	2.93	N/A	3.56%
Morningstar Mod Tgt Risk TR USD	5.00%	2.15%	2.15%	-1.04%	4.59%	5.47%	N/A	6.69%
Advice Portfolios Moderate Growth Fund R3 Unit Value \$17.6200000	4.82%	1.73%	1.73%	-3.08%	2.25%	2.65%	2.94%	4.07%
Morningstar Mod Tgt Risk TR USD	5.00%	2.15%	2.15%	-1.04%	4.59%	5.47%	5.46%	6.14%
Advice Portfolios Growth Fund R Unit Value \$22.180000	6.07%	1.19%	1.19%	-3.14%	5.20%	4.99%	N/A	7.31%
Morningstar Mod Agg Tgt Risk TR USD	6.32%	1.59%	1.59%	-2.61%	5.39%	5.95%	N/A	9.31%
Advice Portfolios Growth Fund R2 Unit Value \$13.020000	6.03%	1.09%	1.09%	-3.77%	4.44%	4.34	N/A	5.07%
Morningstar Mod Agg Tgt Risk TR USD	6.32%	1.59%	1.59%	-2.61%	5.39%	5.95%	N/A	7.67%
Advice Portfolios Growth Fund R3 Unit Value \$20.650000	6.06%	1.13%	1.13%	-3.82%	4.22%	4.08%	3.14%	4.56%
Morningstar Mod Agg Tgt Risk TR USD	6.32%	1.59%	1.59%	-2.61%	5.39%	5.95%	5.48%	6.61%
Advice Portfolios High Growth Fund R Unit Value \$23.510000	7.16%	0.86%	0.86%	-3.25%	5.80%	5.01%	N/A	7.73%
Morningstar Agg Tgt Risk TR USD	7.45%	1.29%	1.29%	-3.52%	6.12%	6.41%	N/A	10.53%
Advice Portfolios High Growth Fund R2 Unit Value \$13.060000	7.14%	0.77%	0.77%	-3.90%	5.04%	4.36	N/A	5.13%
Morningstar Agg Tgt Risk TR USD	7.45%	1.29%	1.29%	-3.52%	6.12%	6.41%	N/A	8.53%
Advice Portfolios High Growth Fund R3 Unit Value \$21.870000	7.21%	0.83%	0.83%	-3.99%	4.78%	4.08%	3.23%	5.00%
Morningstar Agg Tgt Risk TR USD	7.45%	1.29%	1.29%	-3.52%	6.12%	6.41%	5.40%	6.88%
Tactical Core Stable Value Fund R Unit Value \$11.330000	0.18%	0.44%	0.44%	1.52%	1.39%	1.49%	N/A	1.52%
Barclays US Govt/Credit 1-5 Yr TR USD	0.36%	0.98%	0.98%	1.04%	0.95%	1.14%	N/A	1.06%
Tactical Core Stable Value Fund R2 Unit Value \$10.840000	0.18%	0.18%	0.18%	0.74%	0.62%	0.85%	N/A	0.87%
Barclays US Govt/Credit 1-5 Yr TR USD	0.36%	0.98%	0.98%	1.04%	0.95%	1.14%	N/A	1.08%
Clear Sailing Investment Group Cons Fund R1 Unit Value \$11.320000	2.17%	0.27%	0.27%	-2.50%	2.77%	N/A	N/A	3.70%
Morningstar Conservative Target Risk	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.52%
Clear Sailing Investment Group Cons Fund R2 Unit Value \$11.370000	2.15%	0.21%	0.21%	-2.73%	2.54%	N/A	N/A	3.47%
Morningstar Conservative Target Risk	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.52%
Clear Sailing Investment Group Balanced Fund R1 Unit Value \$11.760000	5.19%	-1.43%	-1.43%	-5.01%	2.63%	N/A	N/A	4.86%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.09%

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Clear Sailing Investment Group Balanced Fund R2 Unit Value \$11.830000	5.17%	-1.49%	-1.49%	-5.24%	2.40%	N/A	N/A	4.63%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.09%
Clear Sailing Investment Group Growth Fund R1 Unit Value \$12.290000	6.68%	-1.92%	-1.92%	-6.54%	3.42%	N/A	N/A	6.22%
Morningstar Moderately Aggressive Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Clear Sailing Investment Group Growth Fund R2 Unit Value \$12.360000	6.66%	-1.98%	-1.98%	-6.77%	3.19%	N/A	N/A	5.99%
Morningstar Moderately Aggressive Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
FACETS LifeStyle Conservative Fund R5 Unit Value \$11.570000	3.21%	1.58%	1.58%	-1.38%	0.94%	N/A	N/A	1.89%
MorningStar Moderatly Cons Target Risk	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	5.28%
FACETS LifeStyle Conservative Fund R6 Unit Value \$11.680000	3.27%	1.65%	1.65%	-1.10%	1.17%	N/A	N/A	2.10%
MorningStar Moderatly Cons Target Risk	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	5.28%
FACETS LifeStyle Moderate Fund R5 Unit Value \$11.660000	4.86%	1.83%	1.83%	-1.85%	3.23%	N/A	N/A	3.23%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.72%
FACETS LifeStyle Moderate Fund R6 Unit Value \$11.760000	4.81%	1.82%	1.82%	-1.67%	3.42%	N/A	N/A	3.42%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.72%
FACETS LifeStyle Aggressive Fund R5 Unit Value \$11.080000	6.40%	1.20%	1.20%	-2.40%	5.39%	N/A	N/A	3.34%
Morningstar Moderately Aggressive Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.93%
FACETS LifeStyle Aggressive Fund R6 Unit Value \$11.920000	6.43%	1.27%	1.27%	-2.21%	5.61%	N/A	N/A	3.57%
Morningstar Moderately Aggressive Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.93%
FACETS Target Retirement NOW Fund R5 Unit Value \$10.010000	3.27%	1.92%	1.92%	-0.79%	N/A	N/A	N/A	0.44%
S&P Target Date Retirement Income TR USD	2.73%	2.18%	2.18%	0.31%	N/A	N/A	N/A	1.36%
FACETS Target Retirement NOW Fund R6 Unit Value \$10.140000	3.36%	2.11%	2.11%	-0.59%	N/A	N/A	N/A	0.69%
S&P Target Date Retirement Income TR USD	2.73%	2.18%	2.18%	0.31%	N/A	N/A	N/A	1.36%
FACETS Target Retirement 2020 Fund R5 Unit Value \$10.060000	4.57%	1.41%	1.41%	-1.76%	N/A	N/A	N/A	0.19%
S&P TARGET DATE 2020 INDEX	4.61%	1.77%	1.77%	-0.75%	N/A	N/A	N/A	0.91%
FACETS Target Retirement 2020 Fund R6 Unit Value \$10.090000	4.56%	1.41%	1.41%	-1.46%	N/A	N/A	N/A	0.38%
S&P TARGET DATE 2020 INDEX	4.61%	1.77%	1.77%	-0.75%	N/A	N/A	N/A	0.91%
FACETS Target Retirement 2030 Fund R5 Unit Value \$10.030000	5.47%	1.21%	1.21%	-2.34%	N/A	N/A	N/A	0.00%
S&P TARGET DATE 2030 INDEX	5.53%	1.52%	1.52%	-1.33%	N/A	N/A	N/A	0.43%

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FACETS Target Retirement 2030 Fund R6 Unit Value \$10.070000	5.56%	1.31%	1.31%	-2.14%	N/A	N/A	N/A	0.25%
S&P TARGET DATE 2030 INDEX	5.53%	1.52%	1.52%	-1.33%	N/A	N/A	N/A	0.43%
FACETS Target Retirement 2040 Fund R5 Unit Value \$10.040000	6.13%	1.11%	1.11%	-2.62%	N/A	N/A	N/A	0.06%
S&P TARGET DATE 2040 INDEX	6.22%	1.32%	1.32%	-1.82%	N/A	N/A	N/A	0.12%
FACETS Target Retirement 2040 Fund R6 Unit Value \$10.070000	6.22%	1.21%	1.21%	-2.42%	N/A	N/A	N/A	0.25%
S&P TARGET DATE 2040 INDEX	6.22%	1.32%	1.32%	-1.82%	N/A	N/A	N/A	0.12%
FACETS Target Retirement 2050 Fund R5 Unit Value \$10.070000	6.79%	1.51%	1.51%	-1.85%	N/A	N/A	N/A	0.25%
S&P Target Date 2050 TR USD	6.71%	1.18%	1.18%	-2.15%	N/A	N/A	N/A	-0.10%
FACETS Target Retirement 2050 Fund R6 Unit Value \$10.130000	6.74%	1.50%	1.50%	-1.27%	N/A	N/A	N/A	0.63%
S&P Target Date 2050 TR USD	6.71%	1.18%	1.18%	-2.15%	N/A	N/A	N/A	-0.10%
First Trust Counter Inflation Portfolio R1 Unit Value \$9.560000	9.38%	9.13%	9.13%	-6.64%	-5.84%	-5.54%	N/A	-0.73%
12.5 TPS 12.5 CTUSINFLNK 25 Enrgy 25 MAT DJ AIG	7.64%	5.72%	5.72%	-8.88%	-3.81%	-1.24%	N/A	3.75%
First Trust Counter Inflation Portfolio R2 Unit Value \$9.230000	9.49%	9.10%	9.10%	-7.05%	-6.30%	-5.99%	N/A	-1.29%
12.5 TPS 12.5 CTUSINFLNK 25 Enrgy 25 MAT DJ AIG	7.64%	5.72%	5.72%	-8.88%	-3.81%	-1.24%	N/A	3.75%
First Trust All Equity Allocation Portfolio R0 Unit Value \$12.910000	8.15%	0.70%	0.70%	-7.74%	6.64%	N/A	N/A	5.76%
S&P 500 Index	6.78%	1.35%	1.35%	1.78%	11.82%	N/A	N/A	11.13%
First Trust All Equity Allocation Portfolio R1 Unit Value \$12.590000	8.07%	0.48%	0.48%	-8.24%	6.10%	5.53%	N/A	2.69%
S&P 500 Index	6.78%	1.35%	1.35%	1.78%	11.82%	11.58%	N/A	6.38%
First Trust All Equity Allocation Portfolio R2 Unit Value \$12.330000	7.97%	0.41%	0.41%	-8.67%	5.57%	5.00%	N/A	2.64%
S&P 500 Index	6.78%	1.35%	1.35%	1.78%	11.82%	11.58%	N/A	7.37%
First Trust All Equity Allocation Portfolio R3 Unit Value \$24.710000	8.00%	0.57%	0.57%	-8.41%	5.72%	5.04%	N/A	12.93%
S&P 500 Index	6.78%	1.35%	1.35%	1.78%	11.82%	11.58%	N/A	16.08%
First Trust Target Date Fund 2010 R0 Unit Value \$14.870000	2.76%	3.48%	3.48%	1.23%	4.16%	N/A	N/A	4.73%
US OE Target Date 2000-2010	3.85%	1.49%	1.49%	-1.45%	3.56%	N/A	N/A	3.96%
First Trust Target Date Fund 2010 R1 Unit Value \$14.040000	2.71%	3.37%	3.37%	0.98%	3.52%	4.60%	N/A	5.70%
US OE Target Date 2000-2010	3.85%	1.49%	1.49%	-1.45%	3.56%	4.39%	N/A	6.43%
First Trust Target Date Fund 2010 R2 Unit Value \$14.020000	2.68%	3.27%	3.27%	0.57%	3.20%	4.24%	N/A	5.47%
US OE Target Date 2000-2010	3.85%	1.49%	1.49%	-1.45%	3.56%	4.39%	N/A	6.43%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
First Trust Target Date Fund 2010 R3 Unit Value \$14.330000	2.80%	3.32%	3.32%	0.42%	4.33%	4.79%	N/A	5.62%
US OE Target Date 2000-2010	3.85%	1.49%	1.49%	-1.45%	3.56%	4.39%	N/A	6.43%
First Trust Target Date Fund 2020 R0 Unit Value \$15.810000	3.94%	3.27%	3.27%	1.54%	7.10%	N/A	N/A	6.31%
US OE Target Date 2016-2020	4.58%	0.71%	0.71%	-2.50%	4.52%	N/A	N/A	4.78%
First Trust Target Date Fund 2020 R1 Unit Value \$15.420000	3.91%	3.21%	3.21%	1.18%	6.57%	6.32%	N/A	7.50%
US OE Target Date 2016-2020	4.58%	0.71%	0.71%	-2.50%	4.52%	5.30%	N/A	6.51%
First Trust Target Date Fund 2020 R2 Unit Value \$14.990000	3.88%	3.02%	3.02%	0.67%	6.04%	5.81%	N/A	7.00%
US OE Target Date 2016-2020	4.58%	0.71%	0.71%	-2.50%	4.52%	5.30%	N/A	6.51%
First Trust Target Date Fund 2020 R3 Unit Value \$14.670000	3.82%	3.02%	3.02%	0.41%	5.79%	5.55%	N/A	6.61%
US OE Target Date 2016-2020	4.58%	0.71%	0.71%	-2.50%	4.52%	5.30%	N/A	6.51%
First Trust Target Date Fund 2030 R0 Unit Value \$16.030000	5.43%	3.30%	3.30%	1.56%	8.48%	N/A	N/A	6.70%
US OE Target Date 2026-2030	5.76%	0.74%	0.74%	-2.73%	5.83%	N/A	N/A	5.49%
First Trust Target Date Fund 2030 R1 Unit Value \$16.080000	5.44%	3.21%	3.21%	1.32%	8.07%	6.95%	N/A	8.26%
US OE Target Date 2026-2030	5.76%	0.74%	0.74%	-2.73%	5.83%	6.08%	N/A	7.48%
First Trust Target Date Fund 2030 R2 Unit Value \$15.070000	5.37%	3.09%	3.09%	0.83%	7.55%	6.57%	N/A	7.83%
US OE Target Date 2026-2030	5.76%	0.74%	0.74%	-2.73%	5.83%	6.08%	N/A	7.48%
First Trust Target Date Fund 2030 R3 Unit Value \$15.280000	5.38%	3.31%	3.31%	0.79%	7.50%	6.31%	N/A	7.34%
US OE Target Date 2026-2030	5.76%	0.74%	0.74%	-2.73%	5.83%	6.08%	N/A	7.48%
First Trust Target Date Fund 2040 R0 Unit Value \$16.660000	5.98%	3.35%	3.35%	1.77%	8.73%	N/A	N/A	7.17%
US OE Target Date 2036-2040	6.50%	0.30%	0.30%	-3.40%	6.42%	N/A	N/A	5.98%
First Trust Target Date Fund 2040 R1 Unit Value \$16.290000	5.92%	3.30%	3.30%	1.50%	8.37%	7.27%	N/A	8.49%
US OE Target Date 2036-2040	6.50%	0.30%	0.30%	-3.40%	6.42%	6.62%	N/A	7.94%
First Trust Target Date Fund 2040 R2 Unit Value \$15.990000	5.89%	3.23%	3.23%	1.07%	7.92%	6.83%	N/A	8.16%
US OE Target Date 2036-2040	6.50%	0.30%	0.30%	-3.40%	6.42%	6.62%	N/A	7.94%
First Trust Target Date Fund 2040 R3 Unit Value \$15.630000	5.89%	3.17%	3.17%	0.84%	7.70%	6.59%	N/A	7.75%
US OE Target Date 2036-2040	6.50%	0.30%	0.30%	-3.40%	6.42%	6.62%	N/A	7.94%
First Trust Target Date Fund 2050 R0 Unit Value \$9.960000	5.62%	2.26%	2.26%	N/A	N/A	N/A	N/A	-0.40%
Morningstar Trgt Date 2050+ Mod EW	6.68%	0.37%	0.37%	N/A	N/A	N/A	N/A	-5.16%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
First Trust Target Date Fund 2050 R1 Unit Value \$9.920000	5.53%	2.06%	2.06%	N/A	N/A	N/A	N/A	-0.80%
Morningstar Trgt Date 2050+ Mod EW	6.68%	0.37%	0.37%	N/A	N/A	N/A	N/A	-5.16%
First Trust Target Date Fund 2050 R2 Unit Value \$9.970000	5.61%	2.26%	2.26%	N/A	N/A	N/A	N/A	1.73%
Morningstar Trgt Date 2050+ Mod EW	6.68%	0.37%	0.37%	N/A	N/A	N/A	N/A	-3.98%
First Trust Target Date Fund 2050 R3 Unit Value \$9.870000	5.56%	1.96%	1.96%	N/A	N/A	N/A	N/A	0.82%
Morningstar Trgt Date 2050+ Mod EW	6.68%	0.37%	0.37%	N/A	N/A	N/A	N/A	-5.65%
Haverford Balanced Collective Fund R1 Unit Value \$10.830000	4.74%	2.56%	2.56%	-0.91%	N/A	N/A	N/A	3.17%
Morningstar Moderate Target Risk Fund	5.00%	2.15%	2.15%	-1.06%	N/A	N/A	N/A	2.63%
Haverford Moderately Aggressive Collective Fund R1 Unit Value \$10.910000	5.92%	2.73%	2.73%	-1.62%	N/A	N/A	N/A	3.36%
Morningstar Aggressive Target Risk	6.32%	1.59%	1.59%	-2.62%	N/A	N/A	N/A	2.36%
Haverford Aggressive Collective Fund R1 Unit Value \$10.930000	6.95%	2.53%	2.53%	-2.84%	N/A	N/A	N/A	3.31%
Morningstar Aggressive Target Risk	7.45%	1.29%	1.29%	-3.51%	N/A	N/A	N/A	2.39%
Haverford Moderately Conservative Collective Fund R1 Unit Value \$10.680000	3.49%	2.30%	2.30%	-0.65%	N/A	N/A	N/A	2.77%
Morningstar Moderately Cons Target Risk	3.57%	2.44%	2.44%	0.31%	N/A	N/A	N/A	2.61%
Horizon Conservation Plus with Risk Assist Fund R1 Unit Value \$10.070000	1.78%	1.64%	1.64%	-1.09%	2.43%	N/A	N/A	0.14%
MorningStar Conservative Target Risk Index	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.47%
Horizon Conservation Plus with Risk Assist Fund R2 Unit Value \$10.060000	1.76%	1.58%	1.58%	-1.34%	2.18%	N/A	N/A	-0.11%
MorningStar Conservative Target Risk Index	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.47%
Horizon Conservation Plus with Risk Assist Fund R3 Unit Value \$9.090000	1.75%	1.54%	1.54%	-1.49%	2.03%	N/A	N/A	-0.26%
MorningStar Conservative Target Risk Index	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.47%
Horizon Conservation Plus with Risk Assist Fund R4 Unit Value \$9.740000	1.72%	1.44%	1.44%	-1.89%	1.63%	N/A	N/A	-0.66%
MorningStar Conservative Target Risk Index	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.47%
Horizon Conservative with Risk Assist Fund R1 Unit Value \$11.250000	2.93%	1.35%	1.35%	-2.43%	3.39%	N/A	N/A	3.65%
MorningStar Moderately Conservative Trg Risk Idx	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.31%
Horizon Conservative with Risk Assist Fund R2 Unit Value \$11.250000	2.91%	1.29%	1.29%	-2.68%	3.14%	N/A	N/A	3.40%
MorningStar Moderately Conservative Trg Risk Idx	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.31%
Horizon Conservative with Risk Assist Fund R3 Unit Value \$11.010000	2.90%	1.25%	1.25%	-2.83%	2.99%	N/A	N/A	3.25%
MorningStar Moderately Conservative Trg Risk Idx	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.31%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Horizon Conservative with Risk Assist Fund R4 Unit Value \$11.140000	2.86%	1.15%	1.15%	-3.23%	2.59%	N/A	N/A	2.85%
MorningStar Moderately Conservative Trg Risk Idx	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.31%
Horizon Moderate with Risk Assist Fund R1 Unit Value \$11.070000	2.99%	-0.26%	-0.26%	-4.89%	3.94%	N/A	N/A	4.55%
MorningStar Moderate Target Risk Index	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	5.72%
Horizon Moderate with Risk Assist Fund R2 Unit Value \$11.680000	2.97%	-0.32%	-0.32%	-5.14%	3.69%	N/A	N/A	4.30%
MorningStar Moderate Target Risk Index	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	5.72%
Horizon Moderate with Risk Assist Fund R3 Unit Value \$11.090000	2.96%	-0.36%	-0.36%	-5.29%	3.54%	N/A	N/A	4.15%
MorningStar Moderate Target Risk Index	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	5.72%
Horizon Moderate with Risk Assist Fund R4 Unit Value \$11.550000	2.92%	-0.46%	-0.46%	-5.69%	3.14%	N/A	N/A	3.75%
MorningStar Moderate Target Risk Index	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	5.72%
Horizon Growth with Risk Assist Fund R1 Unit Value \$11.550000	3.57%	-0.86%	-0.86%	-6.84%	4.38%	N/A	N/A	4.15%
MorningStar Moderately Agg Target Risk Index	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.25%
Horizon Growth with Risk Assist Fund R2 Unit Value \$11.540000	3.55%	-0.92%	-0.92%	-7.09%	4.13%	N/A	N/A	3.90%
MorningStar Moderately Agg Target Risk Index	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.25%
Horizon Growth with Risk Assist Fund R3 Unit Value \$11.040000	3.54%	-0.96%	-0.96%	-7.24%	3.98%	N/A	N/A	3.75%
MorningStar Moderately Agg Target Risk Index	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.25%
Horizon Growth with Risk Assist Fund R4 Unit Value \$11.370000	3.51%	-1.06%	-1.06%	-7.64%	3.58%	N/A	N/A	3.35%
MorningStar Moderately Agg Target Risk Index	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.25%
Horizon Focused with Risk Assist Fund R1 Unit Value \$12.390000	4.84%	-1.43%	-1.43%	-7.46%	4.51%	N/A	N/A	5.62%
MorningStar Aggressive Target Risk Index	7.45%	1.29%	1.29%	-3.51%	6.12%	N/A	N/A	8.03%
Horizon Focused with Risk Assist Fund R2 Unit Value \$12.390000	4.82%	-1.49%	-1.49%	-7.71%	4.26%	N/A	N/A	5.37%
MorningStar Aggressive Target Risk Index	7.45%	1.29%	1.29%	-3.51%	6.12%	N/A	N/A	8.03%
Horizon Focused with Risk Assist Fund R3 Unit Value \$12.020000	4.81%	-1.53%	-1.53%	-7.86%	4.11%	N/A	N/A	5.22%
MorningStar Aggressive Target Risk Index	7.45%	1.29%	1.29%	-3.51%	6.12%	N/A	N/A	8.03%
Horizon Focused with Risk Assist Fund R4 Unit Value \$12.020000	4.78%	-1.63%	-1.63%	-8.26%	3.71%	N/A	N/A	4.82%
MorningStar Aggressive Target Risk Index	7.45%	1.29%	1.29%	-3.51%	6.12%	N/A	N/A	8.03%
P-Solve Return Seeking Fund R Unit Value \$10.710000	5.41%	0.19%	0.19%	-4.46%	N/A	N/A	N/A	3.54%
Dow Jones Moderate Index	5.43%	2.42%	2.42%	-1.06%	N/A	N/A	N/A	5.59%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
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P-Solve Long Credit Fund R Unit Value \$12.010000	4.31%	6.61%	6.61%	-0.82%	N/A	N/A	N/A	7.99%
Barclays US Long Credit	4.77%	6.82%	6.82%	-1.08%	N/A	N/A	N/A	7.69%
Royce Premier Collective Trust Fund R-Inst Unit Value \$8.940000	8.50%	4.32%	4.32%	-8.21%	N/A	N/A	N/A	-6.74%
Russell 2000	7.98%	-1.52%	-1.52%	-9.76%	N/A	N/A	N/A	1.15%
Sage All Cap Equity Plus Fund R1 Unit Value \$11.070000	5.63%	0.36%	0.36%	-3.91%	N/A	N/A	N/A	4.80%
MSCI World Index	6.79%	-0.35%	-0.35%	-3.45%	N/A	N/A	N/A	3.46%
Sage Growth Fund R1 Unit Value \$11.000000	4.76%	0.55%	0.55%	-2.74%	N/A	N/A	N/A	4.50%
MSCI World Index	6.79%	-0.35%	-0.35%	-3.45%	N/A	N/A	N/A	3.46%
Sage Moderate Growth Fund R1 Unit Value \$10.890000	3.91%	1.02%	1.02%	-1.80%	N/A	N/A	N/A	4.01%
MSCI World Index	6.79%	-0.35%	-0.35%	-3.45%	N/A	N/A	N/A	3.46%
Sage Moderate Fund R1 Unit Value \$10.650000	2.60%	0.85%	0.85%	-1.11%	N/A	N/A	N/A	2.63%
Barclays US Aggregate	0.92%	3.03%	3.03%	1.96%	N/A	N/A	N/A	3.58%
Sage Conservative Fund R1 Unit Value \$10.680000	1.91%	1.23%	1.23%	-0.09%	N/A	N/A	N/A	3.08%
Barclays US Aggregate	0.92%	3.03%	3.03%	1.96%	N/A	N/A	N/A	3.70%
Sage Core Plus Fixed Income Fund R1 Unit Value \$10.490000	0.96%	1.35%	1.35%	-0.10%	N/A	N/A	N/A	2.23%
Barclay's US Aggregate	0.92%	3.03%	3.03%	1.96%	N/A	N/A	N/A	3.70%
Sage Target Date 2015 Fund R2 Unit Value \$10.970000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2015	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2015 Fund R1 Unit Value \$10.090000	3.02%	1.30%	1.30%	-0.91%	N/A	N/A	N/A	4.06%
DJ US Target 2015	3.02%	3.54%	3.54%	1.40%	N/A	N/A	N/A	3.13%
Sage Target Date 2015 Fund R-PL Unit Value \$10.940000	3.01%	1.30%	1.30%	-0.73%	N/A	N/A	N/A	3.07%
DJ US Target 2015	3.02%	3.54%	3.54%	1.40%	N/A	N/A	N/A	3.95%
Sage Target Date 2025 Fund R2 Unit Value \$10.990000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2025	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2025 Fund R1 Unit Value \$10.930000	4.29%	1.39%	1.39%	-1.53%	N/A	N/A	N/A	4.19%
DJ US Target 2025	4.56%	2.95%	2.95%	-0.09%	N/A	N/A	N/A	3.67%
Sage Target Date 2025 Fund R-PL Unit Value \$10.950000	4.19%	1.30%	1.30%	-1.35%	N/A	N/A	N/A	3.33%
DJ US Target 2025	4.56%	2.95%	2.95%	-0.09%	N/A	N/A	N/A	4.28%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
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Sage Target Date 2035 Fund R2 Unit Value \$11.110000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2035	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2035 Fund R1 Unit Value \$10.040000	5.14%	1.28%	1.28%	-2.13%	N/A	N/A	N/A	4.67%
DJ US Target 2035	6.28%	1.93%	1.93%	-2.43%	N/A	N/A	N/A	3.80%
Sage Target Date 2035 Fund R-PL Unit Value \$11.080000	5.12%	1.19%	1.19%	-2.03%	N/A	N/A	N/A	3.21%
DJ US Target 2035	6.28%	1.93%	1.93%	-2.43%	N/A	N/A	N/A	4.16%
Sage Target Date 2045 Fund R2 Unit Value \$11.160000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2045	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2045 Fund R1 Unit Value \$10.090000	5.52%	1.19%	1.19%	-2.38%	N/A	N/A	N/A	4.89%
DJ US Target 2045	7.33%	1.29%	1.29%	-4.02%	N/A	N/A	N/A	3.70%
Sage Target Date 2045 Fund R-PL Unit Value \$11.140000	5.59%	1.18%	1.18%	-2.19%	N/A	N/A	N/A	3.60%
DJ US Target 2045	7.33%	1.29%	1.29%	-4.02%	N/A	N/A	N/A	4.04%
Sage Target Date 2055 Fund R2 Unit Value \$10.970000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2055	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date 2055 Fund R1 Unit Value \$10.090000	5.52%	1.21%	1.21%	-2.68%	N/A	N/A	N/A	4.06%
DJ US Target 2055	7.48%	1.21%	1.21%	-4.22%	N/A	N/A	N/A	3.66%
Sage Target Date 2055 Fund R-PL Unit Value \$10.960000	5.59%	1.20%	1.20%	-2.49%	N/A	N/A	N/A	3.48%
DJ US Target 2055	7.48%	1.21%	1.21%	-4.22%	N/A	N/A	N/A	4.02%
Sage Target Date Retirement Income Fund R2 Unit Value \$10.810000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DJ US Target 2005	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Sage Target Date Retirement Income Fund R1 Unit Value \$10.790000	2.76%	1.41%	1.41%	-0.74%	N/A	N/A	N/A	3.57%
DJ US Target 2005	2.06%	2.54%	2.54%	1.11%	N/A	N/A	N/A	2.33%
Sage Target Date Retirement Income Fund R-PL Unit Value \$10.780000	2.76%	1.32%	1.32%	-0.55%	N/A	N/A	N/A	2.94%
DJ US Target 2005	2.06%	2.54%	2.54%	1.11%	N/A	N/A	N/A	3.51%
Trademark Tactical Risk Retirement Fund R Unit Value \$10.390000	0.39%	-0.67%	-0.67%	-4.06%	2.00%	1.28%	N/A	0.76%
Morningstar Target Date 2000-2010 Mod EW	3.85%	1.49%	1.49%	-1.45%	3.56%	4.39%	N/A	4.36%
Trademark Tactical Risk Retirement Fund R1 Unit Value \$10.100000	0.30%	-0.79%	-0.79%	-4.45%	1.57%	0.73%	N/A	0.20%
Morningstar Target Date 2000-2010 Mod EW	3.85%	1.49%	1.49%	-1.45%	3.56%	4.39%	N/A	4.36%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Trademark Tactical Risk Retirement Fund R2 Unit Value \$10.350000	0.29%	-0.66%	-0.66%	-3.85%	2.30%	1.45%	N/A	0.93%
Morningstar Target Date 2000-2010 Mod EW	3.85%	1.49%	1.49%	-1.45%	3.56%	4.39%	N/A	4.36%
Trademark Tactical Risk Retirement Fund R3 Unit Value \$10.490000	0.38%	-0.57%	-0.57%	-3.76%	2.33%	1.47%	N/A	0.95%
Morningstar Target Date 2000-2010 Mod EW	3.85%	1.49%	1.49%	-1.45%	3.56%	4.39%	N/A	4.36%
Trademark Tactical Risk Retirement Fund R4 Unit Value \$10.020000	0.39%	-0.78%	-0.78%	-4.49%	1.52%	N/A	N/A	1.53%
Morningstar Target Date 2000-2010 Mod EW	3.85%	1.49%	1.49%	-1.45%	3.56%	N/A	N/A	4.67%
Trademark Tactical Risk Retirement Fund R5 Unit Value \$10.490000	0.38%	-0.57%	-0.57%	-3.76%	N/A	N/A	N/A	3.79%
Morningstar Target Date 2000-2010 Mod EW	3.85%	1.49%	1.49%	-1.45%	N/A	N/A	N/A	4.22%
Trademark Tactical Risk Retirement Fund R6 Unit Value \$10.490000	0.38%	-0.57%	-0.57%	-3.76%	N/A	N/A	N/A	2.55%
Morningstar Target Date 2000-2010 Mod EW	3.85%	1.49%	1.49%	-1.45%	N/A	N/A	N/A	3.32%
Trademark Tactical Risk 2020 R Unit Value \$10.620000	0.38%	-0.93%	-0.93%	-6.43%	1.62%	1.21%	N/A	1.19%
Morningstar Target Date 2016-2020 Mod EW	4.58%	0.71%	0.71%	-2.50%	4.52%	5.30%	N/A	5.26%
Trademark Tactical Risk 2020 R1 Unit Value \$10.350000	0.29%	-1.05%	-1.05%	-6.84%	1.25%	0.71%	N/A	0.68%
Morningstar Target Date 2016-2020 Mod EW	4.58%	0.71%	0.71%	-2.50%	4.52%	5.30%	N/A	5.26%
Trademark Tactical Risk 2020 R2 Unit Value \$10.740000	0.37%	-0.92%	-0.92%	-6.20%	2.00%	1.46%	N/A	1.41%
Morningstar Target Date 2016-2020 Mod EW	4.58%	0.71%	0.71%	-2.50%	4.52%	5.30%	N/A	5.26%
Trademark Tactical Risk 2020 R3 Unit Value \$10.740000	0.37%	-0.92%	-0.92%	-6.20%	2.00%	1.46%	N/A	1.41%
Morningstar Target Date 2016-2020 Mod EW	4.58%	0.71%	0.71%	-2.50%	4.52%	5.30%	N/A	5.26%
Trademark Tactical Risk 2020 R4 Unit Value \$10.440000	0.38%	-1.04%	-1.04%	-6.87%	1.18%	N/A	N/A	1.42%
Morningstar Target Date 2016-2020 Mod EW	4.58%	0.71%	0.71%	-2.50%	4.52%	N/A	N/A	5.92%
Trademark Tactical Risk 2020 R5 Unit Value \$10.490000	0.29%	-1.13%	-1.13%	-7.00%	N/A	N/A	N/A	2.03%
Morningstar Target Date 2016-2020 Mod EW	4.58%	0.71%	0.71%	-2.50%	N/A	NA	N/A	4.97%
Trademark Tactical Risk 2020 R6 Unit Value \$10.740000	0.37%	-0.92%	-0.92%	-6.20%	N/A	N/A	N/A	1.69%
Morningstar Target Date 2016-2020 Mod EW	4.58%	0.71%	0.71%	-2.50%	N/A	N/A	N/A	3.77%
Trademark Tactical Risk 2030 R Unit Value \$11.120000	1.55%	-0.80%	-0.80%	-7.11%	2.62%	2.67%	N/A	2.09%
Morningstar Target Date 2026-2030 Mod EW	5.76%	0.74%	0.74%	-2.73%	5.83%	6.08%	N/A	6.06%
Trademark Tactical Risk 2030 R1 Unit Value \$10.930000	1.59%	-0.82%	-0.82%	-7.35%	2.28%	2.16%	N/A	1.60%
Morningstar Target Date 2026-2030 Mod EW	5.76%	0.74%	0.74%	-2.73%	5.83%	6.08%	N/A	6.06%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
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Trademark Tactical Risk 2030 R2 Unit Value \$11.220000	1.45%	-0.88%	-0.88%	-6.89%	2.96%	2.87%	N/A	2.29%
Morningstar Target Date 2026-2030 Mod EW	5.76%	0.74%	0.74%	-2.73%	5.83%	6.08%	N/A	6.06%
Trademark Tactical Risk 2030 R3 Unit Value \$11.240000	1.63%	-0.71%	-0.71%	-6.72%	3.02%	2.91%	N/A	2.33%
Morningstar Target Date 2026-2030 Mod EW	5.76%	0.74%	0.74%	-2.73%	5.83%	6.08%	N/A	6.06%
Trademark Tactical Risk 2030 R4 Unit Value \$10.920000	1.49%	-0.91%	-0.91%	-7.54%	2.17%	N/A	N/A	2.80%
Morningstar Target Date 2026-2030 Mod EW	5.76%	0.74%	0.74%	-2.73%	5.83%	N/A	N/A	7.36%
Trademark Tactical Risk 2030 R5 Unit Value \$10.970000	1.48%	-0.90%	-0.90%	-7.58%	N/A	N/A	N/A	2.94%
Morningstar Target Date 2026-2030 Mod EW	5.76%	0.74%	0.74%	-2.73%	N/A	N/A	N/A	5.88%
Trademark Tactical Risk 2030 R6 Unit Value \$11.240000	1.63%	-0.71%	-0.71%	-6.72%	N/A	N/A	N/A	2.41%
Morningstar Target Date 2026-2030 Mod EW	5.76%	0.74%	0.74%	-2.73%	N/A	N/A	N/A	4.35%
Trademark Tactical Risk 2040 R Unit Value \$11.740000	2.98%	-0.51%	-0.51%	-6.90%	3.99%	4.02%	N/A	3.21%
Morningstar Target Date 2036-2040 Mod EW	6.50%	0.30%	0.30%	-3.40%	6.42%	6.62%	N/A	6.56%
Trademark Tactical Risk 2040 R1 Unit Value \$11.440000	2.97%	-0.61%	-0.61%	-7.22%	3.59%	3.48%	N/A	2.95%
Morningstar Target Date 2036-2040 Mod EW	6.50%	0.30%	0.30%	-3.40%	6.42%	6.62%	N/A	6.56%
Trademark Tactical Risk 2040 R2 Unit Value \$11.850000	2.95%	-0.50%	-0.50%	-6.69%	4.31%	4.21%	N/A	3.40%
Morningstar Target Date 2036-2040 Mod EW	6.50%	0.30%	0.30%	-3.40%	6.42%	6.62%	N/A	6.56%
Trademark Tactical Risk 2040 R3 Unit Value \$11.870000	3.04%	-0.34%	-0.34%	-6.54%	4.37%	4.25%	N/A	3.43%
Morningstar Target Date 2036-2040 Mod EW	6.50%	0.30%	0.30%	-3.40%	6.42%	6.62%	N/A	6.56%
Trademark Tactical Risk 2040 R4 Unit Value \$11.520000	2.95%	-0.60%	-0.60%	-7.32%	3.50%	N/A	N/A	4.74%
Morningstar Target Date 2036-2040 Mod EW	6.50%	0.30%	0.30%	-3.40%	6.42%	N/A	N/A	8.08%
Trademark Tactical Risk 2040 R5 Unit Value \$11.580000	2.93%	-0.60%	-0.60%	-7.36%	N/A	N/A	N/A	3.86%
Morningstar Target Date 2036-2040 Mod EW	6.50%	0.30%	0.30%	-3.40%	N/A	N/A	N/A	6.29%
Trademark Tactical Risk 2040 R6 Unit Value \$11.870000	3.04%	-0.34%	-0.34%	-6.54%	N/A	N/A	N/A	3.24%
Morningstar Target Date 2036-2040 Mod EW	6.50%	0.30%	0.30%	-3.40%	N/A	N/A	N/A	4.63%
Trademark Tactical Risk 2050 R Unit Value \$12.020000	3.80%	-0.41%	-0.41%	-6.75%	5.32%	5.06%	N/A	3.69%
Morningstar Target Date 2050+ Mod EW	6.68%	0.37%	0.37%	-3.97%	6.00%	6.20%	N/A	6.16%
Trademark Tactical Risk 2050 R1 Unit Value \$11.670000	3.73%	-0.51%	-0.51%	-7.09%	4.93%	4.53%	N/A	3.08%
Morningstar Target Date 2050+ Mod EW	6.68%	0.37%	0.37%	-3.97%	6.00%	6.20%	N/A	6.16%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
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Trademark Tactical Risk 2050 R2 Unit Value \$12.130000	3.68%	-0.49%	-0.49%	-6.62%	5.64%	5.25%	N/A	3.87%
Morningstar Target Date 2050+ Mod EW	6.68%	0.37%	0.37%	-3.97%	6.00%	6.20%	N/A	6.16%
Trademark Tactical Risk 2050 R3 Unit Value \$12.150000	3.76%	-0.33%	-0.33%	-6.47%	5.69%	5.29%	N/A	3.91%
Morningstar Target Date 2050+ Mod EW	6.68%	0.37%	0.37%	-3.97%	6.00%	6.20%	N/A	6.16%
Trademark Tactical Risk 2050 R4 Unit Value \$11.080000	3.69%	-0.59%	-0.59%	-7.23%	4.81%	N/A	N/A	6.21%
Morningstar Target Date 2050+ Mod EW	6.68%	0.37%	0.37%	-3.97%	6.00%	N/A	N/A	7.66%
Trademark Tactical Risk 2050 R5 Unit Value \$11.880000	3.66%	-0.59%	-0.59%	-7.26%	N/A	N/A	N/A	5.01%
Morningstar Target Date 2050+ Mod EW	6.68%	0.37%	0.37%	-3.97%	N/A	N/A	N/A	5.98%
Trademark Tactical Risk 2050 R6 Unit Value \$12.150000	3.76%	-0.33%	-0.33%	-6.47%	N/A	N/A	N/A	4.06%
Morningstar Target Date 2050+ Mod EW	6.68%	0.37%	0.37%	-3.97%	N/A	N/A	N/A	4.28%
Vanguard 100% Fixed Income Mgd Trust Fund R Unit Value \$10.590000	0.90%	3.04%	3.04%	1.70%	2.23%	3.79%	N/A	1.77%
Barclays US Agg Bond TR USD	0.92%	3.03%	3.03%	1.96%	2.50%	N/A	N/A	2.21%
Vanguard 100% Fixed Income Mgd Trust Fund R1 Unit Value \$10.480000	0.87%	2.95%	2.95%	1.35%	1.88%	3.44%	N/A	1.42%
Barclays US Agg Bond TR USD	0.92%	3.03%	3.03%	1.96%	2.50%	N/A	N/A	2.21%
Vanguard 100% Fixed Income Mgd Trust Fund R2 Unit Value \$10.480000	0.86%	2.91%	2.91%	1.20%	1.73%	3.29%	N/A	1.27%
Barclays US Agg Bond TR USD	0.92%	3.03%	3.03%	1.96%	2.50%	N/A	N/A	2.21%
Vanguard 100% Fixed Income Mgd Trust Fund R3 Unit Value \$10.620000	0.86%	2.91%	2.91%	1.20%	1.73%	3.29%	N/A	1.27%
Barclays US Agg Bond TR USD	0.92%	3.03%	3.03%	1.96%	2.50%	N/A	N/A	2.21%
Vanguard 100% Fixed Income Mgd Trust Fund R4 Unit Value \$10.620000	0.84%	2.86%	2.86%	1.00%	1.53%	3.09%	N/A	1.07%
Barclays US Agg Bond TR USD	0.92%	3.03%	3.03%	1.96%	2.50%	N/A	N/A	2.21%
Vanguard 100% Fixed Income Mgd Trust Fund R-Inst Unit Value \$10.620000	0.90%	3.04%	3.04%	1.69%	2.22%	3.78%	N/A	1.76%
Barclays US Agg Bond TR USD	0.92%	3.03%	3.03%	1.96%	2.50%	N/A	N/A	2.21%
Vanguard 20/80 - Conservative Mgd Trust Fund R Unit Value \$11.220000	2.15%	2.59%	2.59%	1.08%	3.45%	4.33%	N/A	3.43%
Morningstar Conservative Target Risk	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.52%
Vanguard 20/80 - Conservative Mgd Trust Fund R1 Unit Value \$11.090000	2.12%	2.50%	2.50%	0.73%	3.10%	3.98%	N/A	3.08%
Morningstar Conservative Target Risk	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.52%
Vanguard 20/80 - Conservative Mgd Trust Fund R2 Unit Value \$11.050000	2.11%	2.46%	2.46%	0.58%	2.95%	3.83%	N/A	2.93%
Morningstar Conservative Target Risk	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.52%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

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	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 20/80 - Conservative Mgd Trust Fund R3 Unit Value \$10.080000	2.11%	2.46%	2.46%	0.58%	2.95%	3.83%	N/A	2.93%
Morningstar Conservative Target Risk	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.52%
Vanguard 20/80 - Conservative Mgd Trust Fund R4 Unit Value \$11.010000	2.09%	2.41%	2.41%	0.38%	2.75%	3.63%	N/A	2.73%
Morningstar Conservative Target Risk	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.52%
Vanguard 20/80 - Conservative Mgd Trust Fund R-Inst Unit Value \$11.290000	2.15%	2.59%	2.59%	1.07%	3.44%	4.32%	N/A	3.42%
Morningstar Conservative Target Risk	2.30%	2.82%	2.82%	1.21%	2.25%	N/A	N/A	2.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R Unit Value \$11.860000	3.47%	2.09%	2.09%	0.18%	4.48%	4.94%	N/A	5.11%
Morningstar Moderately Cons Target Risk	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R1 Unit Value \$11.720000	3.44%	2.00%	2.00%	-0.17%	4.13%	4.59%	N/A	4.76%
Morningstar Moderately Cons Target Risk	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R2 Unit Value \$11.670000	3.43%	1.96%	1.96%	-0.32%	3.98%	4.44%	N/A	4.61%
Morningstar Moderately Cons Target Risk	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R3 Unit Value \$11.070000	3.43%	1.96%	1.96%	-0.32%	3.98%	4.44%	N/A	4.61%
Morningstar Moderately Cons Target Risk	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R4 Unit Value \$11.630000	3.41%	1.91%	1.91%	-0.52%	3.78%	4.24%	N/A	4.41%
Morningstar Moderately Cons Target Risk	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R-Inst Unit Value \$11.860000	3.47%	2.09%	2.09%	0.17%	4.47%	4.93%	N/A	5.10%
Morningstar Moderately Cons Target Risk	3.57%	2.44%	2.44%	0.31%	3.63%	N/A	N/A	4.52%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R Unit Value \$12.460000	4.71%	1.66%	1.66%	-0.77%	5.43%	5.42%	N/A	6.63%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.10%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R1 Unit Value \$12.310000	4.68%	1.57%	1.57%	-1.12%	5.08%	5.07%	N/A	6.28%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.10%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R2 Unit Value \$12.260000	4.67%	1.53%	1.53%	-1.27%	4.93%	4.92%	N/A	6.13%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.10%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R3 Unit Value \$12.270000	4.67%	1.53%	1.53%	-1.27%	4.93%	4.92%	N/A	6.13%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.10%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R4 Unit Value \$12.220000	4.65%	1.48%	1.48%	-1.47%	4.73%	4.72%	N/A	5.93%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.10%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R-Inst Unit Value \$12.460000	4.71%	1.66%	1.66%	-0.78%	5.42%	5.41%	N/A	6.62%
Morningstar Moderate Target Risk	5.00%	2.15%	2.15%	-1.06%	4.58%	N/A	N/A	6.10%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R Unit Value \$12.760000	5.47%	1.46%	1.46%	-1.14%	5.88%	5.70%	N/A	7.35%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R1 Unit Value \$12.060000	5.44%	1.37%	1.37%	-1.49%	5.53%	5.35%	N/A	7.00%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R2 Unit Value \$12.550000	5.43%	1.33%	1.33%	-1.64%	5.38%	5.20%	N/A	6.85%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R3 Unit Value \$12.580000	5.43%	1.33%	1.33%	-1.64%	5.38%	5.20%	N/A	6.85%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R4 Unit Value \$12.520000	5.41%	1.28%	1.28%	-1.84%	5.18%	5.00%	N/A	6.65%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R-Inst Unit Value \$12.750000	5.47%	1.46%	1.46%	-1.15%	5.87%	5.69%	N/A	7.34%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 80/20 - Aggressive Managed Trust Fund R Unit Value \$13.030000	6.05%	1.03%	1.03%	-1.71%	6.28%	5.98%	N/A	8.00%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 80/20 - Aggressive Managed Trust Fund R1 Unit Value \$12.860000	6.02%	0.94%	0.94%	-2.06%	5.93%	5.63%	N/A	7.65%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 80/20 - Aggressive Managed Trust Fund R2 Unit Value \$12.810000	6.01%	0.90%	0.90%	-2.21%	5.78%	5.48%	N/A	7.50%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 80/20 - Aggressive Managed Trust Fund R3 Unit Value \$12.840000	6.01%	0.90%	0.90%	-2.21%	5.78%	5.48%	N/A	7.50%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 80/20 - Aggressive Managed Trust Fund R4 Unit Value \$12.780000	5.99%	0.85%	0.85%	-2.41%	5.58%	5.28%	N/A	7.30%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 80/20 - Aggressive Managed Trust Fund R-Inst Unit Value \$13.320000	6.05%	1.03%	1.03%	-1.72%	6.27%	5.97%	N/A	7.99%
Morningstar Moderately Agg Target Risk	6.32%	1.59%	1.59%	-2.62%	5.39%	N/A	N/A	7.55%
Vanguard 100% Equity Managed Trust Fund R Unit Value \$13.590000	7.30%	0.69%	0.69%	-2.68%	7.23%	6.45%	N/A	9.37%
FTSE All World TR USD	7.56%	0.40%	0.40%	-3.66%	6.21%	5.82%	N/A	8.31%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Vanguard 100% Equity Managed Trust Fund R1 Unit Value \$13.430000	7.27%	0.60%	0.60%	-3.03%	6.88%	6.10%	N/A	9.02%
FTSE All World TR USD	7.56%	0.40%	0.40%	-3.66%	6.21%	5.82%	N/A	8.31%
Vanguard 100% Equity Managed Trust Fund R2 Unit Value \$13.390000	7.26%	0.56%	0.56%	-3.18%	6.73%	5.95%	N/A	8.87%
FTSE All World TR USD	7.56%	0.40%	0.40%	-3.66%	6.21%	5.82%	N/A	8.31%
Vanguard 100% Equity Managed Trust Fund R3 Unit Value \$13.610000	7.26%	0.56%	0.56%	-3.18%	6.73%	5.95%	N/A	8.87%
FTSE All World TR USD	7.56%	0.40%	0.40%	-3.66%	6.21%	5.82%	N/A	8.31%
Vanguard 100% Equity Managed Trust Fund R4 Unit Value \$13.610000	7.24%	0.51%	0.51%	-3.38%	6.53%	5.75%	N/A	8.67%
FTSE All World TR USD	7.56%	0.40%	0.40%	-3.66%	6.21%	5.82%	N/A	8.31%
Vanguard 100% Equity Managed Trust Fund R-Inst Unit Value \$13.610000	7.30%	0.69%	0.69%	-2.69%	7.22%	6.44%	N/A	9.36%
FTSE All World TR USD	7.56%	0.40%	0.40%	-3.66%	6.21%	5.82%	N/A	8.31%
BW Alternative Credit CIF R Unit Value \$11.370000	2.46%	1.73%	1.73%	N/A	N/A	N/A	N/A	0.10%
Citi Treasury Bill 3-Month	0.02%	0.05%	0.05%	N/A	N/A	N/A	N/A	0.07%
BW Alternative Credit CIF R1 Unit Value \$11.370000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Citi WGBI USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
BW Alternative Credit CIF R2 Unit Value \$11.400000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Citi WGBI USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
BW Global Investment Grade Fixed Income CIF R1 Unit Value \$11.370000	4.97%	7.10%	7.10%	-0.77%	-0.29%	3.05%	N/A	3.04%
Citi WGBI USD	2.66%	7.09%	7.09%	5.92%	0.49%	1.16%	N/A	1.22%
BW Global Investment Grade Fixed Income CIF R-Inst Unit Value \$11.680000	4.94%	7.16%	7.16%	-0.34%	N/A	N/A	N/A	-0.85%
Citi WGBI USD	2.66%	7.09%	7.09%	5.92%	N/A	N/A	N/A	1.41%
BW Global Investment Grade Fixed Income CIF R3 Unit Value \$11.680000	5.06%	7.10%	7.10%	N/A	N/A	N/A	N/A	3.01%
Citi WGBI USD	2.66%	7.09%	7.09%	N/A	N/A	N/A	N/A	5.78%
Western Asset Core Plus Bond CIF R1 Unit Value \$15.050000	2.31%	3.13%	3.13%	1.64%	3.16%	4.86%	N/A	5.68%
Barclays US Aggregate	0.92%	3.03%	3.03%	1.96%	2.50%	3.78%	N/A	4.43%
Western Asset Core Plus Bond CIF R2 Unit Value \$10.000000	N/A	N/A	N/A	N/A	NA/	NA/	N/A	N/A
Barclays US Aggregate	N/A	N/A	N/A	N/A	NA/	NA/	N/A	N/A
Western Asset Core Plus Bond CIF R-Inst Unit Value \$15.530000	2.31%	3.19%	3.19%	1.97%	N/A	N/A	N/A	3.40%
Barclays US Aggregate	0.92%	3.03%	3.03%	1.96%	N/A	N/A	N/A	3.15%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Western Asset Global Strategic Fixed Income Fund R3 Unit Value \$9.980000	4.79%	3.69%	3.69%	-2.67%	N/A	N/A	N/A	-1.22%
Barclays US Universal TR USD	1.23%	3.07%	3.07%	1.75%	N/A	N/A	N/A	2.52%
Western Asset Global Strategic Fixed Income Fund R-Inst Unit Value \$10.00000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Barclays US Universal TR USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Western Asset Long Duration Credit CIF R Unit Value \$9.440000	5.07%	6.51%	6.51%	0.40%	5.39%	8.75%	N/A	8.90%
Barclays US Universal TR USD	4.77%	6.82%	6.82%	-1.08%	4.10%	7.77%	N/A	7.67%
Western Asset Long Duration Credit CIF R-Inst Unit Value \$10.160000	5.07%	6.50%	6.50%	N/A	N/A	N/A	N/A	8.44%
Barclays US Universal TR USD	4.77%	6.82%	6.82%	N/A	N/A	N/A	N/A	6.66%
ClearBridge Value Equity CIF R1 Unit Value \$16.040000	9.64%	-1.06%	-1.06%	-4.90%	10.30%	10.20%	N/A	9.60%
S&P 500	6.78%	1.35%	1.35%	1.78%	11.82%	11.58%	N/A	11.41%
ClearBridge Value Equity CIF R-Inst Unit Value \$16.190000	9.71%	-0.93%	-0.93%	-4.41%	N/A	N/A	N/A	-1.53%
S&P 500	6.78%	1.35%	1.35%	1.78%	N/A	N/A	N/A	3.72%
Amundi Global Emerging Market Equity Fund R1 Unit Value \$10.490000	11.60%	4.17%	4.17%	-10.72%	-3.60%	N/A	N/A	1.23%
MSCI EM NR USD	13.23%	5.71%	5.71%	-12.03%	-4.50%	N/A	N/A	-2.69%
Amundi Global Emerging Market Equity Fund R2 Unit Value \$11.440000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
MSCI EM NR USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Amundi Global Emerging Market Equity Fund R3 Unit Value \$00.0000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
MSCI EM NR USD	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
DGI Growth Fund R1 Unit Value \$9.470000	7.49%	2.27%	2.27%	N/A	N/A	N/A	N/A	-5.30%
Russell Mid Cap Growth Index	7.14%	0.58%	0.58%	N/A	N/A	N/A	N/A	-5.20%
Conning-Goodwin Capital Core Plus Bond Fund Unit Value \$10.310000	1.68%	3.51%	3.51%	N/A	N/A	N/A	N/A	2.49%
Barclays US Aggregate	0.92%	3.03%	3.03%	N/A	N/A	N/A	N/A	2.99%
BCM DynamicBelay™ 2020 QDIA R1 Unit Value \$10.260000	3.01%	2.60%	2.60%	N/A	N/A	N/A	N/A	2.60%
S&P Target Date 2020	4.61%	1.77%	1.77%	N/A	N/A	N/A	N/A	1.77%
BCM DynamicBelay™ 2030 QDIA R1 Unit Value \$10.270000	3.63%	2.70%	2.70%	N/A	N/A	N/A	N/A	2.70%
S&P Target Date 2030	5.53%	1.52%	1.52%	N/A	N/A	N/A	N/A	1.52%
BCM DynamicBelay™ 2040 QDIA R1 Unit Value \$10.260000	3.95%	2.70%	2.70%	N/A	N/A	N/A	N/A	2.70%
S&P Target Date 2040	6.22%	1.32%	1.32%	N/A	N/A	N/A	N/A	1.32%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
BCM DynamicBelay™ 2050 QDIA R1 Unit Value \$10.340000	5.83%	3.40%	3.40%	N/A	N/A	N/A	N/A	3.40%
S&P Target Date 2050	6.71%	1.18%	1.18%	N/A	N/A	N/A	N/A	1.18%
BCM DynamicBelay™ 2060 QDIA R1 Unit Value \$10.170000	4.63%	1.70%	1.70%	N/A	N/A	N/A	N/A	1.70%
S&P Target Date 2055+	6.84%	1.13%	1.13%	N/A	N/A	N/A	N/A	1.13%
BCM Decathlon Growth Tactics CIF R1 Unit Value \$9.270000	3.81%	-7.30%	-7.30%	N/A	N/A	N/A	N/A	-7.30%
DJ Moderate Allocation	5.43%	2.42%	2.42%	N/A	N/A	N/A	N/A	2.42%
BCM U.S. Sector Rotation CIF R1 Unit Value \$10.370000	4.85%	3.70%	3.70%	N/A	N/A	N/A	N/A	3.70%
S&P 500	6.78%	1.35%	1.35%	N/A	N/A	N/A	N/A	1.35%
401(k) Roadmap 2015 Fund R1 Unit Value \$9.580000	3.12%	-0.42%	-0.42%	-6.58%	1.60%	1.51%	N/A	2.99%
DJ US Target 2015 TR USD	3.02%	3.54%	3.54%	1.40%	3.43%	4.27%	N/A	4.74%
401(k) Roadmap 2015 Fund R2 Unit Value \$9.590000	3.06%	-0.58%	-0.58%	-6.93%	1.46%	1.43%	N/A	2.93%
DJ US Target 2015 TR USD	3.02%	3.54%	3.54%	1.40%	3.43%	4.27%	N/A	4.74%
401(k) Roadmap 2015 Fund R3 Unit Value \$9.590000	3.06%	-0.58%	-0.58%	-7.02%	1.41%	1.39%	N/A	2.91%
DJ US Target 2015 TR USD	3.02%	3.54%	3.54%	1.40%	3.43%	4.27%	N/A	4.74%
401(k) Roadmap 2015 Fund R4 Unit Value \$9.590000	3.04%	-0.64%	-0.64%	-7.21%	1.32%	1.34%	N/A	2.87%
DJ US Target 2015 TR USD	3.02%	3.54%	3.54%	1.40%	3.43%	4.27%	N/A	4.74%
401(k) Roadmap 2015 Fund R5 Unit Value \$9.590000	3.12%	-0.42%	-0.42%	-6.34%	1.75%	1.60%	N/A	3.04%
DJ US Target 2015 TR USD	3.02%	3.54%	3.54%	1.40%	3.43%	4.27%	N/A	4.74%
401(k) Roadmap 2015 Fund R6 Unit Value \$9.590000	3.08%	-0.54%	-0.54%	-6.84%	1.51%	1.46%	N/A	2.95%
DJ US Target 2015 TR USD	3.02%	3.54%	3.54%	1.40%	3.43%	4.27%	N/A	4.74%
401(k) Roadmap 2020 Fund R1 Unit Value \$9.550000	3.02%	-0.73%	-0.73%	-6.97%	2.22%	3.82%	N/A	4.33%
Roadmap 2020 Blended Benchmark	5.02%	1.92%	1.92%	-1.17%	4.75%	5.34%	N/A	5.40%
401(k) Roadmap 2020 Fund R2 Unit Value \$9.560000	2.96%	-0.79%	-0.79%	-7.38%	2.05%	3.72%	N/A	4.26%
Roadmap 2020 Blended Benchmark	5.02%	1.92%	1.92%	-1.17%	4.75%	5.34%	N/A	5.40%
401(k) Roadmap 2020 Fund R3 Unit Value \$9.560000	2.96%	-0.79%	-0.79%	-7.43%	2.01%	3.70%	N/A	4.25%
Roadmap 2020 Blended Benchmark	5.02%	1.92%	1.92%	-1.17%	4.75%	5.34%	N/A	5.40%
401(k) Roadmap 2020 Fund R4 Unit Value \$9.560000	2.94%	-0.85%	-0.85%	-7.61%	1.93%	3.64%	N/A	4.21%
Roadmap 2020 Blended Benchmark	5.02%	1.92%	1.92%	-1.17%	4.75%	5.34%	N/A	5.40%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2020 Fund R5 Unit Value \$9.560000	3.02%	-0.62%	-0.62%	-6.74%	2.36%	3.91%	N/A	4.39%
Roadmap 2020 Blended Benchmark	5.02%	1.92%	1.92%	-1.17%	4.75%	5.34%	N/A	5.40%
401(k) Roadmap 2020 Fund R6 Unit Value \$9.560000	2.98%	-0.75%	-0.75%	-7.24%	2.12%	3.76%	N/A	4.29%
Roadmap 2020 Blended Benchmark	5.02%	1.92%	1.92%	-1.17%	4.75%	5.34%	N/A	5.40%
401(k) Roadmap 2025 Fund R1 Unit Value \$9.810000	5.60%	1.66%	1.66%	-4.42%	3.54%	4.77%	N/A	4.74%
DJ US Target 2025 TR USD	4.56%	2.95%	2.95%	-0.09%	4.92%	5.44%	N/A	5.53%
401(k) Roadmap 2025 Fund R2 Unit Value \$9.820000	5.53%	1.59%	1.59%	-4.82%	3.38%	4.67%	N/A	4.68%
DJ US Target 2025 TR USD	4.56%	2.95%	2.95%	-0.09%	4.92%	5.44%	N/A	5.53%
401(k) Roadmap 2025 Fund R3 Unit Value \$9.820000	5.53%	1.59%	1.59%	-4.87%	3.34%	4.65%	N/A	4.66%
DJ US Target 2025 TR USD	4.56%	2.95%	2.95%	-0.09%	4.92%	5.44%	N/A	5.53%
401(k) Roadmap 2025 Fund R4 Unit Value \$9.820000	5.51%	1.53%	1.53%	-5.06%	3.26%	4.60%	N/A	4.63%
DJ US Target 2025 TR USD	4.56%	2.95%	2.95%	-0.09%	4.92%	5.44%	N/A	5.53%
401(k) Roadmap 2025 Fund R5 Unit Value \$9.820000	5.59%	1.76%	1.76%	-4.19%	3.69%	4.86%	N/A	4.80%
DJ US Target 2025 TR USD	4.56%	2.95%	2.95%	-0.09%	4.92%	5.44%	N/A	5.53%
401(k) Roadmap 2025 Fund R6 Unit Value \$9.820000	5.55%	1.63%	1.63%	-4.68%	3.45%	4.71%	N/A	4.70%
DJ US Target 2025 TR USD	4.56%	2.95%	2.95%	-0.09%	4.92%	5.44%	N/A	5.53%
401(k) Roadmap 2030 Fund R1 Unit Value \$9.090000	6.00%	1.43%	1.43%	-3.83%	4.39%	5.37%	N/A	4.76%
DJ US Target 2030 TR USD	5.47%	2.40%	2.40%	-1.18%	5.55%	5.89%	N/A	5.87%
401(k) Roadmap 2030 Fund R2 Unit Value \$9.090000	6.04%	1.36%	1.36%	-4.25%	4.22%	5.27%	N/A	4.70%
DJ US Target 2030 TR USD	5.47%	2.40%	2.40%	-1.18%	5.55%	5.89%	N/A	5.87%
401(k) Roadmap 2030 Fund R3 Unit Value \$9.090000	6.04%	1.36%	1.36%	-4.29%	4.18%	5.25%	N/A	4.68%
DJ US Target 2030 TR USD	5.47%	2.40%	2.40%	-1.18%	5.55%	5.89%	N/A	5.87%
401(k) Roadmap 2030 Fund R4 Unit Value \$9.090000	6.02%	1.30%	1.30%	-4.49%	4.10%	5.20%	N/A	4.65%
DJ US Target 2030 TR USD	5.47%	2.40%	2.40%	-1.18%	5.55%	5.89%	N/A	5.87%
401(k) Roadmap 2030 Fund R5 Unit Value \$9.910000	6.10%	1.54%	1.54%	-3.60%	4.54%	5.46%	N/A	4.82%
DJ US Target 2030 TR USD	5.47%	2.40%	2.40%	-1.18%	5.55%	5.89%	N/A	5.87%
401(k) Roadmap 2030 Fund R6 Unit Value \$9.090000	6.06%	1.40%	1.40%	-4.11%	4.29%	5.31%	N/A	4.72%
DJ US Target 2030 TR USD	5.47%	2.40%	2.40%	-1.18%	5.55%	5.89%	N/A	5.87%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2035 Fund R1 Unit Value \$9.850000	6.49%	0.82%	0.82%	-4.51%	4.95%	5.80%	N/A	4.73%
DJ US Target 2035 TR USD	6.28%	1.93%	1.93%	-2.43%	5.98%	6.20%	N/A	6.13%
401(k) Roadmap 2035 Fund R2 Unit Value \$9.860000	6.53%	0.75%	0.75%	-4.92%	4.78%	5.70%	N/A	4.66%
DJ US Target 2035 TR USD	6.28%	1.93%	1.93%	-2.43%	5.98%	6.20%	N/A	6.13%
401(k) Roadmap 2035 Fund R3 Unit Value \$9.860000	6.53%	0.75%	0.75%	-4.97%	4.74%	5.68%	N/A	4.65%
DJ US Target 2035 TR USD	6.28%	1.93%	1.93%	-2.43%	5.98%	6.20%	N/A	6.13%
401(k) Roadmap 2035 Fund R4 Unit Value \$9.860000	6.51%	0.69%	0.69%	-5.16%	4.66%	5.62%	N/A	4.61%
DJ US Target 2035 TR USD	6.28%	1.93%	1.93%	-2.43%	5.98%	6.20%	N/A	6.13%
401(k) Roadmap 2035 Fund R5 Unit Value \$9.860000	6.59%	0.92%	0.92%	-4.27%	5.10%	5.89%	N/A	4.79%
DJ US Target 2035 TR USD	6.28%	1.93%	1.93%	-2.43%	5.98%	6.20%	N/A	6.13%
401(k) Roadmap 2035 Fund R6 Unit Value \$9.860000	6.55%	0.79%	0.79%	-4.78%	4.85%	5.74%	N/A	4.69%
DJ US Target 2035 TR USD	6.28%	1.93%	1.93%	-2.43%	5.98%	6.20%	N/A	6.13%
401(k) Roadmap 2040 Fund R1 Unit Value \$9.940000	7.11%	0.20%	0.20%	-4.11%	6.03%	6.56%	N/A	5.32%
DJ US Target 2040 TR USD	6.91%	1.54%	1.54%	-3.41%	6.27%	6.43%	N/A	6.34%
401(k) Roadmap 2040 Fund R2 Unit Value \$9.950000	6.94%	0.04%	0.04%	-4.62%	5.82%	6.44%	N/A	5.24%
DJ US Target 2040 TR USD	6.91%	1.54%	1.54%	-3.41%	6.27%	6.43%	N/A	6.34%
401(k) Roadmap 2040 Fund R3 Unit Value \$9.950000	6.94%	0.04%	0.04%	-4.66%	5.78%	6.41%	N/A	5.22%
DJ US Target 2040 TR USD	6.91%	1.54%	1.54%	-3.41%	6.27%	6.43%	N/A	6.34%
401(k) Roadmap 2040 Fund R4 Unit Value \$9.950000	6.92%	-0.03%	-0.03%	-4.85%	5.70%	6.36%	N/A	5.19%
DJ US Target 2040 TR USD	6.91%	1.54%	1.54%	-3.41%	6.27%	6.43%	N/A	6.34%
401(k) Roadmap 2040 Fund R5 Unit Value \$9.940000	7.00%	0.20%	0.20%	-3.97%	6.14%	6.63%	N/A	5.37%
DJ US Target 2040 TR USD	6.91%	1.54%	1.54%	-3.41%	6.27%	6.43%	N/A	6.34%
401(k) Roadmap 2040 Fund R6 Unit Value \$9.950000	6.96%	0.07%	0.07%	-4.48%	5.89%	6.48%	N/A	5.27%
DJ US Target 2040 TR USD	6.91%	1.54%	1.54%	-3.41%	6.27%	6.43%	N/A	6.34%
401(k) Roadmap 2045 Fund R1 Unit Value \$9.860000	7.41%	0.10%	0.10%	-5.06%	5.75%	6.23%	N/A	5.10%
DJ US Target 2045 TR USD	7.33%	1.29%	1.29%	-4.02%	6.41%	6.55%	N/A	6.47%
401(k) Roadmap 2045 Fund R2 Unit Value \$9.860000	7.35%	-0.07%	-0.07%	-5.44%	5.59%	6.14%	N/A	5.04%
DJ US Target 2045 TR USD	7.33%	1.29%	1.29%	-4.02%	6.41%	6.55%	N/A	6.47%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap 2045 Fund R3 Unit Value \$9.860000	7.35%	-0.07%	-0.07%	-5.49%	5.55%	6.11%	N/A	5.02%
DJ US Target 2045 TR USD	7.33%	1.29%	1.29%	-4.02%	6.41%	6.55%	N/A	6.47%
401(k) Roadmap 2045 Fund R4 Unit Value \$9.860000	7.33%	-0.13%	-0.13%	-5.68%	5.46%	6.06%	N/A	4.99%
DJ US Target 2045 TR USD	7.33%	1.29%	1.29%	-4.02%	6.41%	6.55%	N/A	6.47%
401(k) Roadmap 2045 Fund R5 Unit Value \$9.860000	7.41%	0.10%	0.10%	-4.83%	5.89%	6.32%	N/A	5.16%
DJ US Target 2045 TR USD	7.33%	1.29%	1.29%	-4.02%	6.41%	6.55%	N/A	6.47%
401(k) Roadmap 2045 Fund R6 Unit Value \$9.860000	7.37%	-0.03%	-0.03%	-5.30%	5.66%	6.18%	N/A	5.07%
DJ US Target 2045 TR USD	7.33%	1.29%	1.29%	-4.02%	6.41%	6.55%	N/A	6.47%
401(k) Roadmap 2050 Fund R1 Unit Value \$9.970000	7.55%	0.40%	0.40%	-4.00%	6.21%	6.56%	N/A	5.35%
DJ US Target 2050 TR USD	7.48%	1.20%	1.20%	-4.23%	6.39%	6.56%	N/A	6.48%
401(k) Roadmap 2050 Fund R2 Unit Value \$9.970000	7.49%	0.34%	0.34%	-4.41%	6.04%	6.46%	N/A	5.28%
DJ US Target 2050 TR USD	7.48%	1.20%	1.20%	-4.23%	6.39%	6.56%	N/A	6.48%
401(k) Roadmap 2050 Fund R3 Unit Value \$9.970000	7.49%	0.34%	0.34%	-4.46%	6.00%	6.44%	N/A	5.27%
DJ US Target 2050 TR USD	7.48%	1.20%	1.20%	-4.23%	6.39%	6.56%	N/A	6.48%
401(k) Roadmap 2050 Fund R4 Unit Value \$9.970000	7.47%	0.28%	0.28%	-4.65%	5.91%	6.38%	N/A	5.23%
DJ US Target 2050 TR USD	7.48%	1.20%	1.20%	-4.23%	6.39%	6.56%	N/A	6.48%
401(k) Roadmap 2050 Fund R5 Unit Value \$9.970000	7.55%	0.50%	0.50%	-3.77%	6.35%	6.65%	N/A	5.41%
DJ US Target 2050 TR USD	7.48%	1.20%	1.20%	-4.23%	6.39%	6.56%	N/A	6.48%
401(k) Roadmap 2050 Fund R6 Unit Value \$9.930000	7.51%	0.38%	0.38%	-4.28%	6.11%	6.50%	N/A	5.31%
DJ US Target 2050 TR USD	7.48%	1.20%	1.20%	-4.23%	6.39%	6.56%	N/A	6.48%
401(k) Roadmap Fund R1 Unit Value \$10.020000	3.83%	2.45%	2.45%	-2.10%	2.51%	4.03%	N/A	5.62%
DJ Moderately Conservative TR USD	3.85%	3.16%	3.16%	0.53%	3.95%	4.74%	N/A	5.24%
401(k) Roadmap Fund R2 Unit Value \$10.040000	3.77%	2.28%	2.28%	-2.61%	2.31%	3.91%	N/A	5.54%
DJ Moderately Conservative TR USD	3.85%	3.16%	3.16%	0.53%	3.95%	4.74%	N/A	5.24%
401(k) Roadmap Fund R3 Unit Value \$10.040000	3.77%	2.28%	2.28%	-2.66%	2.28%	3.89%	N/A	5.52%
DJ Moderately Conservative TR USD	3.85%	3.16%	3.16%	0.53%	3.95%	4.74%	N/A	5.24%
401(K) Roadmap Fund R4 Unit Value \$10.040000	3.75%	2.22%	2.22%	-2.86%	2.19%	3.84%	N/A	5.49%
DJ Moderately Conservative TR USD	3.85%	3.16%	3.16%	0.53%	3.95%	4.74%	N/A	5.24%

Hand Benefits & Trust, a BPAS Company
INVESTMENT PERFORMANCE OF FUND MANAGERS
Period Ended March 31, 2016

Composite Employee Benefit Group Trust (Fund Returns/Unit Value/Comparative Data)	Return for Period				Annualized Return			Inception to Date
	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
401(k) Roadmap Fund R5 Unit Value \$10.020000	3.83%	2.45%	2.45%	-1.95%	2.62%	4.10%	N/A	5.66%
DJ Moderately Conservative TR USD	3.85%	3.16%	3.16%	0.53%	3.95%	4.74%	N/A	5.24%
401(k) Roadmap Fund R6 Unit Value \$10.040000	3.79%	2.32%	2.32%	-2.47%	2.38%	3.95%	N/A	5.57%
DJ Moderately Conservative TR USD	3.85%	3.16%	3.16%	0.53%	3.95%	4.74%	N/A	5.24%



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,929,960.76	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4,929,960.76	4,929,960.76	6	0.00
12,712,456.14	CUSIP # 949917397 WELLS FARGO HERITAGE FUND	12,712,456.14	12,712,456.14	15	0.00
		17,642,416.90	17,642,416.90	21	0.00
COMMERCIAL PAPER/REPO AGREEMENTS					
3,000,000	CUSIP # 00280NDF4 ABBAY NATL TREASURY SRVCS PLC A1/P1 04/15/2016	2,994,302.00	2,994,302.00	3	4,985.74
3,000,000	CUSIP # 03785DE28 APPLE INC A1/P1 05/02/2016	2,997,786.83	2,997,786.83	3	1,281.28
3,000,000	CUSIP # 0556C2E58 BMW US CAPITAL LLC A1/P1 05/05/2016	2,996,403.50	2,996,403.50	3	2,197.27
3,000,000	CUSIP # 06538BGU1 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 07/28/2016	2,993,503.50	2,993,503.50	3	54.12
3,000,000	CUSIP # 13443CGU9 CAMPBELL SOUP CO A2/P2 07/28/2016	2,994,003.50	2,994,003.50	3	49.96
3,000,000	CUSIP # 2063C0E32 CONCORD MINUTEMEN CAPITAL LLC A1/P1 05/03/2016	2,997,798.50	2,997,798.50	3	1,048.33
3,000,000	CUSIP # 2284K0DB8 CROWN POINT CAPITAL CO A1/P1 04/11/2016	2,994,539.50	2,994,539.50	3	4,942.67

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,000,000	CUSIP # 25156KEG5 DEUTSCHE TELEKOM AG A1/P1 05/16/2016	2,993,853.50	2,993,853.50	3	2,704.45
3,000,000	CUSIP # 2574P0EA8 DOMINION RESOURCES INC A2/P2 05/10/2016	2,996,673.50	2,996,673.50	3	862.42
3,000,000	CUSIP # 52952LE32 LEXINGTON PARKER CAPITAL INC A1/P1 05/03/2016	2,997,798.50	2,997,798.50	3	1,048.33
3,000,000	CUSIP # 65475LE24 NISSAN MOTOR ACCEPTANCE CORP A2/P2 05/02/2016	2,994,493.50	2,994,493.50	3	3,480.54
3,000,000	CUSIP # 65475LXX5 NISSAN MOTOR ACCEPTANCE CORP A2/P2 05/02/2016	2,997,341.00	2,997,341.00	3	768.13
3,000,000	CUSIP # 83369BGF7 SOCIETE GENERALE INC A1/P1 07/15/2016	2,994,003.50	2,994,003.50	3	699.58
3,000,000	CUSIP # 88513ADB5 THOMSON REUTERS CORP A2/P2 04/11/2016	2,995,273.50	2,995,273.50	3	3,938.49
3,000,000	CUSIP # 89233GEP7 TOYOTA MOTOR CREDIT CORP A1/P1 05/23/2016	2,996,891.00	2,996,891.00	3	1,123.72
		44,934,665.33	44,934,665.33	52	29,185.03
GUARANTEED CONTRACTS					
4,825,399.82	CUSIP # 119123404 FORTIS INSTITUTIONAL INCOME PLUS FUND #711	4,825,399.82	4,825,399.82	6	0.00
5,027,930.63	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	5,027,930.63	5,027,930.63	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0046
HB&T SHORT TERM INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		9,853,330.45	9,853,330.45	11	0.00
U S GOVERNMENT OBLIGATIONS					
2,000,000	CUSIP # 912810DW5 UNITED STATES TREASURY BONDS 7.25% 05/15/2016	2,016,900.00	2,017,204.62	2	54,972.53
2,000,000	CUSIP # 912828A91 UNITED STATES TREASURY NOTES .75% 01/15/2017	2,002,420.00	1,999,940.48	2	3,173.08
2,000,000	CUSIP # 912828C81 UNITED STATES TREASURY NOTES .375% 04/30/2016	2,000,200.00	2,000,294.63	2	3,152.47
2,000,000	CUSIP # 912828RF9 UNITED STATES TREASURY NOTES 1% 08/31/2016	2,004,920.00	2,002,908.94	2	1,739.13
3,000,000	CUSIP # 912828SM3 UNITED STATES TREASURY NOTES 1% 03/31/2017	3,011,010.00	3,012,016.22	4	81.97
2,000,000	CUSIP # 912828WQ9 UNITED STATES TREASURY NOTES .5% 06/30/2016	2,000,940.00	2,000,395.19	2	2,527.47
		13,036,390.00	13,032,760.08	15	65,646.65



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,483.02	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	4,483.02	4,483.02	0	0.01
		4,483.02	4,483.02	0	0.01
U S GOVERNMENT OBLIGATIONS					
200,000	CUSIP # 912828M64 UNITED STATES TREASURY NOTES 1.25% 11/15/2018	202,156.00	201,655.39	4	947.80
200,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 5/31/2017 .625% 05/31/2017	199,882.00	199,973.72	4	420.08
200,000	CUSIP # 912828UJ7 UNITED STATES TREASURY NOTES .875% 01/31/2018	200,516.00	199,905.56	4	293.27
200,000	CUSIP # 912828UZ1 UNITED STATES TREASURY NOTES .625% 04/30/2018	199,406.00	198,260.23	4	525.41
200,000	CUSIP # 912828VQ0 UNITED STATES TREASURY NOTES 1.375% 07/31/2018	202,672.00	202,358.66	4	460.85
		1,004,632.00	1,002,153.56	21	2,647.41
CORPORATE BONDS					
200,000	CUSIP # 00206RBM3 AT&T INC 1.4% 12/01/2017	200,096.00	199,507.67	4	933.33
200,000	CUSIP # 031162BQ2 AMGEN INC 2.125% 05/15/2017	202,276.00	201,858.01	4	1,605.56

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
300,000	CUSIP # 035229CW1 ANHEUSER BUSCH CO INC 5% 03/01/2019	329,145.00	297,158.14	7	1,208.33
200,000	CUSIP # 06051GFJ3 BANK OF AMERICA CORP SR UNSECURED MTN 1.7% 08/25/2017	200,270.00	200,518.17	4	340.00
300,000	CUSIP # 084670BD9 BERKSHIRE HATHAWAY INC 1.9% 01/31/2017	302,676.00	301,585.65	6	950.00
100,000	CUSIP # 172967JH5 CITIGROUP INC 1.8% 02/05/2018	99,899.00	100,059.57	2	280.00
100,000	CUSIP # 172967JN2 CITIGROUP INC 1.7% 04/27/2018	99,640.00	99,635.39	2	727.22
200,000	CUSIP # 209111EP4 CONSOLIDATED EDISON CO OF NY 5.3% 12/01/2016	205,640.00	205,340.80	4	3,533.33
200,000	CUSIP # 345397WR0 FORD MOTOR CREDIT CORP 1.724% 12/06/2017	198,526.00	199,021.86	4	1,101.44
350,000	CUSIP # 36962G5W0 GENERAL ELECTRIC CAPITAL CORP 2.3% 04/27/2017	355,390.00	350,837.63	7	3,443.61
200,000	CUSIP # 377372AD9 GLAXOSMITHKLINE CAP INC SR UNSECURED 5.65% 05/15/2018	219,124.00	218,170.52	5	4,268.89
200,000	CUSIP # 38141GRC0 GOLDMAN SACHS GROUP INC SR UNSECURED 2.375% 01/22/2018	202,572.00	202,550.25	4	910.42
200,000	CUSIP # 423074AN3 H.J. HEINZ COMPANY 1.5% 03/01/2017	198,232.00	200,040.27	4	250.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0019
HB&T FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
100,000	CUSIP # 48126EAA5 JP MORGAN CHASE & CO SR UNSECURED 2% 08/15/2017	100,986.00	100,860.17	2	255.56
200,000	CUSIP # 59156RAU2 METLIFE INC 6.75% 06/01/2016	201,918.00	201,513.94	4	4,500.00
200,000	CUSIP # 92343VBP8 VERIZON COMMUNICATIONS 3.65% 09/14/2018	210,414.00	207,963.58	4	344.72
		3,326,804.00	3,286,621.62	70	24,652.41
	MUTUAL FUNDS - FIXED INCOME				
2,103	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	241,087.92	234,697.62	5	0.00
		241,087.92	234,697.62	5	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
135,678.43	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	135,678.43	135,678.43	3	0.00
		135,678.43	135,678.43	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0402
HB&T LARGE CAP 500 INDEX FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
84,232.7	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	84,232.70	84,232.70	1	0.00
		84,232.70	84,232.70	1	0.00
COMMON TRUST FUNDS - EQUITY					
75,049.37	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	5,872,395.56	2,951,211.15	99	0.00
		5,872,395.56	2,951,211.15	99	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6219
HB&T LARGE CAP GROWTH INDEX FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - EQUITY					
395,888.94	CUSIP # 06739T630 BLACKROCK RUSSELL 1000 GROWTH FUND F	7,109,294.41	6,973,165.54	100	0.00
		7,109,294.41	6,973,165.54	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6193
HB&T LARGE CAP VALUE INDEX FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - EQUITY					
70,463.35	CUSIP # 06739Q339 BLACKROCK RUSSELL 1000 VALUE FUND F	1,738,351.98	1,719,823.71	100	0.00
		1,738,351.98	1,719,823.71	100	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0206
SMART FUNDS TODAY

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,731,797.76	CUSIP # 60934N583 FEDERATED INSTL PRIME VALUE OBLIGATIONS	1,731,797.76	1,731,797.76	46	0.00
34.94	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	34.94	34.94	0	0.00
		1,731,832.70	1,731,832.70	46	0.00
MUTUAL FUNDS - FIXED INCOME					
17,422	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	1,754,046.96	1,763,407.08	47	0.00
		1,754,046.96	1,763,407.08	47	0.00
COMMON TRUST FUNDS - FIXED INCOME					
65,249.62	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	65,249.62	65,249.62	2	0.00
		65,249.62	65,249.62	2	0.00
COMMON TRUST FUNDS - EQUITY					
1,593.94	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	110,033.98	82,386.87	3	0.00
3,694.1	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	74,708.37	68,025.73	2	0.00
		184,742.35	150,412.60	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34.78	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	34.78	34.78	0	0.00
		34.78	34.78	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,412	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	106,659.12	107,258.58	4	0.00
		106,659.12	107,258.58	4	0.00
MUTUAL FUNDS - EQUITY					
832	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	30,958.72	29,481.65	1	0.00
		30,958.72	29,481.65	1	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,230.48	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	158,557.73	157,141.84	6	0.00
589,793	CUSIP # 06739Q750 BLACKROCK MONEY MARKET FUND FOR EBT	589,793.00	589,793.00	23	0.00
91,606.36	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	902,978.64	876,777.97	35	0.00
27,752.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	27,752.91	27,752.91	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0625
SMART FUNDS 2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,679,082.28	1,651,465.72	65	0.00
COMMON TRUST FUNDS - EQUITY					
5,081.8	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	350,810.37	326,782.36	14	0.00
11,448.46	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	231,530.22	225,258.01	9	0.00
6,032.54	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	109,566.95	100,216.74	4	0.00
12,895.02	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	70,640.21	72,541.85	3	0.00
		762,547.75	724,798.96	30	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
36.65	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	36.65	36.65	0	0.00
		36.65	36.65	0	0.00
MUTUAL FUNDS - FIXED INCOME					
28,893	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	903,195.18	957,856.17	9	0.00
		903,195.18	957,856.17	9	0.00
MUTUAL FUNDS - EQUITY					
7,050	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	262,330.50	251,948.92	3	0.00
		262,330.50	251,948.92	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
69,448.26	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,337,899.89	1,320,225.00	14	0.00
183,009	CUSIP # 06739Q750 BLACKROCK MONEY MARKET FUND FOR EBT	183,009.00	183,009.00	2	0.00
28,478.1	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	280,713.22	272,189.80	3	0.00
241,173.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	241,173.91	241,173.91	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0171
SMART FUNDS 2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,042,796.02	2,016,597.71	21	0.00
COMMON TRUST FUNDS - EQUITY					
43,148.78	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	2,978,676.79	2,739,916.24	31	0.00
97,554.66	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,972,916.18	2,089,091.97	20	0.00
50,852.94	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	923,624.46	842,010.16	10	0.00
110,906.11	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	607,554.76	735,758.53	6	0.00
		6,482,772.19	6,406,776.90	67	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
41.71	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	41.71	41.71	0	0.00
		41.71	41.71	0	0.00
MUTUAL FUNDS - FIXED INCOME					
4,545	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	142,076.70	138,144.94	8	0.00
		142,076.70	138,144.94	8	0.00
MUTUAL FUNDS - EQUITY					
1,595	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	59,349.95	54,337.65	3	0.00
		59,349.95	54,337.65	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
10,496.33	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	202,208.65	200,867.84	11	0.00
56,012.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	56,012.24	56,012.24	3	0.00
		258,220.89	256,880.08	14	0.00
COMMON TRUST FUNDS - EQUITY					
9,386.58	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	647,980.96	609,226.17	34	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0135
SMART FUNDS 2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,579.83	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	436,424.01	423,153.54	23	0.00
11,002.61	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	199,836.62	184,947.62	11	0.00
24,769.58	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	135,690.24	139,529.66	7	0.00
		1,419,931.83	1,356,856.99	76	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
41.21	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	41.21	41.21	0	0.00
		41.21	41.21	0	0.00
MUTUAL FUNDS - FIXED INCOME					
6,138	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	191,873.88	209,597.82	5	0.00
		191,873.88	209,597.82	5	0.00
MUTUAL FUNDS - EQUITY					
3,855	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	143,444.55	140,420.83	3	0.00
		143,444.55	140,420.83	3	0.00
COMMON TRUST FUNDS - FIXED INCOME					
14,712.58	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	283,433.44	279,400.53	7	0.00
79,699.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	79,699.63	79,699.63	2	0.00
		363,133.07	359,100.16	9	0.00
COMMON TRUST FUNDS - EQUITY					
23,587.98	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,628,341.95	1,441,074.32	38	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0144
SMART FUNDS 2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
53,341.39	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,078,760.27	1,144,725.91	25	0.00
27,783.3	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	504,618.52	463,979.37	12	0.00
60,628.17	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	332,127.18	424,714.60	8	0.00
		3,543,847.92	3,474,494.20	84	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
302,635.98	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	302,635.98	302,635.98	3	0.00
		302,635.98	302,635.98	3	0.00
COMMON STOCK					
5,778	CUSIP # 00130H105 AES CORPORATION	68,180.40	54,394.52	1	0.00
1,581	CUSIP # 00206R102 AT&T INC	61,927.77	50,116.11	1	0.00
4,507	CUSIP # 002444107 AVX CORP	56,652.99	53,305.11	1	0.00
2,163	CUSIP # 002535300 AARON'S INC	54,291.30	48,799.55	0	54.08
1,857	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	62,840.88	69,535.72	1	482.82
310	CUSIP # 00508Y102 ACUITY BRANDS	67,623.40	71,382.30	1	0.00
363	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	58,203.42	55,553.88	1	21.78
504	CUSIP # 00817Y108 AETNA INC	56,624.40	54,169.22	1	0.00
1,572	CUSIP # 011659109 ALASKA AIR GROUP INC	128,935.44	122,974.51	1	0.00
1,245	CUSIP # 02209S103 ALTRIA GROUP INC	78,011.70	71,146.83	1	703.43

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,710	CUSIP # 02376R102 AMERICAN AIRLINES GROUP INC	70,127.10	69,701.39	1	0.00
1,005	CUSIP # 025676206 AMERICAN EQUITY INVNT LIFE HL	16,884.00	23,205.65	0	0.00
1,737	CUSIP # 034164103 THE ANDERSONS, INC	54,559.17	53,688.83	0	269.24
389	CUSIP # 036752103 ANTHEM INC	54,067.11	53,463.80	0	0.00
512	CUSIP # 037833100 APPLE INC	55,802.88	53,546.69	0	0.00
1,489	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	54,065.59	53,088.97	0	0.00
2,568	CUSIP # 045487105 ASSOCIATED BANC-CORP	46,069.92	46,796.07	0	0.00
595	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	25,150.65	28,567.01	0	0.00
4,821	CUSIP # 050095108 ATWOOD OCEANICS INC	44,208.57	49,832.92	0	0.00
911	CUSIP # 05329W102 AUTONATION INC	42,525.48	53,557.93	0	0.00
867	CUSIP # 053611109 AVERY DENNISON CORP	62,519.37	53,212.13	1	0.00
2,370	CUSIP # 053807103 AVNET INC	104,991.00	102,075.39	1	0.00
1,208	CUSIP # 081437105 BEMIS COMPANY	62,550.24	53,519.66	1	0.00
375	CUSIP # 097023105 BOEING CO	47,602.50	52,537.46	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,141	CUSIP # 110394103 BRISTOW GROUP INC	40,507.72	55,768.07	0	0.00
3,697	CUSIP # 12504L109 CBRE GROUP INC	106,547.54	123,513.71	1	0.00
1,693	CUSIP # 12514G108 CDW CORP OF DELAWARE	70,259.50	69,150.70	1	0.00
1,543	CUSIP # 126117100 CNA FINANCIAL CORP	49,653.74	52,842.11	0	0.00
2,524	CUSIP # 12621E103 CNO FINANCIAL GROUP INC	45,230.08	46,555.67	0	0.00
1,154	CUSIP # 128030202 CAL-MAINE FOODS, INC	59,904.14	54,187.85	1	0.00
446	CUSIP # 147528103 CASEYS GENERAL STORES INC	50,540.72	51,631.11	0	0.00
819	CUSIP # 14754D100 CASH AMERICA INTL INC	31,646.16	23,891.51	0	0.00
5,093	CUSIP # 156431108 CENTURY ALUMINUM COMPANY	35,905.65	22,086.80	0	0.00
6,931	CUSIP # 17163B102 CIBER, INC	14,624.41	23,484.25	0	0.00
571	CUSIP # 189054109 CLOROX COMPANY	71,980.26	70,979.24	1	0.00
1,578	CUSIP # 19239V302 COGENT COMM HOLDINGS INC	61,589.34	53,360.86	1	0.00
3,505	CUSIP # 201723103 COMMERCIAL METALS COMPANY	59,479.85	47,857.54	1	0.00
1,845	CUSIP # 203668108 COMMUNITY HEALT SYSTEMS INC	34,150.95	47,621.39	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,722	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	63,613.14	75,362.74	1	0.00
508	CUSIP # 21036P108 CONSTELLATION BRANDS INC-A	76,753.72	70,689.74	1	0.00
1,420	CUSIP # 216831107 COOPER TIRE & RUBBER	52,568.40	49,570.59	0	0.00
2,555	CUSIP # 222795106 COUSINS PROPERTIES INC	26,520.90	24,023.17	0	0.00
616	CUSIP # 231021106 CUMMINS INC	67,723.04	54,972.83	1	0.00
476	CUSIP # 233326107 DST SYSTEMS INC	53,678.52	46,100.63	0	0.00
2,306	CUSIP # 237266101 DARLING INTERNATIONAL INC	30,370.02	24,141.63	0	0.00
1,073	CUSIP # 247361702 DELTA AIR LINES INC	52,233.64	33,910.74	0	0.00
773	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	69,121.66	56,164.40	1	409.69
784	CUSIP # 267475101 DYCOM INDUSTRIES INC	50,701.28	53,711.34	0	0.00
870	CUSIP # 292218104 EMPLOYERS HOLDINGS INC	24,481.80	23,183.30	0	0.00
580	CUSIP # 30212P303 EXPEDIA INC	62,535.60	69,658.74	1	0.00
625	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	42,931.25	53,579.33	0	0.00
450	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	68,188.50	70,671.62	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,438	CUSIP # 318672706 FIRST BANCORP PUERTO RICO	21,718.96	35,193.79	0	0.00
2,578	CUSIP # 337915102 FIRSTMERIT CORP	54,266.90	47,294.25	0	0.00
3,687	CUSIP # 360271100 FULTON FINANCIAL CORP	49,332.06	47,111.17	0	331.83
1,928	CUSIP # 36467W109 GAMESTOP CORP CL A	61,175.44	64,894.04	1	0.00
1,254	CUSIP # 375558103 GILEAD SCIENCES, INC	115,192.44	105,458.97	1	0.00
1,291	CUSIP # 377316104 GLATFELTER (P.H.)CO	26,762.43	23,568.60	0	161.38
1,649	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	54,384.02	40,150.47	0	0.00
758	CUSIP # 393657101 GREENBRIER COMPANIES INC	20,951.12	23,795.08	0	0.00
1,539	CUSIP # 40416E103 HCI GROUP INC	51,248.70	52,047.56	0	0.00
4,636	CUSIP # 40434L105 HP INC	57,115.52	53,908.76	1	574.86
1,253	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	113,045.66	94,349.05	1	0.00
651	CUSIP # 420877201 HAYNES INTERNATIONAL INC	23,761.50	23,142.52	0	0.00
1,040	CUSIP # 423452101 HELMERICH & PAYNE	61,068.80	81,271.10	1	0.00
549	CUSIP # 437076102 HOME DEPOT INC	73,253.07	58,089.48	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
429	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	58,747.26	48,643.52	1	0.00
293	CUSIP # 45665Q103 INFINITY PROPERTY & CASUALTY	23,586.50	22,727.60	0	0.00
1,839	CUSIP # 459044103 INTERNATIONAL BANCSHARES CORP	45,349.74	47,800.55	0	533.31
1,374	CUSIP # 461203101 INVACARE CORP	18,095.58	23,453.93	0	0.00
2,874	CUSIP # 46269C102 IRIDIUM COMMUNICATIONS INC	22,618.38	24,055.20	0	0.00
5,567	CUSIP # 477143101 JETBLUE AIRWAYS CORP	117,575.04	77,511.13	1	0.00
346	CUSIP # 48020Q107 JONES LANG LASALLE INC	40,592.72	52,532.39	0	0.00
3,906	CUSIP # 48666K109 K B HOME	55,777.68	47,172.93	0	0.00
1,483	CUSIP # 488152208 KELLY SERVICES CL A ORD	28,354.96	23,517.14	0	0.00
1,283	CUSIP # 488401100 KEMPER CORPORATION	37,938.31	46,153.59	0	0.00
929	CUSIP # 49803T300 KITE REALTY GROUP TRUST	25,742.59	23,468.21	0	0.00
3,027	CUSIP # 501044101 KROGER COMPANY	115,782.75	77,993.34	1	0.00
758	CUSIP # 501797104 L BRANDS INC	66,559.98	71,387.67	1	0.00
1,030	CUSIP # 521865204 LEAR CORPORATION	114,505.10	101,273.29	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
583	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	129,134.50	124,311.21	1	0.00
714	CUSIP # 548661107 LOWES COS INC	54,085.50	49,164.89	0	0.00
792	CUSIP # 564563104 MANTECH INTERNATIONAL CORP	25,336.08	23,308.75	0	0.00
1,049	CUSIP # 56585A102 MARATHON PETROLEUM CORP	39,001.82	47,579.88	0	0.00
1,031	CUSIP # 58933Y105 MERCK & CO INC	54,550.21	53,758.24	0	474.26
1,937	CUSIP # 61945C103 MOSAIC CO/THE	52,299.00	53,743.37	0	0.00
4,950	CUSIP # 629377508 NRG ENERGY INC	64,399.50	57,368.14	1	0.00
44	CUSIP # 62944T105 NVR INC	76,225.60	69,554.67	1	0.00
1,627	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	50,599.70	55,439.43	0	0.00
1,486	CUSIP # 63935N107 NAVIGANT CONSULTING INC	23,493.66	24,810.28	0	0.00
1,426	CUSIP # 67018T105 NU SKIN ENTERPRISES	54,544.50	61,127.85	0	0.00
2,058	CUSIP # 670837103 OGE ENERGY CORP	58,920.54	54,147.38	1	0.00
284	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	77,719.44	56,876.89	1	0.00
1,794	CUSIP # 678026105 OIL STATES INTERNATIONAL INC	56,546.88	50,354.35	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,573	CUSIP # 680223104 OLD REPUBLIC INTL CORP	47,034.44	42,246.48	0	0.00
2,773	CUSIP # 680665205 OLIN CORP	48,167.01	47,703.71	0	0.00
716	CUSIP # 681919106 OMNICOM GROUP INC	59,592.68	52,618.95	1	358.00
5,205	CUSIP # 684060106 ORANGE SPON ADR	90,462.90	63,306.15	1	0.00
1,569	CUSIP # 69349H107 PNM RESOURCES INC	52,906.68	46,601.78	0	0.00
1,116	CUSIP # 695263103 PACWEST BANCORP	41,459.40	46,440.24	0	0.00
797	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	49,995.81	53,324.58	0	0.00
1,534	CUSIP # 70159Q104 PARKWAY PROPERTIES INC	24,022.44	23,755.67	0	0.00
3,210	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	56,560.20	48,279.07	1	0.00
1,676	CUSIP # 717081103 PFIZER INC	49,676.64	45,543.16	0	0.00
669	CUSIP # 718546104 PHILLIPS 66	57,928.71	48,551.01	1	0.00
10,806	CUSIP # 720279108 PIER 1 IMPORTS INC	75,750.06	54,189.67	1	0.00
787	CUSIP # 737446104 POST HOLDINGS INC	54,121.99	48,057.69	0	0.00
1,699	CUSIP # 743315103 PROGRESSIVE CORP	59,702.86	52,906.38	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,408	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	66,373.12	54,402.05	1	0.00
3,734	CUSIP # 74733V100 QEP RESOURCES INC	52,686.74	51,238.58	0	0.00
765	CUSIP # 74834L100 QUEST DIAGNOSTICS	54,659.25	41,642.49	0	0.00
134	CUSIP # 75886F107 REGENERON PHARMACEUTICALS	48,298.96	69,003.55	0	0.00
1,684	CUSIP # 758932107 REGIS CORPORATION	25,579.96	23,711.68	0	0.00
1,774	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	122,743.06	102,435.75	1	0.00
3,660	CUSIP # 76009N100 RENT A CENTER INC	58,011.00	112,951.01	1	292.80
2,596	CUSIP # 78573M104 SABRE CORP	75,076.32	70,889.82	1	0.00
1,154	CUSIP # 801056102 SANMINA CORPORATION	26,980.52	23,470.96	0	0.00
838	CUSIP # 817070501 SENECA FOOD CORP CL A	29,112.12	24,156.78	0	0.00
279	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	79,422.93	73,457.75	1	0.00
1,243	CUSIP # 830879102 SKYWEST INC	24,847.57	17,279.08	0	49.72
2,954	CUSIP # 844741108 SOUTHWEST AIRLINES	132,339.20	125,288.15	1	0.00
8,544	CUSIP # 85254C305 STAGE STORES INC	68,864.64	79,521.32	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,454	CUSIP # 860372101 STEWART INFORMATION SERVICES	52,751.12	52,988.30	0	0.00
2,000	CUSIP # 866082100 SUMMIT HOTEL PROPERTIES INC	23,940.00	23,209.03	0	0.00
591	CUSIP # 87162W100 SYNNEX CORPORATION	54,720.69	51,243.49	0	0.00
7,721	CUSIP # 87422J105 TALEN ENERGY CORPORATION	69,489.00	46,738.04	1	0.00
1,529	CUSIP # 878237106 TECH DATA CORPORATION	117,381.33	97,494.30	1	0.00
3,952	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	118,915.68	100,532.45	1	0.00
527	CUSIP # 881609101 TESORO CORPORATION	45,327.27	40,346.39	0	0.00
1,304	CUSIP # 882508104 TEXAS INSTRUMENTS INC	74,875.68	70,627.43	1	0.00
958	CUSIP # 885160101 THOR INDUSTRIES INC	61,091.66	52,944.58	1	287.40
1,459	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	69,419.22	70,245.86	1	145.90
480	CUSIP # 89417E109 TRAVELERS COS INC	56,020.80	52,549.20	0	0.00
2,022	CUSIP # 896522109 TRINITY INDUSTRIES, INC	37,022.82	56,336.83	0	0.00
3,812	CUSIP # 899035505 TUESDAY MORNING CORP	31,182.16	24,556.88	0	0.00
625	CUSIP # 910340108 UNITED FIRE GROUP INC	27,387.50	23,443.46	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
462	CUSIP # 91307C102 UNITED THERAPEUTICS CORP	51,480.66	71,006.82	0	0.00
1,401	CUSIP # 913456109 UNIVERSAL CORPORATION	79,590.81	73,547.05	1	0.00
457	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	56,997.04	53,538.76	1	0.00
766	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	49,131.24	39,047.07	0	0.00
1,539	CUSIP # 92210H105 VANTIV INC CL A	82,921.32	71,939.19	1	0.00
1,174	CUSIP # 92343V104 VERIZON COMMUNICATIONS	63,489.92	55,534.47	1	0.00
4,003	CUSIP # 928298108 VISHAY INTERTECHNOLOGY	48,876.63	46,901.18	0	0.00
2,013	CUSIP # 938824109 WASHINGTON FEDERAL INC	45,594.45	46,734.76	0	0.00
899	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	42,468.76	53,702.86	0	449.50
638	CUSIP # 981419104 WORLD ACCEPTANCE CORP	24,192.96	22,992.39	0	0.00
9,456	CUSIP # 98212B103 WPX ENERGY INC	66,097.44	53,769.78	1	0.00
3,578	CUSIP # G9456A100 GOLAR LNG LTD	64,296.66	91,135.54	1	0.00
		8,426,256.98	8,052,433.54	75	5,600.00
FOREIGN STOCK					
11,773	CUSIP # 05946K101 BANCO BILBAO VIZCAYA ARGENT SA SPONSORED ADR	76,759.96	84,960.01	1	1,372.59

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,742	CUSIP # 05964H105 BANCO SANTANDER SA SPONSORED ADR	77,355.12	85,121.62	1	0.00
3,378	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	87,490.20	85,238.10	1	540.47
841	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	98,447.46	130,087.18	1	0.00
4,024	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	108,648.00	112,285.33	1	689.40
1,463	CUSIP # 16941R108 CHINA PETROLEUM & CHEMICAL CORP ADR	95,314.45	112,958.07	1	0.00
4,011	CUSIP # 225401108 CREDIT SUISSE GROUP ADR	56,675.43	84,404.36	1	0.00
1,475	CUSIP # 257559203 DOMTAR CORP	59,737.50	59,228.89	1	590.00
2,925	CUSIP # 26874R108 ENI SPA (ADR)	88,393.50	118,405.36	1	0.00
2,213	CUSIP # 404280406 HSBC HOLDINGS PLC SPONS ADR	68,868.56	84,742.80	1	0.00
13,940	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	63,984.60	72,318.37	1	0.00
21,631	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	63,595.14	73,574.60	1	0.00
2,208	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	95,473.92	55,259.45	1	0.00
15,767	CUSIP # 65535H208 NOMURA HOLDINGS INC SPON ADR	70,005.48	85,904.13	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,469	CUSIP # 693483109 POSCO ADR	116,857.77	150,070.67	1	0.00
1,336	CUSIP # 71646E100 PETROCHINA CO LTD- ADR	88,576.80	122,439.17	1	0.00
3,148	CUSIP # 73755L107 POTASH CORPORATION OF SASKATCHEWAN	53,578.96	53,790.79	0	0.00
3,019	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	85,347.13	85,203.26	1	3,145.82
1,910	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	92,539.50	118,343.47	1	0.00
3,285	CUSIP # 803866300 SASOL LTD SPONS ADR	97,038.90	88,172.41	1	0.00
2,608	CUSIP # 824596100 SHINHAN FINANCIAL GROUP ADR	91,827.68	98,252.09	1	0.00
6,327	CUSIP # 85771P102 STATEOIL HYDRO ADR	98,448.12	131,501.33	1	0.00
11,480	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	68,994.80	79,732.35	1	0.00
1,944	CUSIP # 89151E109 TOTAL SA SPON ADR	88,296.48	100,465.52	1	1,103.17
713	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	75,806.16	86,191.56	1	0.00
262	CUSIP # G3223R108 EVEREST RE GROUP LTD	51,726.66	32,242.73	0	0.00
474	CUSIP # M8737E108 TARO PHARMACEUTICAL IND LTD	67,900.50	71,280.28	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0448
FIRST TRUST ALL EQUITY ALLOCATN
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,449	CUSIP # N31738102 FIAT CHRYSLER AUTOMOBILES NV	76,158.94	85,424.66	1	0.00
2,105	CUSIP # P16994132 BANCO LATINOAMERICANO DE COME	50,983.10	48,566.64	0	0.00
1,139	CUSIP # P31076105 COPA HOLDINGS SA CL A	77,167.25	84,830.32	1	0.00
5,694	CUSIP # Y1771G102 COSTAMARE INC	50,676.60	54,663.92	0	0.00
3,558	CUSIP # Y75638109 SEASPAN CORP	65,253.72	62,288.01	1	0.00
		2,507,928.39	2,797,947.45	22	7,441.45



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
13,144.87	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	13,144.87	13,144.87	2	0.00
		13,144.87	13,144.87	2	0.00
COMMON STOCK					
36	CUSIP # 002444107 AVX CORP	452.52	489.70	0	0.00
20	CUSIP # 002535300 AARON'S INC	502.00	547.15	0	0.53
18	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	609.12	674.10	0	4.68
7	CUSIP # 011659109 ALASKA AIR GROUP INC	574.14	392.03	0	0.00
3	CUSIP # 01748X102 ALLEGiant TRAVEL	534.18	474.58	0	0.00
9	CUSIP # 018522300 ALLETE INC	504.63	474.35	0	0.00
7	CUSIP # 018802108 ALLIANT ENERGY CORP	519.96	434.15	0	0.00
8	CUSIP # 020002101 ALLSTATE CORPORATION	538.96	530.54	0	2.97
1	CUSIP # 02079K305 ALPHABET INC	762.90	755.73	0	0.00
9	CUSIP # 025537101 AMERICAN ELECTRIC POWER	597.60	510.52	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	566.78	533.50	0	0.00
4	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	462.00	404.62	0	0.00
4	CUSIP # 031162100 AMGEN INC	599.72	626.53	0	0.00
4	CUSIP # 036752103 ANTHEM INC	555.96	552.72	0	0.00
7	CUSIP # 037833100 APPLE INC	762.93	729.70	0	0.00
7	CUSIP # 038336103 APTARGROUP INC	548.87	503.75	0	0.00
7	CUSIP # 049560105 ATMOS ENERGY CORP	519.82	393.93	0	0.00
8	CUSIP # 053611109 AVERY DENNISON CORP	576.88	488.96	0	0.00
10	CUSIP # 053807103 AVNET INC	443.00	422.85	0	0.00
12	CUSIP # 081437105 BEMIS COMPANY	621.36	527.40	0	0.00
4	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	567.52	573.58	0	0.00
2	CUSIP # 09247X101 BLACKROCK INC	681.14	661.77	0	0.00
48	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	507.84	549.43	0	2.30
8	CUSIP # 12503M108 CBOE HOLDINGS INC	522.64	487.44	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	668 .07	556 .69	0	0 .00
11	CUSIP # 128030202 CAL-MAINE FOODS, INC	571 .01	489 .61	0	0 .00
8	CUSIP # 14149Y108 CARDINAL HEALTH INC	655 .60	665 .98	0	3 .10
4	CUSIP # 147528103 CASEYS GENERAL STORES INC	453 .28	342 .82	0	0 .00
11	CUSIP # 163072101 CHEESECAKE FACTORY	583 .99	544 .06	0	0 .00
4	CUSIP # 16359R103 CHEMED CORP	541 .80	432 .19	0	0 .00
6	CUSIP # 166764100 CHEVRON CORP	572 .40	539 .38	0	0 .00
6	CUSIP # 171340102 CHURCH & DWIGHT CO INC	553 .08	505 .68	0	0 .00
7	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	457 .52	399 .84	0	3 .36
17	CUSIP # 172755100 CIRRUS LOGIC INC	618 .97	498 .18	0	0 .00
19	CUSIP # 17275R102 CISCO SYSTEMS INC	540 .93	497 .99	0	0 .00
6	CUSIP # 189054109 CLOROX COMPANY	756 .36	744 .36	0	0 .00
18	CUSIP # 212485106 CONVERGYS CORPORATION	499 .86	428 .85	0	1 .44
14	CUSIP # 216831107 COOPER TIRE & RUBBER	518 .28	518 .84	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 218681104 CORE-MARK HOLDING CO INC	489 .36	471 .29	0	0 .00
9	CUSIP # 21870Q105 CORESITE REALTY CORP	630 .09	501 .30	0	4 .77
29	CUSIP # 219350105 CORNING INC	605 .81	517 .07	0	0 .00
4	CUSIP # 22160K105 COSTCO WHOLESALE CORP	630 .32	589 .73	0	0 .00
7	CUSIP # 229899109 CULLEN FROST BANKERS INC	385 .77	404 .53	0	0 .00
5	CUSIP # 233326107 DST SYSTEMS INC	563 .85	528 .33	0	0 .00
7	CUSIP # 233331107 DTE ENERGY CO	634 .62	583 .49	0	5 .11
17	CUSIP # 251893103 DEVRY INC	293 .59	423 .35	0	0 .00
13	CUSIP # 253393102 DICKS SPORTING GOODS INC	607 .75	456 .18	0	0 .00
10	CUSIP # 256677105 DOLLAR GENERAL CORP	856 .00	671 .32	0	2 .50
7	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	625 .94	550 .13	0	4 .24
7	CUSIP # 262037104 DRIL QUIP INC	423 .92	426 .02	0	0 .00
8	CUSIP # 267475101 DYCOM INDUSTRIES INC	517 .36	554 .78	0	0 .00
10	CUSIP # 268948106 EAGLE BANCORP INC	480 .00	486 .77	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 278865100 ECOLAB INC	669 . 12	670 . 44	0	2 . 10
9	CUSIP # 281020107 EDISON INTERNATIONAL	647 . 01	527 . 23	0	4 . 32
10	CUSIP # 285512109 ELECTRONIC ARTS INC	661 . 10	656 . 81	0	0 . 00
16	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	528 . 80	442 . 40	0	0 . 00
5	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	464 . 95	441 . 42	0	0 . 00
10	CUSIP # 30040W108 EVERSOURCE ENERGY	583 . 40	508 . 59	0	0 . 00
6	CUSIP # 30212P303 EXPEDIA INC	646 . 92	719 . 94	0	0 . 00
12	CUSIP # 302130109 EXPEDITORS INTL WASH INC	585 . 72	532 . 08	0	0 . 00
7	CUSIP # 30231G102 EXXON MOBIL CORPORATION	585 . 13	597 . 97	0	0 . 00
3	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	454 . 59	438 . 05	0	0 . 00
7	CUSIP # 336433107 FIRST SOLAR INC	479 . 29	465 . 25	0	0 . 00
23	CUSIP # 337915102 FIRSTMERIT CORP	484 . 15	419 . 98	0	0 . 00
9	CUSIP # 343412102 FLUOR CORP	483 . 30	427 . 32	0	2 . 10
8	CUSIP # 344849104 FOOT LOCKER INC	516 . 00	453 . 78	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 36467W109 GAMESTOP CORP CL A	507 .68	569 .68	0	0 .00
5	CUSIP # 369550108 GENERAL DYNAMICS CORP	656 .85	675 .70	0	0 .00
8	CUSIP # 371532102 GENESCO INC	578 .00	463 .58	0	0 .00
27	CUSIP # 371901109 GENTEX CORP	423 .63	426 .33	0	0 .00
6	CUSIP # 372460105 GENUINE PARTS CO	596 .16	551 .60	0	3 .95
19	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	451 .25	510 .78	0	0 .00
5	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	451 .10	354 .71	0	0 .00
15	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	707 .85	491 .62	0	0 .00
15	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	552 .15	511 .95	0	0 .00
8	CUSIP # 423452101 HELMERICH & PAYNE	469 .76	474 .96	0	0 .00
7	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	591 .99	417 .10	0	0 .00
23	CUSIP # 432748101 HILLTOP HOLDINGS INC	434 .24	429 .41	0	0 .00
18	CUSIP # 440452100 HORMEL FOODS CORP	778 .32	483 .37	0	0 .00
9	CUSIP # 448579102 HYATT HOTELS CORP CL A	445 .41	409 .55	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 44930G107 ICU MEDICAL INC	520 . 50	529 . 13	0	0 . 00
12	CUSIP # 450911201 ITT CORP	442 . 68	434 . 04	0	1 . 61
29	CUSIP # 45667G103 INFINERA CORP	465 . 74	510 . 40	0	0 . 00
15	CUSIP # 458140100 INTEL CORPORATION	485 . 25	504 . 75	0	0 . 00
4	CUSIP # 466032109 J&J SNACK FOODS	433 . 12	455 . 74	0	1 . 95
7	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	757 . 40	699 . 95	0	0 . 00
12	CUSIP # 488401100 KEMPER CORPORATION	354 . 84	430 . 68	0	0 . 00
8	CUSIP # 497266106 KIRBY CORP	482 . 32	568 . 62	0	0 . 00
22	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	575 . 30	650 . 43	0	0 . 00
17	CUSIP # 501044101 KROGER COMPANY	650 . 25	520 . 25	0	0 . 00
9	CUSIP # 515098101 LANDSTAR SYSTEMS INC	581 . 49	530 . 91	0	0 . 00
5	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	535 . 45	516 . 45	0	0 . 00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	664 . 50	574 . 64	0	0 . 00
67	CUSIP # 55272X102 MFA FINANCIAL INC	458 . 95	448 . 91	0	13 . 40

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 55306N104 MKS INSTRUMENTS INC	451 .80	429 .73	0	0 .00
34	CUSIP # 55345K103 MRC GLOBAL INC	446 .76	434 .52	0	0 .00
8	CUSIP # 562750109 MANHATTAN ASSOCIATES	454 .96	339 .34	0	0 .00
10	CUSIP # 56585A102 MARATHON PETROLEUM CORP	371 .80	508 .10	0	0 .00
4	CUSIP # 58155Q103 MCKESSON CORPORATION	629 .00	775 .08	0	1 .12
10	CUSIP # 58933Y105 MERCK & CO INC	529 .10	524 .85	0	5 .06
38	CUSIP # 595112103 MICRON TECHNOLOGY INC	397 .86	539 .22	0	0 .00
3	CUSIP # 608190104 MOHAWK INDUSTRIES INC	572 .70	556 .89	0	0 .00
12	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	481 .44	522 .12	0	2 .04
7	CUSIP # 617700109 MORNINGSTAR INC	617 .89	556 .65	0	0 .00
11	CUSIP # 635017106 NATIONAL BEVERAGE	465 .52	470 .50	0	0 .00
5	CUSIP # 638904102 NAVIGATORS GROUP INC	419 .35	416 .20	0	0 .00
9	CUSIP # 640491106 NEOGEN CORP	453 .15	494 .49	0	0 .00
16	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	582 .88	492 .62	0	4 .08

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # 651639106 NEWMONT MINING CORP	664 . 50	461 . 45	0	0 . 00
11	CUSIP # 654106103 NIKE INC CLASS B	676 . 17	673 . 25	0	1 . 92
6	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	499 . 50	487 . 02	0	0 . 00
4	CUSIP # 666807102 NORTHROP GRUMMAN CORP	791 . 60	554 . 65	0	0 . 00
3	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	820 . 98	610 . 62	0	0 . 00
6	CUSIP # 671044105 OSI SYSTEMS INC	392 . 94	517 . 62	0	0 . 00
8	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	556 . 96	512 . 93	0	0 . 00
23	CUSIP # 680223104 OLD REPUBLIC INTL CORP	420 . 44	351 . 81	0	0 . 00
6	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	603 . 06	512 . 76	0	0 . 00
13	CUSIP # 704326107 PAYCHEX INC	702 . 13	634 . 35	0	0 . 00
6	CUSIP # 718546104 PHILLIPS 66	519 . 54	477 . 38	0	0 . 00
24	CUSIP # 72147K108 PILGRIMS PRIDE CORP	609 . 60	566 . 06	0	0 . 00
7	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	525 . 49	449 . 28	0	0 . 00
10	CUSIP # 74144T108 T ROWE PRICE GROUP INC	734 . 60	697 . 40	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11	CUSIP # 74164M108 PRIMERICA INC	489 . 83	550 . 12	0	0 . 00
16	CUSIP # 743315103 PROGRESSIVE CORP	562 . 24	439 . 54	0	0 . 00
9	CUSIP # 743606105 PROSPERITY BANCSHARES INC	417 . 51	419 . 35	0	3 . 00
14	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	659 . 96	536 . 76	0	0 . 00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	827 . 49	576 . 59	0	0 . 00
9	CUSIP # 74736K101 QORVO INC	453 . 69	455 . 49	0	0 . 00
22	CUSIP # 74762E102 QUANTA SERVICES INC	496 . 32	563 . 55	0	0 . 00
6	CUSIP # 74834L100 QUEST DIAGNOSTICS	428 . 70	422 . 71	0	0 . 00
6	CUSIP # 755111507 RAYTHEON COMPANY	735 . 78	646 . 31	0	0 . 00
11	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	512 . 38	572 . 91	0	0 . 00
20	CUSIP # 775711104 ROLLINS INC	542 . 40	467 . 54	0	0 . 00
13	CUSIP # 778296103 ROSS STORES INC	752 . 70	622 . 86	0	0 . 00
6	CUSIP # 800013104 SANDERSON FARMS INC	541 . 08	477 . 26	0	0 . 00
21	CUSIP # 801056102 SANMINA CORPORATION	490 . 98	429 . 66	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 80589M102 SCANA CORPORATION	491 .05	399 .74	0	4 .60
3	CUSIP # 806407102 HENRY SCHEIN INC	517 .89	433 .86	0	0 .00
13	CUSIP # 816300107 SELECTIVE INSURANCE ORD	475 .93	417 .88	0	0 .00
17	CUSIP # 830566105 SKECHERS USA INC	517 .65	457 .80	0	0 .00
15	CUSIP # 833551104 SNYDERS-LANCE INC	472 .20	494 .85	0	0 .00
16	CUSIP # 844741108 SOUTHWEST AIRLINES	716 .80	601 .66	0	0 .00
12	CUSIP # 867914103 SUNTRUST BANKS INC	432 .96	495 .24	0	0 .00
14	CUSIP # 871237103 SYKES ENTERPRISES INC	422 .52	409 .42	0	0 .00
5	CUSIP # 87162W100 SYNNEX CORPORATION	462 .95	397 .54	0	0 .00
10	CUSIP # 872540109 TJX COMPANIES INC	783 .50	666 .26	0	0 .00
7	CUSIP # 878237106 TECH DATA CORPORATION	537 .39	422 .69	0	0 .00
5	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	440 .70	492 .72	0	0 .00
17	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	511 .53	423 .98	0	0 .00
15	CUSIP # 882681109 TEXAS ROADHOUSE	653 .70	505 .29	0	3 .04

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	566 . 36	551 . 02	0	0 . 60
9	CUSIP # 885160101 THOR INDUSTRIES INC	573 . 93	498 . 24	0	2 . 70
16	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	559 . 04	493 . 76	0	0 . 00
7	CUSIP # 891092108 TORO COMPANY	602 . 84	451 . 45	0	2 . 10
11	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	523 . 38	526 . 35	0	1 . 10
5	CUSIP # 89417E109 TRAVELERS COS INC	583 . 55	529 . 05	0	0 . 00
18	CUSIP # 896522109 TRINITY INDUSTRIES, INC	329 . 58	437 . 58	0	0 . 00
10	CUSIP # 902494103 TYSON FOODS INC CL A	666 . 60	528 . 90	0	0 . 00
14	CUSIP # 902653104 UDR INC	539 . 42	516 . 25	0	0 . 00
3	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	581 . 22	381 . 54	0	0 . 00
4	CUSIP # 904708104 UNIFIRST CORP	436 . 48	454 . 13	0	0 . 15
9	CUSIP # 910047109 UNITED AIRLINES	538 . 74	530 . 62	0	0 . 00
11	CUSIP # 911163103 UNITED NATURAL FOODS INC	443 . 30	697 . 40	0	0 . 00
11	CUSIP # 911684108 US CELLULAR	502 . 59	423 . 19	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 913456109 UNIVERSAL CORPORATION	454.48	441.58	0	0.00
6	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	514.92	399.60	0	0.00
7	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	448.98	398.33	0	0.00
11	CUSIP # 92210H105 VANTIV INC CL A	592.68	511.17	0	0.00
9	CUSIP # 92826C839 VISA INC CL A	688.32	678.42	0	0.00
13	CUSIP # 94106L109 WASTE MANAGEMENT INC	767.00	678.27	0	0.00
10	CUSIP # 948849104 WEIS MARKETS INC	450.60	434.43	0	0.00
19	CUSIP # 950755108 WERNER ENTERPRISES INC	516.04	548.72	0	0.00
10	CUSIP # 95709T100 WESTAR ENERGY INC	496.10	390.07	0	4.18
9	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	425.16	756.60	0	4.50
8	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	370.40	425.92	0	0.00
16	CUSIP # 966837106 WHOLE FOODS MKT	497.76	642.16	0	0.00
9	CUSIP # 969904101 WILLIAMS-SONOMA INC	492.66	518.40	0	0.00
11	CUSIP # 981475106 WORLD FUEL SERVICES CORP	534.38	498.59	0	0.72

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15	CUSIP # 98389B100 XCEL ENERGY INC	627.30	529.28	0	5.10
		98,173.02	91,751.78	18	110.44
	FOREIGN STOCK				
4	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	498.64	472.60	0	0.00
9	CUSIP # 063671101 BANK OF MONTREAL	546.21	541.99	0	0.00
13	CUSIP # 064149107 BANK OF NOVA SCOTIA	635.18	652.06	0	0.00
9	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	562.14	570.21	0	0.00
17	CUSIP # 138006309 CANON INC SPONS ADR	506.94	550.63	0	0.00
29	CUSIP # 251566105 DEUTSCHE TELEKOM	519.39	506.05	0	0.00
5	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	539.35	568.13	0	6.50
13	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	527.15	523.64	0	8.15
9	CUSIP # 433578507 HITACHI LTD ADR	421.92	502.38	0	0.00
17	CUSIP # 438128308 HONDA MOTORS LTD ADR	464.78	543.26	0	0.00
15	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	535.50	525.42	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	440.00	504.28	0	0.00
26	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	592.02	470.94	0	0.00
7	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	522.27	532.07	0	0.00
13	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	562.12	418.71	0	0.00
25	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	462.75	489.62	0	0.00
75	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	443.25	535.50	0	0.00
9	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	487.71	448.11	0	0.00
10	CUSIP # 780087102 ROYAL BANK OF CANADA	575.60	521.90	0	0.00
8	CUSIP # 83084V106 SKY PLC SPONSORED ADR	468.40	519.84	0	5.79
21	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	485.31	505.26	0	0.00
26	CUSIP # 87969N204 TELSTRA CORP ADR	529.36	588.20	0	15.12
14	CUSIP # 884903105 THOMSON REUTERS CORP	566.72	520.17	0	0.00
13	CUSIP # 891160509 TORONTO-DOMINION BANK	560.69	555.06	0	0.00
4	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	425.28	517.61	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	544.85	573.29	0	0.00
5	CUSIP # G1151C101 ACCENTURE PLC	577.00	504.21	0	0.00
4	CUSIP # H1467J104 CHUBB LIMITED	476.60	440.90	0	2.68
6	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	513.48	520.16	0	0.00
4	CUSIP # Y09827109 BROADCOM LTD	618.00	564.98	0	0.00
		15,608.61	15,687.18	3	38.24
MUTUAL FUNDS - FIXED INCOME					
170	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	19,488.80	18,858.37	3	0.00
537	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	63,806.34	64,481.63	11	0.00
89	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	11,624.29	11,422.33	2	0.00
504	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	55,611.36	54,361.56	10	0.00
642	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	70,286.16	70,327.43	13	0.00
472	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	51,773.68	51,287.89	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1349
FIRST TRUST TARGET DATE FUND
2010

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
229	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	24,141.18	23,977.34	4	0.00
3,082	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	70,007.63	73,306.72	12	0.00
721	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	40,188.54	38,368.64	7	0.00
486	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	12,752.64	13,595.77	2	0.00
		419,680.62	419,987.68	75	0.00
MUTUAL FUNDS - EQUITY					
80	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	8,252.80	7,703.27	1	0.00
163	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	5,636.54	6,264.07	1	0.00
		13,889.34	13,967.34	2	0.00
		560,496.46			



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
401,814.77	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	401,814.77	401,814.77	12	0.00
		401,814.77	401,814.77	12	0.00
COMMON STOCK					
446	CUSIP # 002444107 AVX CORP	5,606.22	6,069.76	0	0.00
241	CUSIP # 002535300 AARON'S INC	6,049.10	6,686.74	0	5.43
207	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	7,004.88	7,604.95	0	48.36
67	CUSIP # 011659109 ALASKA AIR GROUP INC	5,495.34	4,527.88	0	0.00
38	CUSIP # 01748X102 ALLEGiant TRAVEL	6,766.28	6,283.77	0	0.00
105	CUSIP # 018522300 ALLETE INC	5,887.35	5,328.06	0	0.00
69	CUSIP # 018802108 ALLIANT ENERGY CORP	5,125.32	4,259.72	0	0.00
104	CUSIP # 020002101 ALLSTATE CORPORATION	7,006.48	6,824.38	0	29.70
10	CUSIP # 02079K305 ALPHABET INC	7,629.00	7,669.81	0	0.00
111	CUSIP # 025537101 AMERICAN ELECTRIC POWER	7,370.40	6,363.45	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
417	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	6,951.39	6,675.03	0	0.00
53	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	6,121.50	5,415.91	0	0.00
50	CUSIP # 031162100 AMGEN INC	7,496.50	7,867.25	0	0.00
46	CUSIP # 036752103 ANTHEM INC	6,393.54	6,461.93	0	0.00
76	CUSIP # 037833100 APPLE INC	8,283.24	8,343.93	0	0.00
74	CUSIP # 038336103 APTARGROUP INC	5,802.34	5,358.50	0	0.00
68	CUSIP # 049560105 ATMOS ENERGY CORP	5,049.68	3,875.08	0	0.00
86	CUSIP # 053611109 AVERY DENNISON CORP	6,201.46	5,397.18	0	0.00
99	CUSIP # 053807103 AVNET INC	4,385.70	4,179.00	0	0.00
120	CUSIP # 081437105 BEMIS COMPANY	6,213.60	5,449.82	0	0.00
49	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,952.12	6,888.22	0	0.00
19	CUSIP # 09247X101 BLACKROCK INC	6,470.83	6,324.96	0	0.00
471	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	4,983.18	5,118.60	0	19.08
83	CUSIP # 12503M108 CBOE HOLDINGS INC	5,422.39	5,087.25	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	6,458.01	5,653.74	0	0.00
137	CUSIP # 128030202 CAL-MAINE FOODS, INC	7,111.67	6,058.29	0	0.00
90	CUSIP # 14149Y108 CARDINAL HEALTH INC	7,375.50	7,464.71	0	31.35
44	CUSIP # 147528103 CASEYS GENERAL STORES INC	4,986.08	4,298.90	0	0.00
140	CUSIP # 163072101 CHEESECAKE FACTORY	7,432.60	7,060.66	0	0.00
43	CUSIP # 16359R103 CHEMED CORP	5,824.35	5,133.79	0	0.00
72	CUSIP # 166764100 CHEVRON CORP	6,868.80	6,502.49	0	0.00
63	CUSIP # 171340102 CHURCH & DWIGHT CO INC	5,807.34	5,236.90	0	0.00
72	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	4,705.92	4,231.44	0	31.68
213	CUSIP # 172755100 CIRRUS LOGIC INC	7,755.33	6,145.15	0	0.00
237	CUSIP # 17275R102 CISCO SYSTEMS INC	6,747.39	6,273.70	0	0.00
64	CUSIP # 189054109 CLOROX COMPANY	8,067.84	8,155.27	0	0.00
215	CUSIP # 212485106 CONVERGYS CORPORATION	5,970.55	5,244.02	0	15.52
169	CUSIP # 216831107 COOPER TIRE & RUBBER	6,256.38	6,189.57	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
77	CUSIP # 218681104 CORE-MARK HOLDING CO INC	6,280.12	6,096.28	0	0.00
115	CUSIP # 21870Q105 CORESITE REALTY CORP	8,051.15	6,707.19	0	55.12
353	CUSIP # 219350105 CORNING INC	7,374.17	6,421.91	0	0.00
50	CUSIP # 22160K105 COSTCO WHOLESALE CORP	7,879.00	7,115.89	0	0.00
71	CUSIP # 229899109 CULLEN FROST BANKERS INC	3,912.81	4,033.83	0	0.00
47	CUSIP # 233326107 DST SYSTEMS INC	5,300.19	4,905.25	0	0.00
80	CUSIP # 233331107 DTE ENERGY CO	7,252.80	6,486.70	0	52.56
211	CUSIP # 251893103 DEVRY INC	3,643.97	4,700.82	0	0.00
124	CUSIP # 253393102 DICKS SPORTING GOODS INC	5,797.00	4,561.50	0	0.00
113	CUSIP # 256677105 DOLLAR GENERAL CORP	9,672.80	8,084.77	0	25.50
86	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	7,690.12	6,826.92	0	40.81
91	CUSIP # 262037104 DRIL QUIP INC	5,510.96	5,341.97	0	0.00
93	CUSIP # 267475101 DYCOM INDUSTRIES INC	6,014.31	6,514.94	0	0.00
128	CUSIP # 268948106 EAGLE BANCORP INC	6,144.00	6,360.62	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
71	CUSIP # 278865100 ECOLAB INC	7,917.92	7,999.21	0	22.40
108	CUSIP # 281020107 EDISON INTERNATIONAL	7,764.12	6,541.41	0	47.04
117	CUSIP # 285512109 ELECTRONIC ARTS INC	7,734.87	7,652.19	0	0.00
190	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	6,279.50	5,377.44	0	0.00
56	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	5,207.44	4,882.07	0	0.00
126	CUSIP # 30040W108 EVERSOURCE ENERGY	7,350.84	6,298.19	0	0.00
65	CUSIP # 30212P303 EXPEDIA INC	7,008.30	7,592.97	0	0.00
119	CUSIP # 302130109 EXPEDITORS INTL WASH INC	5,808.39	5,349.71	0	0.00
84	CUSIP # 30231G102 EXXON MOBIL CORPORATION	7,021.56	6,898.98	0	0.00
33	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	5,000.49	4,924.36	0	0.00
65	CUSIP # 336433107 FIRST SOLAR INC	4,450.55	4,629.74	0	0.00
230	CUSIP # 337915102 FIRSTMERIT CORP	4,841.50	4,298.93	0	0.00
91	CUSIP # 343412102 FLUOR CORP	4,886.70	4,340.21	0	16.59
84	CUSIP # 344849104 FOOT LOCKER INC	5,418.00	5,139.74	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
191	CUSIP # 36467W109 GAMESTOP CORP CL A	6,060.43	6,477.66	0	0.00
59	CUSIP # 369550108 GENERAL DYNAMICS CORP	7,750.83	8,045.06	0	0.00
94	CUSIP # 371532102 GENESCO INC	6,791.50	5,646.34	0	0.00
267	CUSIP # 371901109 GENTEX CORP	4,189.23	4,116.73	0	0.00
63	CUSIP # 372460105 GENUINE PARTS CO	6,259.68	5,624.10	0	35.51
231	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	5,486.25	6,126.46	0	0.00
53	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	4,781.66	4,048.28	0	0.00
179	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	8,447.01	6,093.34	0	0.00
184	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	6,773.04	6,450.63	0	0.00
82	CUSIP # 423452101 HELMERICH & PAYNE	4,815.04	4,451.37	0	0.00
69	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	5,835.33	4,664.23	0	0.00
278	CUSIP # 432748101 HILLTOP HOLDINGS INC	5,248.64	5,107.82	0	0.00
205	CUSIP # 440452100 HORMEL FOODS CORP	8,864.20	6,272.23	0	0.00
91	CUSIP # 448579102 HYATT HOTELS CORP CL A	4,503.59	4,168.65	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58	CUSIP # 44930G107 ICU MEDICAL INC	6,037.80	6,131.07	0	0.00
119	CUSIP # 450911201 ITT CORP	4,389.91	4,299.97	0	13.27
355	CUSIP # 45667G103 INFINERA CORP	5,701.30	6,025.86	0	0.00
186	CUSIP # 458140100 INTEL CORPORATION	6,017.10	6,216.83	0	0.00
55	CUSIP # 466032109 J&J SNACK FOODS	5,955.40	5,996.73	0	19.11
79	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	8,547.80	8,006.14	0	0.00
143	CUSIP # 488401100 KEMPER CORPORATION	4,228.51	5,003.19	0	0.00
103	CUSIP # 497266106 KIRBY CORP	6,209.87	6,906.86	0	0.00
269	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	7,034.35	7,789.19	0	0.00
193	CUSIP # 501044101 KROGER COMPANY	7,382.25	6,497.09	0	0.00
111	CUSIP # 515098101 LANDSTAR SYSTEMS INC	7,171.71	6,557.22	0	0.00
60	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	6,425.40	6,093.48	0	0.00
37	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	8,195.50	7,350.09	0	0.00
819	CUSIP # 55272X102 MFA FINANCIAL INC	5,610.15	5,610.90	0	147.40

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
148	CUSIP # 55306N104 MKS INSTRUMENTS INC	5,572.20	5,347.69	0	0.00
421	CUSIP # 55345K103 MRC GLOBAL INC	5,531.94	5,215.61	0	0.00
80	CUSIP # 562750109 MANHATTAN ASSOCIATES	4,549.60	4,070.80	0	0.00
125	CUSIP # 56585A102 MARATHON PETROLEUM CORP	4,647.50	5,986.03	0	0.00
41	CUSIP # 58155Q103 MCKESSON CORPORATION	6,447.25	7,796.59	0	10.08
123	CUSIP # 58933Y105 MERCK & CO INC	6,507.93	6,529.57	0	50.60
461	CUSIP # 595112103 MICRON TECHNOLOGY INC	4,826.67	6,577.06	0	0.00
34	CUSIP # 608190104 MOHAWK INDUSTRIES INC	6,490.60	6,346.57	0	0.00
143	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	5,737.16	6,244.01	0	21.93
67	CUSIP # 617700109 MORNINGSTAR INC	5,914.09	5,417.32	0	0.00
3	CUSIP # 62944T105 NVR INC	5,197.20	4,774.37	0	0.00
139	CUSIP # 635017106 NATIONAL BEVERAGE	5,882.48	5,963.81	0	0.00
62	CUSIP # 638904102 NAVIGATORS GROUP INC	5,199.94	5,260.52	0	0.00
113	CUSIP # 640491106 NEOGEN CORP	5,689.55	6,154.14	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
194	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	7,067.42	5,871.52	0	42.00
245	CUSIP # 651639106 NEWMONT MINING CORP	6,512.10	4,789.48	0	0.00
129	CUSIP # 654106103 NIKE INC CLASS B	7,929.63	8,038.36	0	18.56
77	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	6,410.25	6,303.12	0	0.00
43	CUSIP # 666807102 NORTHROP GRUMMAN CORP	8,509.70	6,879.93	0	0.00
32	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	8,757.12	6,860.60	0	0.00
72	CUSIP # 671044105 OSI SYSTEMS INC	4,715.28	6,045.70	0	0.00
74	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	5,151.88	5,215.95	0	0.00
229	CUSIP # 680223104 OLD REPUBLIC INTL CORP	4,186.12	3,565.49	0	0.00
73	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	7,337.23	6,527.57	0	0.00
152	CUSIP # 704326107 PAYCHEX INC	8,209.52	7,213.18	0	0.00
80	CUSIP # 718546104 PHILLIPS 66	6,927.20	6,508.97	0	0.00
244	CUSIP # 72147K108 PILGRIMS PRIDE CORP	6,197.60	5,716.71	0	0.00
67	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	5,029.69	4,209.94	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
113	CUSIP # 74144T108 T ROWE PRICE GROUP INC	8,300.98	7,977.68	0	0.00
135	CUSIP # 74164M108 PRIMERICA INC	6,011.55	6,497.72	0	0.00
202	CUSIP # 743315103 PROGRESSIVE CORP	7,098.28	5,825.99	0	0.00
89	CUSIP # 743606105 PROSPERITY BANCSHARES INC	4,128.71	4,087.16	0	24.00
167	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	7,872.38	6,647.89	0	0.00
33	CUSIP # 74460D109 PUBLIC STORAGE INC	9,102.39	6,724.23	0	0.00
84	CUSIP # 74736K101 QORVO INC	4,234.44	4,029.40	0	0.00
212	CUSIP # 74762E102 QUANTA SERVICES INC	4,782.72	5,367.53	0	0.00
61	CUSIP # 74834L100 QUEST DIAGNOSTICS	4,358.45	4,311.37	0	0.00
65	CUSIP # 755111507 RAYTHEON COMPANY	7,970.95	6,983.29	0	0.00
114	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	5,310.12	5,969.30	0	0.00
204	CUSIP # 775711104 ROLLINS INC	5,532.48	5,002.01	0	0.00
149	CUSIP # 778296103 ROSS STORES INC	8,627.10	7,122.50	0	0.00
69	CUSIP # 800013104 SANDERSON FARMS INC	6,222.42	5,316.13	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
257	CUSIP # 801056102 SANMINA CORPORATION	6,008.66	5,198.29	0	0.00
71	CUSIP # 80589M102 SCANA CORPORATION	4,980.65	3,946.00	0	36.80
34	CUSIP # 806407102 HENRY SCHEIN INC	5,869.42	4,826.69	0	0.00
158	CUSIP # 816300107 SELECTIVE INSURANCE ORD	5,784.38	5,230.19	0	0.00
175	CUSIP # 830566105 SKECHERS USA INC	5,328.75	5,191.68	0	0.00
187	CUSIP # 833551104 SNYDERS-LANCE INC	5,886.76	6,188.30	0	0.00
188	CUSIP # 844741108 SOUTHWEST AIRLINES	8,422.40	7,315.25	0	0.00
151	CUSIP # 867914103 SUNTRUST BANKS INC	5,448.08	6,172.42	0	0.00
175	CUSIP # 871237103 SYKES ENTERPRISES INC	5,281.50	5,138.54	0	0.00
47	CUSIP # 87162W100 SYNNEX CORPORATION	4,351.73	3,719.82	0	0.00
114	CUSIP # 872540109 TJX COMPANIES INC	8,931.90	7,753.61	0	0.00
80	CUSIP # 878237106 TECH DATA CORPORATION	6,141.60	5,004.94	0	0.00
49	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	4,318.86	4,715.08	0	0.00
207	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	6,228.63	5,275.49	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
182	CUSIP # 882681109 TEXAS ROADHOUSE	7,931.56	6,351.38	0	31.16
46	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	6,513.14	6,419.07	0	6.15
114	CUSIP # 885160101 THOR INDUSTRIES INC	7,269.78	6,342.50	0	30.90
201	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	7,022.94	6,272.84	0	0.00
74	CUSIP # 891092108 TORO COMPANY	6,372.88	5,089.29	0	20.10
108	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	5,138.64	5,181.54	0	9.80
57	CUSIP # 89417E109 TRAVELERS COS INC	6,652.47	5,958.16	0	0.00
180	CUSIP # 896522109 TRINITY INDUSTRIES, INC	3,295.80	4,078.71	0	0.00
121	CUSIP # 902494103 TYSON FOODS INC CL A	8,065.86	6,568.93	0	0.00
144	CUSIP # 902653104 UDR INC	5,548.32	5,410.44	0	0.00
29	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,618.46	4,276.71	0	0.00
51	CUSIP # 904708104 UNIFIRST CORP	5,565.12	5,752.51	0	1.73
113	CUSIP # 910047109 UNITED AIRLINES	6,764.18	6,695.07	0	0.00
137	CUSIP # 911163103 UNITED NATURAL FOODS INC	5,521.10	7,295.90	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
106	CUSIP # 911684108 US CELLULAR	4,843.14	4,000.05	0	0.00
96	CUSIP # 913456109 UNIVERSAL CORPORATION	5,453.76	5,379.81	0	0.00
79	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	6,779.78	5,418.78	0	0.00
91	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	5,836.74	5,120.19	0	0.00
114	CUSIP # 92210H105 VANTIV INC CL A	6,142.32	5,488.71	0	0.00
104	CUSIP # 92826C839 VISA INC CL A	7,953.92	7,906.00	0	0.00
151	CUSIP # 94106L109 WASTE MANAGEMENT INC	8,909.00	8,066.77	0	0.00
118	CUSIP # 948849104 WEIS MARKETS INC	5,317.08	5,162.02	0	0.00
233	CUSIP # 950755108 WERNER ENTERPRISES INC	6,328.28	6,623.86	0	0.00
101	CUSIP # 95709T100 WESTAR ENERGY INC	5,010.61	3,883.02	0	34.58
107	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	5,054.68	8,636.28	0	48.50
79	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	3,657.70	4,082.85	0	0.00
161	CUSIP # 966837106 WHOLE FOODS MKT	5,008.71	5,579.64	0	0.00
92	CUSIP # 969904101 WILLIAMS-SONOMA INC	5,036.08	5,250.94	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
141	CUSIP # 981475106 WORLD FUEL SERVICES CORP	6,849.78	6,043.90	0	7.62
179	CUSIP # 98389B100 XCEL ENERGY INC	7,485.78	6,299.72	0	54.74
		1,120,581.41	1,057,175.77	33	1,105.68
FOREIGN STOCK					
86	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	10,720.76	10,013.16	0	0.00
191	CUSIP # 063671101 BANK OF MONTREAL	11,591.79	11,457.27	0	0.00
262	CUSIP # 064149107 BANK OF NOVA SCOTIA	12,801.32	12,747.42	0	0.00
193	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	12,054.78	11,801.31	0	0.00
357	CUSIP # 138006309 CANON INC SPONS ADR	10,645.74	11,251.39	0	0.00
602	CUSIP # 251566105 DEUTSCHE TELEKOM	10,781.82	10,385.02	0	0.00
98	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	10,571.26	10,832.98	0	111.80
265	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	10,745.75	10,775.16	0	134.48
191	CUSIP # 433578507 HITACHI LTD ADR	8,954.08	10,510.88	0	0.00
339	CUSIP # 438128308 HONDA MOTORS LTD ADR	9,268.26	10,455.54	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
316	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	11,281.20	10,863.58	0	0.00
166	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	9,130.00	10,200.83	0	0.00
528	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	12,022.56	9,746.64	0	0.00
144	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	10,743.84	10,721.51	0	0.00
273	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	11,804.52	8,992.30	0	0.00
515	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	9,532.65	9,632.60	0	0.00
1,527	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	9,024.57	10,766.56	0	0.00
185	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	10,025.15	9,132.63	0	0.00
200	CUSIP # 780087102 ROYAL BANK OF CANADA	11,512.00	10,521.00	0	0.00
161	CUSIP # 83084V106 SKY PLC SPONSORED ADR	9,426.55	10,397.77	0	104.95
437	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	10,099.07	10,429.55	0	0.00
534	CUSIP # 87969N204 TELSTRA CORP ADR	10,872.24	11,678.15	0	252.22
283	CUSIP # 884903105 THOMSON REUTERS CORP	11,455.84	10,556.00	0	0.00
275	CUSIP # 891160509 TORONTO-DOMINION BANK	11,860.75	11,779.04	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
88	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	9,356.16	10,720.24	0	0.00
338	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	10,832.90	11,248.66	0	0.00
103	CUSIP # G1151C101 ACCENTURE PLC	11,886.20	9,519.77	0	0.00
92	CUSIP # H1467J104 CHUBB LIMITED	10,961.80	10,122.35	0	54.94
124	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	10,611.92	10,733.06	0	0.00
74	CUSIP # Y09827109 BROADCOM LTD	11,433.00	10,353.22	0	0.00
		322,008.48	318,345.59	9	658.39
MUTUAL FUNDS - FIXED INCOME					
894	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	102,488.16	99,526.93	3	0.00
2,006	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	238,352.92	237,376.02	7	0.00
272	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	35,525.92	34,485.33	1	0.00
2,010	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	221,783.40	217,315.08	6	0.00
2,576	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	282,020.48	281,579.01	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1385
FIRST TRUST TARGET DATE FUND
2020

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,980	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	217,186.20	214,931.97	6	0.00
936	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	98,673.12	98,027.35	3	0.00
11,634	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	264,266.31	274,792.99	8	0.00
3,157	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	175,971.18	169,263.87	5	0.00
2,978	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	78,142.72	83,544.11	2	0.00
		1,714,410.41	1,710,842.66	50	0.00
	MUTUAL FUNDS - EQUITY				
815	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	84,075.40	77,547.53	2	0.00
2,992	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	103,463.36	108,375.38	3	0.00
		187,538.76	185,922.91	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
497,322.37	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	497,322.37	497,322.37	8	0.00
		497,322.37	497,322.37	8	0.00
COMMON STOCK					
1,273	CUSIP # 002444107 AVX CORP	16,001.61	16,721.06	0	0.00
688	CUSIP # 002535300 AARON'S INC	17,268.80	18,723.21	0	16.13
442	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	14,957.28	16,379.90	0	107.90
178	CUSIP # 011659109 ALASKA AIR GROUP INC	14,599.56	11,740.58	0	0.00
101	CUSIP # 01748X102 ALLEGiant TRAVEL	17,984.06	16,266.99	0	0.00
300	CUSIP # 018522300 ALLETE INC	16,821.00	15,397.13	0	0.00
229	CUSIP # 018802108 ALLIANT ENERGY CORP	17,010.12	14,512.47	0	0.00
247	CUSIP # 020002101 ALLSTATE CORPORATION	16,640.39	16,369.69	0	76.23
22	CUSIP # 02079K305 ALPHABET INC	16,783.80	16,556.94	0	0.00
263	CUSIP # 025537101 AMERICAN ELECTRIC POWER	17,463.20	15,340.75	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,116	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	18,603.72	17,236.48	0	0.00
151	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	17,440.50	15,425.77	0	0.00
107	CUSIP # 031162100 AMGEN INC	16,042.51	16,587.61	0	0.00
110	CUSIP # 036752103 ANTHEM INC	15,288.90	15,111.16	0	0.00
163	CUSIP # 037833100 APPLE INC	17,765.37	17,129.08	0	0.00
197	CUSIP # 038336103 APTARGROUP INC	15,446.77	14,096.51	0	0.00
227	CUSIP # 049560105 ATMOS ENERGY CORP	16,857.02	12,984.42	0	0.00
230	CUSIP # 053611109 AVERY DENNISON CORP	16,585.30	14,123.75	0	0.00
332	CUSIP # 053807103 AVNET INC	14,707.60	13,824.20	0	0.00
320	CUSIP # 081437105 BEMIS COMPANY	16,569.60	14,242.21	0	0.00
116	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	16,458.08	15,711.33	0	0.00
45	CUSIP # 09247X101 BLACKROCK INC	15,325.65	14,730.14	0	0.00
1,575	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	16,663.50	15,662.11	0	66.42
221	CUSIP # 12503M108 CBOE HOLDINGS INC	14,437.93	13,595.07	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
233	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	17,295.59	14,484.11	0	0.00
367	CUSIP # 128030202 CAL-MAINE FOODS, INC	19,050.97	17,016.64	0	0.00
193	CUSIP # 14149Y108 CARDINAL HEALTH INC	15,816.35	16,079.09	0	70.05
118	CUSIP # 147528103 CASEYS GENERAL STORES INC	13,371.76	11,570.49	0	0.00
374	CUSIP # 163072101 CHEESECAKE FACTORY	19,855.66	18,560.13	0	0.00
115	CUSIP # 16359R103 CHEMED CORP	15,576.75	14,016.21	0	0.00
172	CUSIP # 166764100 CHEVRON CORP	16,408.80	16,773.93	0	0.00
169	CUSIP # 171340102 CHURCH & DWIGHT CO INC	15,578.42	13,795.33	0	0.00
242	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	15,817.12	13,939.12	0	108.96
568	CUSIP # 172755100 CIRRUS LOGIC INC	20,680.88	16,436.05	0	0.00
563	CUSIP # 17275R102 CISCO SYSTEMS INC	16,028.61	14,689.84	0	0.00
136	CUSIP # 189054109 CLOROX COMPANY	17,144.16	17,020.27	0	0.00
614	CUSIP # 212485106 CONVERGYS CORPORATION	17,050.78	14,624.54	0	46.00
451	CUSIP # 216831107 COOPER TIRE & RUBBER	16,696.02	16,531.99	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
207	CUSIP # 218681104 CORE-MARK HOLDING CO INC	16,882.92	16,182.08	0	0.00
307	CUSIP # 21870Q105 CORESITE REALTY CORP	21,493.07	17,452.15	0	152.64
839	CUSIP # 219350105 CORNING INC	17,526.71	15,022.82	0	0.00
107	CUSIP # 22160K105 COSTCO WHOLESALE CORP	16,861.06	15,166.44	0	0.00
238	CUSIP # 229899109 CULLEN FROST BANKERS INC	13,116.18	13,358.77	0	0.00
126	CUSIP # 233326107 DST SYSTEMS INC	14,209.02	13,428.48	0	0.00
190	CUSIP # 233331107 DTE ENERGY CO	17,225.40	15,586.65	0	129.94
603	CUSIP # 251893103 DEVRY INC	10,413.81	14,344.06	0	0.00
413	CUSIP # 253393102 DICKS SPORTING GOODS INC	19,307.75	14,701.08	0	0.00
242	CUSIP # 256677105 DOLLAR GENERAL CORP	20,715.20	16,589.86	0	56.75
184	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	16,453.28	14,489.35	0	91.69
261	CUSIP # 262037104 DRIL QUIP INC	15,806.16	15,392.88	0	0.00
249	CUSIP # 267475101 DYCOM INDUSTRIES INC	16,102.83	16,933.53	0	0.00
342	CUSIP # 268948106 EAGLE BANCORP INC	16,416.00	16,520.21	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
151	CUSIP # 278865100 ECOLAB INC	16,839.52	16,674.88	0	49.70
257	CUSIP # 281020107 EDISON INTERNATIONAL	18,475.73	15,381.74	0	115.68
250	CUSIP # 285512109 ELECTRONIC ARTS INC	16,527.50	16,438.87	0	0.00
543	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	17,946.15	15,174.20	0	0.00
149	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	13,855.51	13,185.71	0	0.00
299	CUSIP # 30040W108 EVERSOURCE ENERGY	17,443.66	15,182.12	0	0.00
138	CUSIP # 30212P303 EXPEDIA INC	14,879.16	16,175.76	0	0.00
319	CUSIP # 302130109 EXPEDITORS INTL WASH INC	15,570.39	14,048.96	0	0.00
199	CUSIP # 30231G102 EXXON MOBIL CORPORATION	16,634.41	17,458.27	0	0.00
89	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	13,486.17	13,103.65	0	0.00
217	CUSIP # 336433107 FIRST SOLAR INC	14,857.99	14,243.24	0	0.00
768	CUSIP # 337915102 FIRSTMERIT CORP	16,166.40	13,907.06	0	0.00
304	CUSIP # 343412102 FLUOR CORP	16,324.80	14,104.69	0	59.85
224	CUSIP # 344849104 FOOT LOCKER INC	14,448.00	13,614.93	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
544	CUSIP # 36467W109 GAMESTOP CORP CL A	17,261.12	17,889.97	0	0.00
125	CUSIP # 369550108 GENERAL DYNAMICS CORP	16,421.25	16,756.26	0	0.00
269	CUSIP # 371532102 GENESCO INC	19,435.25	15,696.09	0	0.00
892	CUSIP # 371901109 GENTEX CORP	13,995.48	13,706.78	0	0.00
167	CUSIP # 372460105 GENUINE PARTS CO	16,593.12	14,969.05	0	103.23
618	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	14,677.50	16,350.97	0	0.00
176	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	15,878.72	13,092.54	0	0.00
478	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	22,556.82	16,071.16	0	0.00
491	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	18,073.71	16,770.38	0	0.00
276	CUSIP # 423452101 HELMERICH & PAYNE	16,206.72	15,631.42	0	0.00
184	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	15,560.88	12,469.76	0	0.00
792	CUSIP # 432748101 HILLTOP HOLDINGS INC	14,952.96	14,485.46	0	0.00
438	CUSIP # 440452100 HORMEL FOODS CORP	18,939.12	13,246.98	0	0.00
303	CUSIP # 448579102 HYATT HOTELS CORP CL A	14,995.47	13,637.94	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
155	CUSIP # 44930G107 ICU MEDICAL INC	16,135.50	16,419.52	0	0.00
396	CUSIP # 450911201 ITT CORP	14,608.44	13,869.19	0	46.00
949	CUSIP # 45667G103 INFINERA CORP	15,240.94	16,144.49	0	0.00
443	CUSIP # 458140100 INTEL CORPORATION	14,331.05	14,758.17	0	0.00
146	CUSIP # 466032109 J&J SNACK FOODS	15,808.88	15,835.72	0	53.43
168	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	18,177.60	17,090.43	0	0.00
408	CUSIP # 488401100 KEMPER CORPORATION	12,064.56	14,360.18	0	0.00
293	CUSIP # 497266106 KIRBY CORP	17,664.97	18,806.92	0	0.00
720	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	18,828.00	20,129.74	0	0.00
412	CUSIP # 501044101 KROGER COMPANY	15,759.00	13,977.58	0	0.00
297	CUSIP # 515098101 LANDSTAR SYSTEMS INC	19,189.17	17,150.57	0	0.00
161	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	17,241.49	16,511.31	0	0.00
79	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	17,498.50	15,239.28	0	0.00
2,335	CUSIP # 55272X102 MFA FINANCIAL INC	15,994.75	15,520.51	0	437.80

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
422	CUSIP # 55306N104 MKS INSTRUMENTS INC	15,888.30	15,037.64	0	0.00
1,202	CUSIP # 55345K103 MRC GLOBAL INC	15,794.28	14,847.25	0	0.00
213	CUSIP # 562750109 MANHATTAN ASSOCIATES	12,113.31	11,691.53	0	0.00
296	CUSIP # 56585A102 MARATHON PETROLEUM CORP	11,005.28	14,397.34	0	0.00
88	CUSIP # 58155Q103 MCKESSON CORPORATION	13,838.00	16,360.86	0	22.96
291	CUSIP # 58933Y105 MERCK & CO INC	15,396.81	15,116.60	0	125.58
1,095	CUSIP # 595112103 MICRON TECHNOLOGY INC	11,464.65	14,790.98	0	0.00
82	CUSIP # 608190104 MOHAWK INDUSTRIES INC	15,653.80	14,983.44	0	0.00
341	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	13,680.92	14,732.12	0	54.23
179	CUSIP # 617700109 MORNINGSTAR INC	15,800.33	14,169.44	0	0.00
9	CUSIP # 62944T105 NVR INC	15,591.60	14,424.87	0	0.00
372	CUSIP # 635017106 NATIONAL BEVERAGE	15,743.04	15,898.17	0	0.00
177	CUSIP # 638904102 NAVIGATORS GROUP INC	14,844.99	14,717.92	0	0.00
301	CUSIP # 640491106 NEOGEN CORP	15,155.35	16,253.98	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
518	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	18,870.74	15,909.39	0	116.40
818	CUSIP # 651639106 NEWMONT MINING CORP	21,742.44	15,251.72	0	0.00
276	CUSIP # 654106103 NIKE INC CLASS B	16,965.72	16,856.78	0	41.44
183	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	15,234.75	14,724.77	0	0.00
92	CUSIP # 666807102 NORTHROP GRUMMAN CORP	18,206.80	14,057.72	0	0.00
68	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	18,608.88	14,125.40	0	0.00
194	CUSIP # 671044105 OSI SYSTEMS INC	12,705.06	16,328.52	0	0.00
248	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	17,265.76	16,231.42	0	0.00
767	CUSIP # 680223104 OLD REPUBLIC INTL CORP	14,020.76	12,156.76	0	0.00
196	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	19,699.96	16,979.83	0	0.00
324	CUSIP # 704326107 PAYCHEX INC	17,499.24	15,477.65	0	0.00
189	CUSIP # 718546104 PHILLIPS 66	16,365.51	15,011.08	0	0.00
651	CUSIP # 72147K108 PILGRIMS PRIDE CORP	16,535.40	16,365.79	0	0.00
223	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	16,740.61	13,891.58	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
242	CUSIP # 74144T108 T ROWE PRICE GROUP INC	17,777.32	16,747.85	0	0.00
361	CUSIP # 74164M108 PRIMERICA INC	16,075.33	17,478.94	0	0.00
480	CUSIP # 743315103 PROGRESSIVE CORP	16,867.20	13,591.62	0	0.00
298	CUSIP # 743606105 PROSPERITY BANCSHARES INC	13,824.22	13,415.90	0	84.00
398	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	18,761.72	15,541.87	0	0.00
70	CUSIP # 74460D109 PUBLIC STORAGE INC	19,308.10	14,649.06	0	0.00
281	CUSIP # 74736K101 QORVO INC	14,165.21	13,625.41	0	0.00
708	CUSIP # 74762E102 QUANTA SERVICES INC	15,972.48	18,034.48	0	0.00
203	CUSIP # 74834L100 QUEST DIAGNOSTICS	14,504.35	14,193.13	0	0.00
139	CUSIP # 755111507 RAYTHEON COMPANY	17,045.57	14,806.26	0	0.00
306	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	14,253.48	15,496.93	0	0.00
544	CUSIP # 775711104 ROLLINS INC	14,753.28	13,083.44	0	0.00
320	CUSIP # 778296103 ROSS STORES INC	18,528.00	15,078.36	0	0.00
196	CUSIP # 800013104 SANDERSON FARMS INC	17,675.28	15,913.91	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
734	CUSIP # 801056102 SANMINA CORPORATION	17,160.92	14,510.67	0	0.00
237	CUSIP # 80589M102 SCANA CORPORATION	16,625.55	13,591.37	0	127.65
91	CUSIP # 806407102 HENRY SCHEIN INC	15,709.33	12,552.36	0	0.00
451	CUSIP # 816300107 SELECTIVE INSURANCE ORD	16,511.11	14,596.84	0	0.00
468	CUSIP # 830566105 SKECHERS USA INC	14,250.60	15,916.97	0	0.00
501	CUSIP # 833551104 SNYDERS-LANCE INC	15,771.48	16,674.40	0	0.00
402	CUSIP # 844741108 SOUTHWEST AIRLINES	18,009.60	15,097.90	0	0.00
358	CUSIP # 867914103 SUNTRUST BANKS INC	12,916.64	14,551.05	0	0.00
498	CUSIP # 871237103 SYKES ENTERPRISES INC	15,029.64	14,558.88	0	0.00
157	CUSIP # 87162W100 SYNNEX CORPORATION	14,536.63	12,074.21	0	0.00
244	CUSIP # 872540109 TJX COMPANIES INC	19,117.40	15,848.42	0	0.00
229	CUSIP # 878237106 TECH DATA CORPORATION	17,580.33	13,752.40	0	0.00
163	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	14,366.82	15,535.44	0	0.00
591	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	17,783.19	14,719.68	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
487	CUSIP # 882681109 TEXAS ROADHOUSE	21,223.46	16,141.50	0	86.64
109	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	15,433.31	15,030.91	0	15.30
304	CUSIP # 885160101 THOR INDUSTRIES INC	19,386.08	16,547.60	0	85.50
537	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	18,762.78	16,682.00	0	0.00
197	CUSIP # 891092108 TORO COMPANY	16,965.64	13,224.94	0	55.20
290	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	13,798.20	13,779.02	0	27.20
136	CUSIP # 89417E109 TRAVELERS COS INC	15,872.56	14,001.01	0	0.00
602	CUSIP # 896522109 TRINITY INDUSTRIES, INC	11,022.62	13,701.26	0	0.00
288	CUSIP # 902494103 TYSON FOODS INC CL A	19,198.08	15,537.52	0	0.00
385	CUSIP # 902653104 UDR INC	14,834.05	14,199.70	0	0.00
78	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	15,111.72	11,930.33	0	0.00
146	CUSIP # 904708104 UNIFIRST CORP	15,931.52	15,968.58	0	5.14
270	CUSIP # 910047109 UNITED AIRLINES	16,162.20	15,412.90	0	0.00
390	CUSIP # 911163103 UNITED NATURAL FOODS INC	15,717.00	19,945.57	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
355	CUSIP # 911684108 US CELLULAR	16,219.95	13,372.13	0	0.00
274	CUSIP # 913456109 UNIVERSAL CORPORATION	15,565.94	15,058.67	0	0.00
227	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	19,481.14	15,197.52	0	0.00
217	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	13,918.38	12,409.03	0	0.00
306	CUSIP # 92210H105 VANTIV INC CL A	16,487.28	14,287.08	0	0.00
223	CUSIP # 92826C839 VISA INC CL A	17,055.04	16,802.51	0	0.00
323	CUSIP # 94106L109 WASTE MANAGEMENT INC	19,057.00	17,014.75	0	0.00
338	CUSIP # 948849104 WEIS MARKETS INC	15,230.28	14,493.84	0	0.00
664	CUSIP # 950755108 WERNER ENTERPRISES INC	18,034.24	17,711.53	0	0.00
337	CUSIP # 95709T100 WESTAR ENERGY INC	16,718.57	13,055.92	0	120.08
254	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	11,998.96	18,913.70	0	119.00
265	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	12,269.50	13,491.96	0	0.00
430	CUSIP # 966837106 WHOLE FOODS MKT	13,377.30	16,267.59	0	0.00
247	CUSIP # 969904101 WILLIAMS-SONOMA INC	13,520.78	13,971.26	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
402	CUSIP # 981475106 WORLD FUEL SERVICES CORP	19,529.16	17,593.54	0	22.62
426	CUSIP # 98389B100 XCEL ENERGY INC	17,815.32	15,114.40	0	135.66
		2,933,181.02	2,737,743.68	48	3,033.00
FOREIGN STOCK					
246	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	30,666.36	28,519.24	1	0.00
546	CUSIP # 063671101 BANK OF MONTREAL	33,136.74	33,709.98	1	0.00
747	CUSIP # 064149107 BANK OF NOVA SCOTIA	36,498.42	37,157.36	1	0.00
549	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	34,290.54	33,529.11	1	0.00
1,019	CUSIP # 138006309 CANON INC SPONS ADR	30,386.58	31,941.80	0	0.00
1,718	CUSIP # 251566105 DEUTSCHE TELEKOM	30,769.38	29,895.30	1	0.00
280	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	30,203.60	31,052.20	0	341.91
756	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	30,655.80	30,357.24	1	412.17
544	CUSIP # 433578507 HITACHI LTD ADR	25,502.72	29,770.74	0	0.00
968	CUSIP # 438128308 HONDA MOTORS LTD ADR	26,465.12	31,140.23	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
903	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	32,237.10	30,832.75	1	0.00
472	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	25,960.00	29,541.37	0	0.00
1,506	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	34,291.62	28,116.53	1	0.00
410	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	30,590.10	30,712.39	1	0.00
779	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	33,683.96	26,347.19	1	0.00
1,468	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	27,172.68	28,159.68	0	0.00
4,356	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	25,743.96	30,925.86	0	0.00
528	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	28,612.32	25,942.43	0	2.15
570	CUSIP # 780087102 ROYAL BANK OF CANADA	32,809.20	29,631.92	1	0.00
459	CUSIP # 83084V106 SKY PLC SPONSORED ADR	26,874.45	29,547.89	0	311.23
1,247	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	28,818.17	29,749.28	0	0.00
1,524	CUSIP # 87969N204 TELSTRA CORP ADR	31,028.64	34,185.70	1	771.25
808	CUSIP # 884903105 THOMSON REUTERS CORP	32,707.84	29,875.07	1	0.00
783	CUSIP # 891160509 TORONTO-DOMINION BANK	33,770.79	33,334.87	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
252	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	26,792.64	30,815.12	0	0.00
965	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	30,928.25	31,797.47	1	0.00
293	CUSIP # G1151C101 ACCENTURE PLC	33,812.20	26,754.25	1	0.00
262	CUSIP # H1467J104 CHUBB LIMITED	31,217.30	28,619.84	1	164.82
353	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	30,209.74	29,761.15	0	0.00
210	CUSIP # Y09827109 BROADCOM LTD	32,445.00	29,303.61	1	0.00
		918,281.22	911,027.57	15	2,003.53
MUTUAL FUNDS - FIXED INCOME					
531	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	60,873.84	58,841.44	1	0.00
1,277	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	151,733.14	151,216.31	2	0.00
1,378	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	152,048.52	148,502.46	2	0.00
1,621	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	177,467.08	177,198.29	3	0.00
1,357	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	148,849.33	147,425.74	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1429
FIRST TRUST TARGET DATE FUND
2030

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
556	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	58,613.52	58,180.08	1	0.00
7,777	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	176,654.56	184,608.79	3	0.00
5,628	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	313,704.72	304,005.19	5	0.00
9,557	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	250,775.68	268,579.44	4	0.00
		1,490,720.39	1,498,557.74	25	0.00
MUTUAL FUNDS - EQUITY					
1,744	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	179,911.04	167,349.97	3	0.00
12,447	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	430,417.26	465,204.44	7	0.00
		610,328.30	632,554.41	10	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
329,169.72	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	329,169.72	329,169.72	7	0.00
		329,169.72	329,169.72	7	0.00
COMMON STOCK					
1,073	CUSIP # 002444107 AVX CORP	13,487.61	14,457.71	0	0.00
579	CUSIP # 002535300 AARON'S INC	14,532.90	15,582.46	0	13.73
405	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	13,705.20	15,040.29	0	99.84
160	CUSIP # 011659109 ALASKA AIR GROUP INC	13,123.20	10,638.55	0	0.00
76	CUSIP # 01748X102 ALLEGiant TRAVEL	13,532.56	12,224.25	0	0.00
253	CUSIP # 018522300 ALLETE INC	14,185.71	13,180.98	0	0.00
206	CUSIP # 018802108 ALLIANT ENERGY CORP	15,301.68	13,191.84	0	0.00
208	CUSIP # 020002101 ALLSTATE CORPORATION	14,012.96	13,905.49	0	65.01
20	CUSIP # 02079K305 ALPHABET INC	15,258.00	15,091.85	0	0.00
222	CUSIP # 025537101 AMERICAN ELECTRIC POWER	14,740.80	12,947.59	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
836	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	13,936.12	13,035.36	0	0.00
127	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	14,668.50	12,842.73	0	0.00
98	CUSIP # 031162100 AMGEN INC	14,693.14	15,261.39	0	0.00
93	CUSIP # 036752103 ANTHEM INC	12,926.07	12,756.06	0	0.00
149	CUSIP # 037833100 APPLE INC	16,239.51	16,123.66	0	0.00
177	CUSIP # 038336103 APTARGROUP INC	13,878.57	12,761.86	0	0.00
204	CUSIP # 049560105 ATMOS ENERGY CORP	15,149.04	11,719.68	0	0.00
206	CUSIP # 053611109 AVERY DENNISON CORP	14,854.66	12,702.13	0	0.00
299	CUSIP # 053807103 AVNET INC	13,245.70	12,578.25	0	0.00
288	CUSIP # 081437105 BEMIS COMPANY	14,912.64	12,834.19	0	0.00
98	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	13,904.24	13,880.31	0	0.00
38	CUSIP # 09247X101 BLACKROCK INC	12,941.66	12,505.62	0	0.00
1,415	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	14,970.70	14,711.45	0	60.35
199	CUSIP # 12503M108 CBOE HOLDINGS INC	13,000.67	12,318.88	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
210	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	15,588.30	13,017.33	0	0.00
275	CUSIP # 128030202 CAL-MAINE FOODS, INC	14,275.25	11,215.88	0	0.00
176	CUSIP # 14149Y108 CARDINAL HEALTH INC	14,423.20	14,688.34	0	64.63
106	CUSIP # 147528103 CASEYS GENERAL STORES INC	12,011.92	10,247.07	0	0.00
280	CUSIP # 163072101 CHEESECAKE FACTORY	14,865.20	13,980.34	0	0.00
86	CUSIP # 16359R103 CHEMED CORP	11,648.70	9,978.01	0	0.00
145	CUSIP # 166764100 CHEVRON CORP	13,833.00	13,842.63	0	0.00
152	CUSIP # 171340102 CHURCH & DWIGHT CO INC	14,011.36	12,484.39	0	0.00
217	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	14,183.12	12,535.30	0	98.88
426	CUSIP # 172755100 CIRRUS LOGIC INC	15,510.66	12,536.89	0	0.00
475	CUSIP # 17275R102 CISCO SYSTEMS INC	13,523.25	12,408.62	0	0.00
125	CUSIP # 189054109 CLOROX COMPANY	15,757.50	15,623.85	0	0.00
517	CUSIP # 212485106 CONVERGYS CORPORATION	14,357.09	12,416.20	0	39.20
338	CUSIP # 216831107 COOPER TIRE & RUBBER	12,512.76	12,465.52	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
155	CUSIP # 218681104 CORE-MARK HOLDING CO INC	12,641.80	12,143.84	0	0.00
230	CUSIP # 21870Q105 CORESITE REALTY CORP	16,102.30	13,116.27	0	115.54
707	CUSIP # 219350105 CORNING INC	14,769.23	12,719.47	0	0.00
98	CUSIP # 22160K105 COSTCO WHOLESALE CORP	15,442.84	14,340.12	0	0.00
214	CUSIP # 229899109 CULLEN FROST BANKERS INC	11,793.54	12,184.59	0	0.00
113	CUSIP # 233326107 DST SYSTEMS INC	12,743.01	11,529.87	0	0.00
160	CUSIP # 233331107 DTE ENERGY CO	14,505.60	13,184.43	0	110.96
508	CUSIP # 251893103 DEVRY INC	8,773.16	12,172.48	0	0.00
371	CUSIP # 253393102 DICKS SPORTING GOODS INC	17,344.25	13,197.96	0	0.00
221	CUSIP # 256677105 DOLLAR GENERAL CORP	18,917.60	15,544.01	0	52.50
169	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	15,111.98	13,486.05	0	84.80
220	CUSIP # 262037104 DRIL QUIP INC	13,323.20	13,099.61	0	0.00
187	CUSIP # 267475101 DYCOM INDUSTRIES INC	12,093.29	12,719.62	0	0.00
256	CUSIP # 268948106 EAGLE BANCORP INC	12,288.00	12,446.02	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
138	CUSIP # 278865100 ECOLAB INC	15,389.76	15,353.53	0	45.85
217	CUSIP # 281020107 EDISON INTERNATIONAL	15,600.13	13,006.23	0	98.40
229	CUSIP # 285512109 ELECTRONIC ARTS INC	15,139.19	15,048.16	0	0.00
457	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	15,103.85	12,812.36	0	0.00
133	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	12,367.67	11,757.84	0	0.00
252	CUSIP # 30040W108 EVERSOURCE ENERGY	14,701.68	12,892.62	0	0.00
126	CUSIP # 30212P303 EXPEDIA INC	13,585.32	14,891.06	0	0.00
287	CUSIP # 302130109 EXPEDITORS INTL WASH INC	14,008.47	12,703.47	0	0.00
167	CUSIP # 30231G102 EXXON MOBIL CORPORATION	13,959.53	14,149.63	0	0.00
80	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	12,122.40	11,758.26	0	0.00
195	CUSIP # 336433107 FIRST SOLAR INC	13,351.65	12,890.33	0	0.00
691	CUSIP # 337915102 FIRSTMERIT CORP	14,545.55	12,670.36	0	0.00
273	CUSIP # 343412102 FLUOR CORP	14,660.10	12,784.28	0	54.39
201	CUSIP # 344849104 FOOT LOCKER INC	12,964.50	12,043.29	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
459	CUSIP # 36467W109 GAMESTOP CORP CL A	14,564.07	14,821.36	0	0.00
115	CUSIP # 369550108 GENERAL DYNAMICS CORP	15,107.55	15,492.53	0	0.00
227	CUSIP # 371532102 GENESCO INC	16,400.75	13,336.51	0	0.00
802	CUSIP # 371901109 GENTEX CORP	12,583.38	12,511.74	0	0.00
150	CUSIP # 372460105 GENUINE PARTS CO	14,904.00	13,724.01	0	93.37
463	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	10,996.25	12,408.05	0	0.00
158	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	14,254.76	11,622.11	0	0.00
358	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	16,894.02	12,096.99	0	0.00
368	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	13,546.08	12,567.02	0	0.00
248	CUSIP # 423452101 HELMERICH & PAYNE	14,562.56	14,609.80	0	0.00
165	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	13,954.05	11,000.94	0	0.00
668	CUSIP # 432748101 HILLTOP HOLDINGS INC	12,611.84	12,332.40	0	0.00
401	CUSIP # 440452100 HORMEL FOODS CORP	17,339.24	12,205.36	0	0.00
272	CUSIP # 448579102 HYATT HOTELS CORP CL A	13,461.28	12,336.33	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
116	CUSIP # 44930G107 ICU MEDICAL INC	12,075.60	12,281.18	0	0.00
356	CUSIP # 450911201 ITT CORP	13,132.84	12,609.21	0	41.79
710	CUSIP # 45667G103 INFINERA CORP	11,402.60	12,234.51	0	0.00
373	CUSIP # 458140100 INTEL CORPORATION	12,066.55	12,437.64	0	0.00
110	CUSIP # 466032109 J&J SNACK FOODS	11,910.80	11,808.87	0	40.56
154	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	16,662.80	15,606.55	0	0.00
344	CUSIP # 488401100 KEMPER CORPORATION	10,172.08	12,233.06	0	0.00
247	CUSIP # 497266106 KIRBY CORP	14,891.63	16,207.62	0	0.00
539	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	14,094.85	15,667.41	0	0.00
377	CUSIP # 501044101 KROGER COMPANY	14,420.25	13,253.63	0	0.00
222	CUSIP # 515098101 LANDSTAR SYSTEMS INC	14,343.42	12,937.00	0	0.00
121	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	12,957.89	12,523.13	0	0.00
73	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	16,169.50	14,730.74	0	0.00
1,968	CUSIP # 55272X102 MFA FINANCIAL INC	13,480.80	13,104.42	0	372.80

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
356	CUSIP # 55306N104 MKS INSTRUMENTS INC	13,403.40	12,726.62	0	0.00
1,013	CUSIP # 55345K103 MRC GLOBAL INC	13,310.82	12,643.86	0	0.00
192	CUSIP # 562750109 MANHATTAN ASSOCIATES	10,919.04	9,820.00	0	0.00
250	CUSIP # 56585A102 MARATHON PETROLEUM CORP	9,295.00	12,305.13	0	0.00
80	CUSIP # 58155Q103 MCKESSON CORPORATION	12,580.00	15,189.23	0	21.28
245	CUSIP # 58933Y105 MERCK & CO INC	12,962.95	12,744.61	0	106.72
923	CUSIP # 595112103 MICRON TECHNOLOGY INC	9,663.81	12,631.50	0	0.00
69	CUSIP # 608190104 MOHAWK INDUSTRIES INC	13,172.10	12,653.77	0	0.00
287	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	11,514.44	12,434.75	0	46.24
161	CUSIP # 617700109 MORNINGSTAR INC	14,211.47	12,781.84	0	0.00
8	CUSIP # 62944T105 NVR INC	13,859.20	12,631.21	0	0.00
279	CUSIP # 635017106 NATIONAL BEVERAGE	11,807.28	11,966.78	0	0.00
149	CUSIP # 638904102 NAVIGATORS GROUP INC	12,496.63	12,467.62	0	0.00
226	CUSIP # 640491106 NEOGEN CORP	11,379.10	12,262.46	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
388	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	14,134.84	11,967.07	0	88.08
735	CUSIP # 651639106 NEWMONT MINING CORP	19,536.30	13,824.09	0	0.00
252	CUSIP # 654106103 NIKE INC CLASS B	15,490.44	15,438.70	0	38.24
154	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	12,820.50	12,458.75	0	0.00
84	CUSIP # 666807102 NORTHROP GRUMMAN CORP	16,623.60	13,019.30	0	0.00
62	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	16,966.92	13,392.55	0	0.00
145	CUSIP # 671044105 OSI SYSTEMS INC	9,496.05	12,230.33	0	0.00
223	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	15,525.26	15,001.74	0	0.00
689	CUSIP # 680223104 OLD REPUBLIC INTL CORP	12,594.92	10,555.63	0	0.00
147	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	14,774.97	12,730.45	0	0.00
297	CUSIP # 704326107 PAYCHEX INC	16,040.97	14,339.46	0	0.00
159	CUSIP # 718546104 PHILLIPS 66	13,767.81	12,663.09	0	0.00
585	CUSIP # 72147K108 PILGRIMS PRIDE CORP	14,859.00	14,711.29	0	0.00
200	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	15,014.00	12,971.95	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
222	CUSIP # 74144T108 T ROWE PRICE GROUP INC	16,308.12	15,431.25	0	0.00
271	CUSIP # 74164M108 PRIMERICA INC	12,067.63	13,213.97	0	0.00
404	CUSIP # 743315103 PROGRESSIVE CORP	14,196.56	11,266.07	0	0.00
268	CUSIP # 743606105 PROSPERITY BANCSHARES INC	12,432.52	12,313.21	0	76.20
335	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	15,791.90	13,085.63	0	0.00
64	CUSIP # 74460D109 PUBLIC STORAGE INC	17,653.12	13,592.59	0	0.00
253	CUSIP # 74736K101 QORVO INC	12,753.73	12,477.43	0	0.00
637	CUSIP # 74762E102 QUANTA SERVICES INC	14,370.72	15,761.80	0	0.00
182	CUSIP # 74834L100 QUEST DIAGNOSTICS	13,003.90	12,743.34	0	0.00
127	CUSIP # 755111507 RAYTHEON COMPANY	15,574.01	13,738.97	0	0.00
275	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	12,809.50	14,231.04	0	0.00
489	CUSIP # 775711104 ROLLINS INC	13,261.68	11,514.27	0	0.00
293	CUSIP # 778296103 ROSS STORES INC	16,964.70	14,224.29	0	0.00
165	CUSIP # 800013104 SANDERSON FARMS INC	14,879.70	13,001.35	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
619	CUSIP # 801056102 SANMINA CORPORATION	14,472.22	12,459.44	0	0.00
213	CUSIP # 80589M102 SCANA CORPORATION	14,941.95	12,350.87	0	116.15
82	CUSIP # 806407102 HENRY SCHEIN INC	14,155.66	11,376.96	0	0.00
380	CUSIP # 816300107 SELECTIVE INSURANCE ORD	13,911.80	12,378.33	0	0.00
421	CUSIP # 830566105 SKECHERS USA INC	12,819.45	10,990.90	0	0.00
375	CUSIP # 833551104 SNYDERS-LANCE INC	11,805.00	12,411.13	0	0.00
368	CUSIP # 844741108 SOUTHWEST AIRLINES	16,486.40	14,673.20	0	0.00
302	CUSIP # 867914103 SUNTRUST BANKS INC	10,896.16	12,306.93	0	0.00
420	CUSIP # 871237103 SYKES ENTERPRISES INC	12,675.60	12,349.55	0	0.00
141	CUSIP # 87162W100 SYNNEX CORPORATION	13,055.19	11,030.82	0	0.00
224	CUSIP # 872540109 TJX COMPANIES INC	17,550.40	15,273.98	0	0.00
193	CUSIP # 878237106 TECH DATA CORPORATION	14,816.61	11,507.98	0	0.00
146	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	12,868.44	13,877.80	0	0.00
498	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	14,984.82	12,514.07	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
365	CUSIP # 882681109 TEXAS ROADHOUSE	15,906.70	12,749.18	0	65.55
91	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	12,884.69	12,522.80	0	13.05
228	CUSIP # 885160101 THOR INDUSTRIES INC	14,539.56	12,525.54	0	64.80
402	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	14,045.88	12,538.76	0	0.00
177	CUSIP # 891092108 TORO COMPANY	15,243.24	11,853.64	0	50.10
261	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	12,418.38	12,416.68	0	24.70
114	CUSIP # 89417E109 TRAVELERS COS INC	13,304.94	12,011.68	0	0.00
541	CUSIP # 896522109 TRINITY INDUSTRIES, INC	9,905.71	12,555.54	0	0.00
243	CUSIP # 902494103 TYSON FOODS INC CL A	16,198.38	13,049.11	0	0.00
346	CUSIP # 902653104 UDR INC	13,331.38	12,773.61	0	0.00
70	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	13,561.80	10,015.33	0	0.00
123	CUSIP # 904708104 UNIFIRST CORP	13,421.76	14,108.96	0	4.39
227	CUSIP # 910047109 UNITED AIRLINES	13,588.22	13,804.80	0	0.00
328	CUSIP # 911163103 UNITED NATURAL FOODS INC	13,218.40	17,572.41	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
319	CUSIP # 911684108 US CELLULAR	14,575.11	11,896.14	0	0.00
231	CUSIP # 913456109 UNIVERSAL CORPORATION	13,123.11	12,745.06	0	0.00
191	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	16,391.62	12,828.51	0	0.00
183	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	11,737.62	10,183.39	0	0.00
275	CUSIP # 92210H105 VANTIV INC CL A	14,817.00	12,891.96	0	0.00
204	CUSIP # 92826C839 VISA INC CL A	15,601.92	15,376.29	0	0.00
296	CUSIP # 94106L109 WASTE MANAGEMENT INC	17,464.00	15,590.20	0	0.00
285	CUSIP # 948849104 WEIS MARKETS INC	12,842.10	12,286.12	0	0.00
560	CUSIP # 950755108 WERNER ENTERPRISES INC	15,209.60	15,901.95	0	0.00
303	CUSIP # 95709T100 WESTAR ENERGY INC	15,031.83	12,064.84	0	109.06
214	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	10,109.36	17,878.53	0	101.50
238	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	11,019.40	12,294.33	0	0.00
387	CUSIP # 966837106 WHOLE FOODS MKT	12,039.57	15,556.70	0	0.00
222	CUSIP # 969904101 WILLIAMS-SONOMA INC	12,152.28	12,663.14	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
338	CUSIP # 981475106 WORLD FUEL SERVICES CORP	16,420.04	14,991.86	0	19.26
359	CUSIP # 98389B100 XCEL ENERGY INC	15,013.38	12,733.26	0	115.60
		2,510,859.48	2,356,120.10	55	2,613.52
FOREIGN STOCK					
230	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	28,671.80	26,626.55	1	0.00
511	CUSIP # 063671101 BANK OF MONTREAL	31,012.59	31,217.21	1	0.00
699	CUSIP # 064149107 BANK OF NOVA SCOTIA	34,153.14	33,814.03	1	0.00
514	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	32,104.44	31,881.51	1	0.00
954	CUSIP # 138006309 CANON INC SPONS ADR	28,448.28	30,004.02	1	0.00
1,608	CUSIP # 251566105 DEUTSCHE TELEKOM	28,799.28	27,994.08	1	0.00
262	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	28,261.94	29,016.93	1	323.71
707	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	28,668.85	28,441.72	1	390.05
509	CUSIP # 433578507 HITACHI LTD ADR	23,861.92	27,855.56	1	0.00
906	CUSIP # 438128308 HONDA MOTORS LTD ADR	24,770.04	28,644.91	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
845	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	30,166.50	28,848.85	1	0.00
442	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	24,310.00	27,624.03	1	0.00
1,410	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	32,105.70	25,141.54	1	0.00
384	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	28,650.24	28,672.62	1	0.00
730	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	31,565.20	22,975.52	1	0.00
1,375	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	25,451.25	25,819.74	1	0.00
4,078	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	24,100.98	28,908.05	1	0.00
494	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	26,769.86	23,740.59	1	2.03
534	CUSIP # 780087102 ROYAL BANK OF CANADA	30,737.04	27,932.85	1	0.00
430	CUSIP # 83084V106 SKY PLC SPONSORED ADR	25,176.50	27,738.20	1	294.58
1,167	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	26,969.37	27,815.81	1	0.00
1,426	CUSIP # 87969N204 TELSTRA CORP ADR	29,033.36	32,077.66	1	729.66
756	CUSIP # 884903105 THOMSON REUTERS CORP	30,602.88	28,088.95	1	0.00
733	CUSIP # 891160509 TORONTO-DOMINION BANK	31,614.29	31,054.73	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
236	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	25,091.52	29,016.53	1	0.00
904	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	28,973.20	29,865.42	1	0.00
274	CUSIP # G1151C101 ACCENTURE PLC	31,619.60	25,138.89	1	0.00
246	CUSIP # H1467J104 CHUBB LIMITED	29,310.90	27,147.99	1	156.11
331	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	28,326.98	28,256.60	1	0.00
197	CUSIP # Y09827109 BROADCOM LTD	30,436.50	27,751.93	1	0.00
		859,764.15	849,113.02	19	1,896.14
MUTUAL FUNDS - FIXED INCOME					
398	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	45,626.72	44,855.10	1	0.00
574	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	68,202.68	68,307.42	1	0.00
413	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	45,570.42	44,762.19	1	0.00
405	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	44,339.40	44,224.04	1	0.00
2,912	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	66,146.08	68,961.88	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1465
FIRST TRUST TARGET DATE FUND
2040

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,372	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	187,955.28	181,125.71	4	0.00
7,158	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	187,825.92	202,395.24	4	0.00
		645,666.50	654,631.58	14	0.00
	MUTUAL FUNDS - EQUITY				
1,524	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	157,215.84	148,047.04	3	0.00
7,991	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	276,328.78	295,960.70	6	0.00
		433,544.62	444,007.74	10	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
36,515.03	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	36,515.03	36,515.03	18	0.00
		36,515.03	36,515.03	18	0.00
COMMON STOCK					
47	CUSIP # 002444107 AVX CORP	590.79	587.52	0	0.00
25	CUSIP # 002535300 AARON'S INC	627.50	593.57	0	0.50
18	CUSIP # 00507V109 ACTIVISION BLIZZARD INC	609.12	641.87	0	3.90
7	CUSIP # 011659109 ALASKA AIR GROUP INC	574.14	544.98	0	0.00
3	CUSIP # 01748X102 ALLEGiant TRAVEL	534.18	488.95	0	0.00
11	CUSIP # 018522300 ALLETE INC	616.77	567.13	0	0.00
9	CUSIP # 018802108 ALLIANT ENERGY CORP	668.52	573.89	0	0.00
9	CUSIP # 020002101 ALLSTATE CORPORATION	606.33	571.47	0	2.31
1	CUSIP # 02079K305 ALPHABET INC	762.90	757.48	0	0.00
10	CUSIP # 025537101 AMERICAN ELECTRIC POWER	664.00	585.73	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	616.79	582.68	0	0.00
6	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	693.00	636.14	0	0.00
4	CUSIP # 031162100 AMGEN INC	599.72	614.76	0	0.00
4	CUSIP # 036752103 ANTHEM INC	555.96	550.23	0	0.00
7	CUSIP # 037833100 APPLE INC	762.93	748.78	0	0.00
8	CUSIP # 038336103 APTARGROUP INC	627.28	588.34	0	0.00
9	CUSIP # 049560105 ATMOS ENERGY CORP	668.34	585.65	0	0.00
9	CUSIP # 053611109 AVERY DENNISON CORP	648.99	571.54	0	0.00
13	CUSIP # 053807103 AVNET INC	575.90	550.36	0	0.00
13	CUSIP # 081437105 BEMIS COMPANY	673.14	607.08	0	0.00
4	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	567.52	542.53	0	0.00
2	CUSIP # 09247X101 BLACKROCK INC	681.14	671.68	0	0.00
62	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	655.96	598.66	0	2.21
9	CUSIP # 12503M108 CBOE HOLDINGS INC	587.97	593.47	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	668 .07	592 .84	0	0 .00
12	CUSIP # 128030202 CAL-MAINE FOODS, INC	622 .92	615 .94	0	0 .00
8	CUSIP # 14149Y108 CARDINAL HEALTH INC	655 .60	670 .58	0	2 .32
5	CUSIP # 147528103 CASEYS GENERAL STORES INC	566 .60	568 .23	0	0 .00
12	CUSIP # 163072101 CHEESECAKE FACTORY	637 .08	591 .80	0	0 .00
4	CUSIP # 16359R103 CHEMED CORP	541 .80	571 .55	0	0 .00
6	CUSIP # 166764100 CHEVRON CORP	572 .40	529 .05	0	0 .00
7	CUSIP # 171340102 CHURCH & DWIGHT CO INC	645 .26	605 .74	0	0 .00
10	CUSIP # 172062101 CINCINNATI FINANCIAL CORP	653 .60	597 .35	0	3 .84
19	CUSIP # 172755100 CIRRUS LOGIC INC	691 .79	594 .15	0	0 .00
21	CUSIP # 17275R102 CISCO SYSTEMS INC	597 .87	555 .01	0	0 .00
5	CUSIP # 189054109 CLOROX COMPANY	630 .30	629 .05	0	0 .00
23	CUSIP # 212485106 CONVERGYS CORPORATION	638 .71	570 .06	0	1 .52
15	CUSIP # 216831107 COOPER TIRE & RUBBER	555 .30	553 .82	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 218681104 CORE-MARK HOLDING CO INC	570 .92	556 .23	0	0 .00
10	CUSIP # 21870Q105 CORESITE REALTY CORP	700 .10	599 .06	0	4 .24
31	CUSIP # 219350105 CORNING INC	647 .59	571 .92	0	0 .00
4	CUSIP # 22160K105 COSTCO WHOLESALE CORP	630 .32	619 .66	0	0 .00
9	CUSIP # 229899109 CULLEN FROST BANKERS INC	495 .99	504 .56	0	0 .00
5	CUSIP # 233326107 DST SYSTEMS INC	563 .85	553 .39	0	0 .00
7	CUSIP # 233331107 DTE ENERGY CO	634 .62	572 .76	0	4 .38
22	CUSIP # 251893103 DEVRY INC	379 .94	488 .90	0	0 .00
16	CUSIP # 253393102 DICKS SPORTING GOODS INC	748 .00	611 .76	0	0 .00
10	CUSIP # 256677105 DOLLAR GENERAL CORP	856 .00	727 .89	0	2 .00
7	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	625 .94	621 .07	0	3 .18
10	CUSIP # 262037104 DRIL QUIP INC	605 .60	592 .78	0	0 .00
8	CUSIP # 267475101 DYCOM INDUSTRIES INC	517 .36	527 .70	0	0 .00
11	CUSIP # 268948106 EAGLE BANCORP INC	528 .00	534 .63	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 278865100 ECOLAB INC	669 . 12	664 . 60	0	1 . 75
9	CUSIP # 281020107 EDISON INTERNATIONAL	647 . 01	555 . 87	0	3 . 84
10	CUSIP # 285512109 ELECTRONIC ARTS INC	661 . 10	659 . 14	0	0 . 00
20	CUSIP # 291641108 EMPIRE DISTRICT ELECTRIC CO	661 . 00	588 . 58	0	0 . 00
6	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	557 . 94	565 . 87	0	0 . 00
11	CUSIP # 30040W108 EVERSOURCE ENERGY	641 . 74	575 . 02	0	0 . 00
6	CUSIP # 30212P303 EXPEDIA INC	646 . 92	689 . 60	0	0 . 00
13	CUSIP # 302130109 EXPEDITORS INTL WASH INC	634 . 53	588 . 81	0	0 . 00
7	CUSIP # 30231G102 EXXON MOBIL CORPORATION	585 . 13	552 . 87	0	0 . 00
4	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	606 . 12	614 . 32	0	0 . 00
9	CUSIP # 336433107 FIRST SOLAR INC	616 . 23	600 . 98	0	0 . 00
30	CUSIP # 337915102 FIRSTMERIT CORP	631 . 50	568 . 94	0	0 . 00
12	CUSIP # 343412102 FLUOR CORP	644 . 40	571 . 03	0	1 . 89
9	CUSIP # 344849104 FOOT LOCKER INC	580 . 50	573 . 77	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
20	CUSIP # 36467W109 GAMESTOP CORP CL A	634 . 60	619 . 17	0	0 . 00
5	CUSIP # 369550108 GENERAL DYNAMICS CORP	656 . 85	669 . 56	0	0 . 00
10	CUSIP # 371532102 GENESCO INC	722 . 50	615 . 78	0	0 . 00
35	CUSIP # 371901109 GENTEX CORP	549 . 15	541 . 68	0	0 . 00
7	CUSIP # 372460105 GENUINE PARTS CO	695 . 52	623 . 11	0	3 . 29
20	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	475 . 00	519 . 91	0	0 . 00
7	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	631 . 54	590 . 17	0	0 . 00
16	CUSIP # 419879101 HAWAIIAN HOLDINGS INC	755 . 04	592 . 23	0	0 . 00
16	CUSIP # 421906108 HEALTHCARE SERVICES GROUP	588 . 96	554 . 00	0	0 . 00
11	CUSIP # 423452101 HELMERICH & PAYNE	645 . 92	581 . 91	0	0 . 00
7	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	591 . 99	547 . 31	0	0 . 00
29	CUSIP # 432748101 HILLTOP HOLDINGS INC	547 . 52	528 . 14	0	0 . 00
18	CUSIP # 440452100 HORMEL FOODS CORP	778 . 32	700 . 50	0	0 . 00
12	CUSIP # 448579102 HYATT HOTELS CORP CL A	593 . 88	545 . 11	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 44930G107 ICU MEDICAL INC	520 . 50	521 . 97	0	0 . 00
16	CUSIP # 450911201 ITT CORP	590 . 24	569 . 55	0	1 . 49
31	CUSIP # 45667G103 INFINERA CORP	497 . 86	515 . 72	0	0 . 00
16	CUSIP # 458140100 INTEL CORPORATION	517 . 60	522 . 77	0	0 . 00
5	CUSIP # 466032109 J&J SNACK FOODS	541 . 40	562 . 60	0	1 . 56
7	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	757 . 40	722 . 25	0	0 . 00
15	CUSIP # 488401100 KEMPER CORPORATION	443 . 55	499 . 18	0	0 . 00
11	CUSIP # 497266106 KIRBY CORP	663 . 19	616 . 28	0	0 . 00
24	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	627 . 60	596 . 61	0	0 . 00
17	CUSIP # 501044101 KROGER COMPANY	650 . 25	664 . 42	0	0 . 00
10	CUSIP # 515098101 LANDSTAR SYSTEMS INC	646 . 10	594 . 38	0	0 . 00
5	CUSIP # 53220K504 LIGAND PHARMACEUTICALS INC	535 . 45	516 . 58	0	0 . 00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	664 . 50	648 . 81	0	0 . 00
86	CUSIP # 55272X102 MFA FINANCIAL INC	589 . 10	575 . 12	0	14 . 40

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 55306N104 MKS INSTRUMENTS INC	602 . 40	572 . 07	0	0 . 00
44	CUSIP # 55345K103 MRC GLOBAL INC	578 . 16	549 . 24	0	0 . 00
8	CUSIP # 562750109 MANHATTAN ASSOCIATES	454 . 96	515 . 64	0	0 . 00
11	CUSIP # 56585A102 MARATHON PETROLEUM CORP	408 . 98	495 . 85	0	0 . 00
4	CUSIP # 58155Q103 MCKESSON CORPORATION	629 . 00	667 . 04	0	0 . 84
11	CUSIP # 58933Y105 MERCK & CO INC	582 . 01	571 . 32	0	4 . 14
40	CUSIP # 595112103 MICRON TECHNOLOGY INC	418 . 80	517 . 48	0	0 . 00
3	CUSIP # 608190104 MOHAWK INDUSTRIES INC	572 . 70	553 . 65	0	0 . 00
13	CUSIP # 609207105 MONDELEZ INTERNATIONAL INC	521 . 56	554 . 27	0	1 . 87
7	CUSIP # 617700109 MORNINGSTAR INC	617 . 89	560 . 93	0	0 . 00
12	CUSIP # 635017106 NATIONAL BEVERAGE	507 . 84	506 . 79	0	0 . 00
7	CUSIP # 638904102 NAVIGATORS GROUP INC	587 . 09	590 . 30	0	0 . 00
10	CUSIP # 640491106 NEOGEN CORP	503 . 50	528 . 57	0	0 . 00
17	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	619 . 31	544 . 28	0	3 . 12

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32	CUSIP # 651639106 NEWMONT MINING CORP	850 . 56	670 . 56	0	0 . 00
11	CUSIP # 654106103 NIKE INC CLASS B	676 . 17	679 . 44	0	1 . 44
7	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	582 . 75	564 . 56	0	0 . 00
4	CUSIP # 666807102 NORTHROP GRUMMAN CORP	791 . 60	755 . 46	0	0 . 00
3	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	820 . 98	789 . 25	0	0 . 00
6	CUSIP # 671044105 OSI SYSTEMS INC	392 . 94	439 . 70	0	0 . 00
10	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	696 . 20	633 . 02	0	0 . 00
30	CUSIP # 680223104 OLD REPUBLIC INTL CORP	548 . 40	534 . 93	0	0 . 00
6	CUSIP # 69360J107 PS BUSINESS PARKS INC/CA	603 . 06	539 . 08	0	0 . 00
13	CUSIP # 704326107 PAYCHEX INC	702 . 13	671 . 85	0	0 . 00
7	CUSIP # 718546104 PHILLIPS 66	606 . 13	566 . 74	0	0 . 00
26	CUSIP # 72147K108 PILGRIMS PRIDE CORP	660 . 40	576 . 65	0	0 . 00
9	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	675 . 63	597 . 93	0	0 . 00
10	CUSIP # 74144T108 T ROWE PRICE GROUP INC	734 . 60	705 . 69	0	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 74164M108 PRIMERICA INC	534 .36	553 .83	0	0 .00
18	CUSIP # 743315103 PROGRESSIVE CORP	632 .52	577 .76	0	0 .00
12	CUSIP # 743606105 PROSPERITY BANCSHARES INC	556 .68	546 .87	0	2 .70
15	CUSIP # 744573106 PUBLIC SERVICE ENTERPRISE GROUP INC	707 .10	609 .64	0	0 .00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	827 .49	744 .49	0	0 .00
11	CUSIP # 74736K101 QORVO INC	554 .51	537 .67	0	0 .00
28	CUSIP # 74762E102 QUANTA SERVICES INC	631 .68	588 .86	0	0 .00
8	CUSIP # 74834L100 QUEST DIAGNOSTICS	571 .60	556 .73	0	0 .00
6	CUSIP # 755111507 RAYTHEON COMPANY	735 .78	711 .92	0	0 .00
12	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	558 .96	547 .48	0	0 .00
21	CUSIP # 775711104 ROLLINS INC	569 .52	564 .52	0	0 .00
13	CUSIP # 778296103 ROSS STORES INC	752 .70	688 .43	0	0 .00
7	CUSIP # 800013104 SANDERSON FARMS INC	631 .26	538 .37	0	0 .00
27	CUSIP # 801056102 SANMINA CORPORATION	631 .26	552 .07	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 80589M102 SCANA CORPORATION	631 .35	547 .94	0	4 .03
4	CUSIP # 806407102 HENRY SCHEIN INC	690 .52	639 .07	0	0 .00
17	CUSIP # 816300107 SELECTIVE INSURANCE ORD	622 .37	565 .66	0	0 .00
18	CUSIP # 830566105 SKECHERS USA INC	548 .10	567 .76	0	0 .00
16	CUSIP # 833551104 SNYDERS-LANCE INC	503 .68	522 .14	0	0 .00
16	CUSIP # 844741108 SOUTHWEST AIRLINES	716 .80	683 .04	0	0 .00
13	CUSIP # 867914103 SUNTRUST BANKS INC	469 .04	514 .67	0	0 .00
18	CUSIP # 871237103 SYKES ENTERPRISES INC	543 .24	528 .94	0	0 .00
6	CUSIP # 87162W100 SYNNEX CORPORATION	555 .54	535 .96	0	0 .00
10	CUSIP # 872540109 TJX COMPANIES INC	783 .50	717 .39	0	0 .00
8	CUSIP # 878237106 TECH DATA CORPORATION	614 .16	555 .21	0	0 .00
6	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	528 .84	512 .08	0	0 .00
22	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	661 .98	569 .03	0	0 .00
16	CUSIP # 882681109 TEXAS ROADHOUSE	697 .28	600 .60	0	2 .47

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 883556102 THERMO FISHER SCIENTIFIC INC	566 .36	553 .16	0	0 .45
10	CUSIP # 885160101 THOR INDUSTRIES INC	637 .70	563 .34	0	2 .40
18	CUSIP # 890516107 TOOTSIE ROLL INDUSTRIES INC	628 .92	575 .95	0	0 .00
8	CUSIP # 891092108 TORO COMPANY	688 .96	619 .62	0	2 .10
11	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	523 .38	519 .59	0	1 .00
5	CUSIP # 89417E109 TRAVELERS COS INC	583 .55	560 .79	0	0 .00
24	CUSIP # 896522109 TRINITY INDUSTRIES, INC	439 .44	520 .48	0	0 .00
11	CUSIP # 902494103 TYSON FOODS INC CL A	733 .26	636 .61	0	0 .00
15	CUSIP # 902653104 UDR INC	577 .95	556 .26	0	0 .00
3	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	581 .22	519 .82	0	0 .00
5	CUSIP # 904708104 UNIFIRST CORP	545 .60	531 .90	0	0 .15
10	CUSIP # 910047109 UNITED AIRLINES	598 .60	560 .79	0	0 .00
14	CUSIP # 911163103 UNITED NATURAL FOODS INC	564 .20	566 .68	0	0 .00
14	CUSIP # 911684108 US CELLULAR	639 .66	564 .83	0	0 .00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 913456109 UNIVERSAL CORPORATION	568 . 10	554 . 34	0	0 . 00
8	CUSIP # 913543104 UNIVERSAL FOREST PRODUCTS INC	686 . 56	560 . 08	0	0 . 00
8	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	513 . 12	542 . 38	0	0 . 00
12	CUSIP # 92210H105 VANTIV INC CL A	646 . 56	581 . 16	0	0 . 00
9	CUSIP # 92826C839 VISA INC CL A	688 . 32	680 . 24	0	0 . 00
13	CUSIP # 94106L109 WASTE MANAGEMENT INC	767 . 00	706 . 26	0	0 . 00
12	CUSIP # 948849104 WEIS MARKETS INC	540 . 72	515 . 03	0	0 . 00
24	CUSIP # 950755108 WERNER ENTERPRISES INC	651 . 84	628 . 14	0	0 . 00
13	CUSIP # 95709T100 WESTAR ENERGY INC	644 . 93	549 . 08	0	4 . 18
9	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	425 . 16	533 . 55	0	4 . 00
10	CUSIP # 960413102 WESTLAKE CHEMICAL CORP	463 . 00	501 . 59	0	0 . 00
17	CUSIP # 966837106 WHOLE FOODS MKT	528 . 87	537 . 05	0	0 . 00
10	CUSIP # 969904101 WILLIAMS-SONOMA INC	547 . 40	561 . 22	0	0 . 00
15	CUSIP # 981475106 WORLD FUEL SERVICES CORP	728 . 70	640 . 76	0	0 . 72

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 98389B100 XCEL ENERGY INC	669 . 12	595 . 87	0	4 . 08
		110 , 030 . 96	104 , 773 . 18	55	98 . 31
	FOREIGN STOCK				
10	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	1 , 246 . 60	1 , 204 . 59	1	0 . 00
22	CUSIP # 063671101 BANK OF MONTREAL	1 , 335 . 18	1 , 237 . 66	1	0 . 00
31	CUSIP # 064149107 BANK OF NOVA SCOTIA	1 , 514 . 66	1 , 352 . 14	1	0 . 00
23	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	1 , 436 . 58	1 , 320 . 03	1	0 . 00
42	CUSIP # 138006309 CANON INC SPONS ADR	1 , 252 . 44	1 , 242 . 27	1	0 . 00
70	CUSIP # 251566105 DEUTSCHE TELEKOM	1 , 253 . 70	1 , 222 . 58	1	0 . 00
11	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	1 , 186 . 57	1 , 208 . 28	1	10 . 40
31	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	1 , 257 . 05	1 , 247 . 87	1	12 . 81
22	CUSIP # 433578507 HITACHI LTD ADR	1 , 031 . 36	1 , 155 . 01	1	0 . 00
40	CUSIP # 438128308 HONDA MOTORS LTD ADR	1 , 093 . 60	1 , 207 . 48	1	0 . 00
37	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	1 , 320 . 90	1 , 280 . 49	1	0 . 00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 55068R202 LUXOTTICA GROUP SPA SPON ADR	1,045.00	1,155.22	1	0.00
62	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	1,411.74	1,294.58	1	0.00
17	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	1,268.37	1,257.27	1	0.00
32	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	1,383.68	1,292.15	1	0.00
60	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	1,110.60	1,171.65	1	0.00
178	CUSIP # 654902204 NOKIA CORPORATION SPONSORED ADR	1,051.98	1,213.93	1	0.00
22	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	1,192.18	1,213.53	1	0.00
23	CUSIP # 780087102 ROYAL BANK OF CANADA	1,323.88	1,216.33	1	0.00
19	CUSIP # 83084V106 SKY PLC SPONSORED ADR	1,112.45	1,197.29	1	11.58
51	CUSIP # 870886108 SWISS RE AG LTD SPONSORED ADR	1,178.61	1,205.00	1	0.00
62	CUSIP # 87969N204 TELSTRA CORP ADR	1,262.32	1,206.53	1	24.30
33	CUSIP # 884903105 THOMSON REUTERS CORP	1,335.84	1,241.94	1	0.00
32	CUSIP # 891160509 TORONTO-DOMINION BANK	1,380.16	1,276.70	1	0.00
10	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	1,063.20	1,168.89	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
40	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	1,282.00	1,291.78	1	0.00
12	CUSIP # G1151C101 ACCENTURE PLC	1,384.80	1,258.70	1	0.00
11	CUSIP # H1467J104 CHUBB LIMITED	1,310.65	1,246.86	1	6.03
14	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	1,198.12	1,187.45	1	0.00
9	CUSIP # Y09827109 BROADCOM LTD	1,390.50	1,282.80	1	0.00
		37,614.72	37,057.00	19	65.12
MUTUAL FUNDS - FIXED INCOME					
17	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,948.88	1,891.20	1	0.00
25	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	2,970.50	2,891.50	1	0.00
18	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,986.12	1,934.70	1	0.00
18	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	1,970.64	1,961.10	1	0.00
127	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	2,884.81	2,879.33	1	0.00
148	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	8,249.52	7,783.10	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6362
FIRST TRUST TARGET DATE FUND
2050

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
313	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	8,213.12	8,758.42	4	0.00
		28,223.59	28,099.35	14	0.00
	MUTUAL FUNDS - EQUITY				
67	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	6,911.72	6,493.50	3	0.00
350	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	12,103.00	11,655.20	6	0.00
		19,014.72	18,148.70	10	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1759
FIRST TRUST COUNTER INFLATION
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,068.63	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	7,068.63	7,068.63	2	0.00
		7,068.63	7,068.63	2	0.00
COMMON STOCK					
737	CUSIP # 013817101 ALCOA INC	7,060.46	5,372.66	2	0.00
138	CUSIP # 032511107 ANADARKO PETROLEUM CORP	6,426.66	5,379.28	2	0.00
149	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	5,410.19	5,304.92	2	0.00
35	CUSIP # 13057Q107 CALIFORNIA RESOURCES CORP	36.05	312.24	0	0.00
60	CUSIP # 166764100 CHEVRON CORP	5,724.00	4,919.78	2	0.00
75	CUSIP # 26875P101 EOG RESOURCES INC	5,443.50	5,330.70	2	0.00
68	CUSIP # 30231G102 EXXON MOBIL CORPORATION	5,684.12	5,460.60	2	0.00
169	CUSIP # 406216101 HALLIBURTON COMPANY	6,036.68	5,796.03	2	0.00
442	CUSIP # 55315J102 MMC NORILSK NICKEL PJSC ADR	5,728.32	5,326.86	2	0.00
128	CUSIP # 56585A102 MARATHON PETROLEUM CORP	4,759.04	5,863.99	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1759
FIRST TRUST COUNTER INFLATION
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
58	CUSIP # 61166W101 MONSANTO COMPANY	5,088.92	5,356.17	2	0.00
224	CUSIP # 61945C103 MOSAIC CO/THE	6,048.00	5,313.62	2	0.00
141	CUSIP # 670346105 NUCOR CORPORATION	6,669.30	5,691.51	2	52.88
78	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	5,337.54	5,082.73	2	58.50
66	CUSIP # 718546104 PHILLIPS 66	5,714.94	5,235.27	2	0.00
94	CUSIP # 759509102 RELIANCE STEEL & ALUMINUM CO	6,503.86	5,321.99	2	0.00
207	CUSIP # 84265V105 SOUTHERN COPPER CORP	5,735.97	5,380.91	2	0.00
296	CUSIP # 858119100 STEEL DYNAMICS INC	6,662.96	5,148.98	2	41.44
80	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	5,131.20	5,159.02	2	0.00
		105,201.71	96,757.26	36	152.82
FOREIGN STOCK					
162	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	4,889.16	5,208.29	2	0.00
237	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	6,138.30	5,170.21	2	37.92
465	CUSIP # 380956409 GOLDCORP INC	7,546.95	5,263.12	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1759
FIRST TRUST COUNTER INFLATION
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
333	CUSIP # 73755L107 POTASH CORPORATION OF SASKATCHEWAN	5,667.66	5,439.47	2	0.00
74	CUSIP # 752344309 RANDGOLD RESOURCES LIMITED ADR	6,719.94	4,322.33	2	47.36
210	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	5,936.70	5,159.70	2	1,110.48
118	CUSIP # 780259107 ROYAL DUTCH SHELL PLC CL B - SPONS ADR	5,804.42	5,202.12	2	0.00
197	CUSIP # 803866300 SASOL LTD SPONS ADR	5,819.38	5,336.21	2	0.00
74	CUSIP # 806857108 SCHLUMBERGER LTD	5,457.50	5,380.11	2	182.00
387	CUSIP # 85771P102 STATEOIL HYDRO ADR	6,021.72	5,274.60	2	0.00
117	CUSIP # 89151E109 TOTAL SA SPON ADR	5,314.14	5,574.20	2	66.39
86	CUSIP # G16962105 BUNGE LTD	4,873.62	5,548.95	2	0.00
		70,189.49	62,879.31	24	1,444.15
MUTUAL FUNDS - FIXED INCOME					
116	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	13,298.24	12,809.90	5	0.00
582	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	13,220.13	13,291.14	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1759
FIRST TRUST COUNTER INFLATION
PORTFOLIO

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
256	CUSIP # 78464A490 SPDR DB INTL GOV INFL-PROT	13,895.68	13,415.07	5	0.00
		40,414.05	39,516.11	14	0.00
MUTUAL FUNDS - EQUITY					
2,158	CUSIP # 464285105 ISHARES COMEX GOLD TRUST	25,637.04	23,192.71	9	0.00
82	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	8,459.12	7,775.14	3	0.00
110	CUSIP # 464287739 ISHARES DJ US REAL ESTATE INDEX FD	8,564.60	8,014.17	3	0.00
1,140	CUSIP # 46428Q109 ISHARES SILVER TRUST	16,735.20	15,912.75	6	0.00
136	CUSIP # 922908553 VANGUARD REIT ETF	11,396.80	10,496.09	4	0.00
		70,792.76	65,390.86	24	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
86,978.35	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	86,978.35	86,978.35	5	0.00
		86,978.35	86,978.35	5	0.00
COMMON STOCK					
452	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	15,191.72	12,588.04	1	0.00
211	CUSIP # 002121101 A10 NETWORKS INC	1,249.12	1,445.82	0	0.00
185	CUSIP # 002896207 ABERCROMBIE & FITCH CO	5,834.90	5,026.10	0	0.00
6	CUSIP # 003654100 ABIOMED INC	568.86	504.54	0	0.00
12	CUSIP # 00508Y102 ACUITY BRANDS	2,617.68	2,477.56	0	0.00
21	CUSIP # 006855100 ADEPTUS HEALTH INC CLASS A	1,166.34	1,239.11	0	0.00
23	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	3,313.15	3,185.60	0	18.92
98	CUSIP # 011659109 ALASKA AIR GROUP INC	8,037.96	7,672.50	0	0.00
24	CUSIP # 01748X102 ALLEGIAN T RAVEL	4,273.44	4,513.05	0	0.00
13	CUSIP # 02079K107 ALPHABET INC CL C	9,684.35	9,557.66	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 023135106 AMAZON.COM INC	2,968.20	2,916.40	0	0.00
117	CUSIP # 023436108 AMEDISYS INC	5,655.78	4,153.81	0	0.00
1,771	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	29,522.57	28,334.54	2	0.00
130	CUSIP # 030506109 AMERICAN WOODMARK CORP	9,696.70	9,554.06	1	0.00
83	CUSIP # 031162100 AMGEN INC	12,444.19	13,284.21	1	0.00
232	CUSIP # 032654105 ANALOG DEVICES INC	13,732.08	13,735.34	1	0.00
181	CUSIP # 034754101 ANGIES LIST INC	1,460.67	1,177.77	0	0.00
114	CUSIP # 037598109 APOGEE ENTERPRISES INC	5,003.46	5,539.40	0	0.00
216	CUSIP # 037833100 APPLE INC	23,541.84	26,449.45	1	0.00
54	CUSIP # 03823U102 APPLIED OPTOELECTRONICS INC	805.14	964.22	0	0.00
61	CUSIP # 038336103 APTARGROUP INC	4,783.01	4,536.42	0	0.00
95	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	3,449.45	4,237.58	0	0.00
11	CUSIP # 040413106 ARISTA NETWORKS INC	694.10	826.24	0	0.00
24	CUSIP # 045327103 ASPEN TECHNOLOGY INC	867.12	944.79	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 04685W103 ATHENA HEALTH INC	693.90	777.32	0	0.00
3	CUSIP # 053332102 AUTOZONE INC	2,390.07	2,307.20	0	0.00
81	CUSIP # 067774109 BARNES & NOBLE INC	1,001.16	1,100.08	0	0.00
27	CUSIP # 068323104 BARRACUDA NETWORKS INC	415.80	861.98	0	0.00
62	CUSIP # 073271108 BAZAARVOICE INC	195.30	333.01	0	0.00
30	CUSIP # 081437105 BEMIS COMPANY	1,553.40	1,522.80	0	0.00
25	CUSIP # 08180D106 BENEFITFOCUS INC	833.75	850.42	0	0.00
11	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	1,560.68	1,514.92	0	0.00
242	CUSIP # 086516101 BEST BUY INC	7,850.48	8,058.34	0	170.09
169	CUSIP # 089302103 BIG LOTS INC	7,654.01	7,289.29	0	34.23
6	CUSIP # 09062X103 BIOGEN IDEC INC	1,561.92	1,942.57	0	0.00
8	CUSIP # 09227Q100 BLACKBAUD INC	503.12	456.56	0	0.00
296	CUSIP # 09238E104 BLACKHAWK NETWORK HOLDINGS I	10,152.80	11,949.11	1	0.00
14	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	426.86	381.98	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
35	CUSIP # 104674106 BRADY CORP CL A	939.40	945.17	0	0.00
55	CUSIP # 109194100 BRIGHT HORIZONS FAMILY SOLUTIONS	3,562.90	3,583.12	0	0.00
251	CUSIP # 10921T101 BRIGHTCOVE INC	1,566.24	1,725.31	0	0.00
82	CUSIP # 110122108 BRISTOL-MYERS SQUIBB COMPANY	5,238.16	5,188.64	0	30.40
26	CUSIP # 11133B409 BROADSOFT INC	1,049.10	937.71	0	0.00
139	CUSIP # 126349109 CSG SYSTEMS INTL	6,277.24	4,565.48	0	0.00
110	CUSIP # 12662P108 CVR ENERGY INC	2,871.00	4,445.91	0	0.00
223	CUSIP # 126650100 CVS CAREMARK CORPORATION	23,131.79	22,583.41	1	0.00
124	CUSIP # 127387108 CADENCE DESIGN SYSTEMS INC	2,923.92	2,739.79	0	0.00
181	CUSIP # 129500104 CALERES INC	5,120.49	5,438.85	0	12.25
93	CUSIP # 13342B105 CAMERON INTERNATIONAL CORP	6,235.65	5,305.18	0	0.00
97	CUSIP # 141337105 CARBONITE INC	773.09	1,033.31	0	0.00
507	CUSIP # 14149Y108 CARDINAL HEALTH INC	41,548.65	41,589.68	3	191.57
80	CUSIP # 141633107 CARE.COM INC	492.00	510.60	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
103	CUSIP # 150870103 CELANESE CORP SERIES A	6,746.50	6,762.01	0	0.00
38	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	2,885.72	2,945.20	0	0.00
54	CUSIP # 16359R103 CHEMED CORP	7,314.30	7,217.13	0	0.00
108	CUSIP # 163893209 CHEMTURA CORP	2,851.20	3,217.60	0	0.00
13	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	1,085.11	784.69	0	0.00
261	CUSIP # 172755100 CIRRUS LOGIC INC	9,503.01	8,518.45	1	0.00
259	CUSIP # 172908105 CINTAS CORP	23,260.79	21,226.13	1	0.00
120	CUSIP # 177376100 CITRIX SYSTEMS INC	9,429.60	9,009.62	1	0.00
212	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	12,739.08	12,137.37	1	0.00
18	CUSIP # 205306103 COMPUTER PROGRAMS & SYSTEMS	938.16	975.31	0	0.00
32	CUSIP # 217204106 COPART INC	1,304.64	1,263.20	0	0.00
119	CUSIP # 230215105 CULP INC	3,120.18	3,346.98	0	8.12
17	CUSIP # 231021106 CUMMINS INC	1,868.98	2,154.64	0	0.00
13	CUSIP # 23247G109 CVENT INC	278.20	371.94	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47	CUSIP # 233326107 DST SYSTEMS INC	5,300.19	5,138.64	0	0.00
130	CUSIP # 23334L102 DSW INC CL A	3,593.20	4,293.29	0	25.40
48	CUSIP # 243537107 DECKERS OUTDOOR CORP	2,875.68	2,674.67	0	0.00
605	CUSIP # 247361702 DELTA AIR LINES INC	29,451.40	29,357.68	2	0.00
23	CUSIP # 248019101 DELUXE CORP	1,437.27	1,369.74	0	0.00
24	CUSIP # 260003108 DOVER CORPORATION	1,543.92	1,510.80	0	0.00
162	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	14,486.04	13,820.42	1	83.21
32	CUSIP # 26168L205 DREW INDUSTRIES INC	2,062.72	1,927.19	0	9.60
33	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	2,910.93	2,292.85	0	0.00
32	CUSIP # 28849P100 ELLIE MAE INC	2,900.48	2,383.43	0	0.00
235	CUSIP # 29358P101 ENSGN GROUP	5,320.40	5,423.17	0	9.20
6	CUSIP # 29414B104 EPAM SYSTEMS INC	448.02	420.62	0	0.00
349	CUSIP # 294429105 EQUIFAX INC	39,887.21	35,199.88	2	0.00
41	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	1,304.62	1,215.47	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87	CUSIP # 298736109 EURONET WORLDWIDE INC	6,447.57	5,854.77	0	0.00
233	CUSIP # 302081104 EXLSERVICE HOLDINGS INC	12,069.40	10,354.55	1	0.00
12	CUSIP # 30212P303 EXPEDIA INC	1,293.84	1,481.07	0	0.00
362	CUSIP # 302130109 EXPEDITORS INTL WASH INC	17,669.22	16,872.59	1	0.00
1,408	CUSIP # 30219E103 EXPRESS INC	30,145.28	25,289.19	2	0.00
232	CUSIP # 30219G108 EXPRESS SCRIPTS HOLDING CO	15,936.08	18,927.62	1	0.00
29	CUSIP # 30231G102 EXXON MOBIL CORPORATION	2,424.11	2,337.50	0	0.00
38	CUSIP # 30303M102 FACEBOOK INC	4,335.80	3,982.79	0	0.00
75	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	11,364.75	12,208.72	1	0.00
65	CUSIP # 337738108 FISERV INC	6,667.70	5,911.49	0	0.00
158	CUSIP # 338307101 FIVE9 INC	1,404.62	1,212.79	0	0.00
363	CUSIP # 343498101 FLOWERS FOODS INC	6,700.98	8,003.48	0	0.00
762	CUSIP # 344849104 FOOT LOCKER INC	49,149.00	43,503.77	3	0.00
59	CUSIP # 34959E109 FORTINET INC	1,807.17	2,282.44	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
80	CUSIP # 351793104 FRANCESSAS HOLDINGS CORP	1,532.80	1,456.93	0	0.00
259	CUSIP # 36237H101 G-III APPAREL GROUP	12,662.51	14,880.39	1	0.00
101	CUSIP # 37518B102 GIGAMON INC	3,133.02	2,520.30	0	0.00
44	CUSIP # 379577208 GLOBUS MEDICAL INC CL A	1,045.00	1,098.41	0	0.00
14	CUSIP # 38268T103 GOPRO INC-CLASS A	167.44	571.62	0	0.00
46	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	1,966.04	1,946.25	0	0.00
9	CUSIP # 40171V100 GUIDEWIRE SOFTWARE INC	490.32	473.58	0	0.00
658	CUSIP # 404609109 HACKETT GROUP INC	9,948.96	8,585.49	1	0.00
194	CUSIP # 406216101 HALLIBURTON COMPANY	6,929.68	8,551.20	0	0.00
667	CUSIP # 410345102 HANESBRANDS INC	18,902.78	18,621.30	1	0.00
23	CUSIP # 413086109 HARMAN INTERNATIONAL INDUSTRIES	2,047.92	2,653.21	0	0.00
19	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	1,834.83	1,592.86	0	0.00
38	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	3,213.66	3,110.85	0	0.00
42	CUSIP # 428567101 HIBBETT SPORTS INC	1,507.80	1,632.48	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
366	CUSIP # 436106108 HOLLYFRONTIER CORP	12,927.12	16,159.95	1	0.00
215	CUSIP # 437076102 HOME DEPOT INC	28,687.45	24,175.88	2	0.00
37	CUSIP # 443320106 HUB GROUP INC CL A	1,509.23	1,331.07	0	0.00
6	CUSIP # 443573100 HUBSPOT INC	261.72	337.34	0	0.00
38	CUSIP # 44930G107 ICU MEDICAL INC	3,955.80	4,001.53	0	0.00
16	CUSIP # 44980X109 IPG PHOTONICS INC	1,537.28	1,459.29	0	0.00
73	CUSIP # 45071R109 IXIA	909.58	962.50	0	0.00
5	CUSIP # 45321L100 IMPERVA INC	252.50	355.45	0	0.00
98	CUSIP # 45329R109 INC RESEARCH HOLDINGS INC-A	4,038.58	3,995.32	0	0.00
241	CUSIP # 45667G103 INFINERA CORP	3,870.46	4,764.80	0	0.00
14	CUSIP # 45672H104 INFOBLOX INC	239.40	293.70	0	0.00
27	CUSIP # 457187102 INGREDION INC	2,883.33	2,795.91	0	12.15
85	CUSIP # 45778Q107 INSPERITY INC	4,397.05	4,089.10	0	0.00
372	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	7,603.68	8,293.61	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
54	CUSIP # 45825N107 INTELIQUENT INC	866.70	965.90	0	0.00
429	CUSIP # 458665304 INTERFACE INC	7,953.66	9,181.21	0	0.00
89	CUSIP # 461202103 INTUIT INC	9,256.89	9,006.40	1	0.00
16	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	902.56	759.35	0	0.00
24	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	2,596.80	2,547.46	0	0.00
60	CUSIP # 478366107 JOHNSON CONTROLS INC	2,338.20	2,320.95	0	16.82
40	CUSIP # 48123V102 J2 GLOBAL INC	2,463.20	2,962.65	0	0.00
286	CUSIP # 48203R104 JUNIPER NETWORKS INC	7,295.86	8,103.91	0	0.00
74	CUSIP # 482480100 KLA-TENCOR CORP	5,387.94	5,018.96	0	0.00
177	CUSIP # 493732101 KFORCE INC	3,465.66	4,381.07	0	0.00
110	CUSIP # 497498105 KIRKLANDS INC	1,926.10	2,435.83	0	0.00
41	CUSIP # 498904200 KNOLL INC	887.65	895.13	0	0.00
290	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	7,583.50	8,467.62	0	0.00
19	CUSIP # 501797104 L BRANDS INC	1,668.39	1,688.13	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
215	CUSIP # 50187A107 LHC GROUP LLC	7,645.40	8,461.86	0	0.00
241	CUSIP # 501889208 LKQ CORP	7,695.13	7,026.34	0	0.00
76	CUSIP # 521865204 LEAR CORPORATION	8,448.92	8,069.38	1	0.00
53	CUSIP # 524660107 LEGGETT & PLATT	2,565.20	2,488.19	0	16.64
224	CUSIP # 525558201 LEMAITRE VASCULAR INC	3,476.48	3,300.08	0	9.72
50	CUSIP # 53224V100 LIFELOCK INC	603.50	584.82	0	0.00
34	CUSIP # 532457108 LILLY ELI & COMPANY	2,448.34	2,916.28	0	0.00
38	CUSIP # 54142L109 LOGMEIN INC	1,917.48	2,439.10	0	0.00
277	CUSIP # 548661107 LOWES COS INC	20,982.75	19,507.46	1	0.00
87	CUSIP # 550819106 LYDALL INC	2,829.24	2,995.54	0	0.00
26	CUSIP # 55306N104 MKS INSTRUMENTS INC	978.90	921.46	0	0.00
23	CUSIP # 55405Y100 M/A-COM TECHNOLOGY SOLUTIONS	1,007.17	965.10	0	0.00
23	CUSIP # 556269108 STEVEN MADDEN LTD	851.92	891.40	0	0.00
13	CUSIP # 562750109 MANHATTAN ASSOCIATES	739.31	741.77	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
210	CUSIP # 56585A102 MARATHON PETROLEUM CORP	7,807.80	10,383.22	0	0.00
27	CUSIP # 57063L107 MARKETO INC	528.39	483.47	0	0.00
54	CUSIP # 574795100 MASIMO CORPORATION	2,259.36	2,155.27	0	0.00
45	CUSIP # 57686G105 MATSON INC	1,807.65	1,837.78	0	0.00
541	CUSIP # 57776J100 MAXLINEAR INC-CLASS A	10,008.50	7,490.34	1	0.00
32	CUSIP # 577933104 MAXIMUS INC	1,684.48	1,980.96	0	0.00
14	CUSIP # 580645109 MCGRAW HILL FINANCIAL INC	1,385.72	1,419.90	0	0.00
88	CUSIP # 58502B106 MEDNAX INC	5,686.56	6,685.89	0	0.00
199	CUSIP # 587200106 MENTOR GRAPHICS INC	4,045.67	4,561.73	0	0.00
66	CUSIP # 591520200 METHODE ELECTRONICS INC	1,929.84	2,538.99	0	0.00
2	CUSIP # 594972408 MICROSTRATEGY INC CL A	359.44	374.38	0	0.00
54	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	2,602.80	2,534.80	0	0.00
76	CUSIP # 60649T107 MISTRAS GROUP INC	1,882.52	1,743.24	0	0.00
23	CUSIP # 608190104 MOHAWK INDUSTRIES INC	4,390.70	4,439.25	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
95	CUSIP # 626755102 MURPHY USA INC	5,837.75	6,020.96	0	0.00
4	CUSIP # 62944T105 NVR INC	6,929.60	6,326.06	0	0.00
53	CUSIP # 639050103 NATUS MEDICAL	2,036.79	2,170.01	0	0.00
45	CUSIP # 64111Q104 NETGEAR INC	1,816.65	1,903.36	0	0.00
17	CUSIP # 64829B100 NEW RELIC INC	443.36	463.42	0	0.00
250	CUSIP # 654106103 NIKE INC CLASS B	15,367.50	14,704.27	1	28.48
59	CUSIP # 65440R101 NIMBLE STORAGE INC	462.56	1,216.18	0	0.00
86	CUSIP # 67069D108 NUTRISYSTEM INC	1,794.82	1,997.20	0	0.00
81	CUSIP # 670704105 NUVASIVE INC	3,940.65	3,765.95	0	0.00
37	CUSIP # 67072V103 NXSTAGE MEDICAL INC	554.63	703.40	0	0.00
79	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	21,619.14	17,587.19	1	0.00
430	CUSIP # 682189105 ON SEMICONDUCTOR CORP	4,123.70	4,462.17	0	0.00
109	CUSIP # 68554V108 ORASURE TECHNOLOGIES INC	788.07	638.26	0	0.00
85	CUSIP # 68572N104 ORCHIDS PAPER PRODUCTS CO	2,338.35	2,532.05	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 691497309 OXFORD INDUSTRIES INC	1,075.68	1,168.88	0	0.00
30	CUSIP # 697435105 PALO ALTO NETWORKS INC	4,894.20	5,138.81	0	0.00
84	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	5,269.32	5,356.66	0	0.00
20	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	2,221.60	2,051.05	0	0.00
68	CUSIP # 703395103 PATTERSON COS INC	3,164.04	3,024.22	0	0.00
158	CUSIP # 704326107 PAYCHEX INC	8,533.58	8,247.85	1	0.00
48	CUSIP # 71375U101 PERFICIENT INC	1,042.56	952.66	0	0.00
112	CUSIP # 718546104 PHILLIPS 66	9,698.08	9,489.54	1	0.00
487	CUSIP # 745867101 PULTEGROUP INC	9,111.77	9,348.63	1	42.30
204	CUSIP # 747277101 QLOGIC CORP	2,741.76	2,636.16	0	0.00
35	CUSIP # 74736K101 QORVO INC	1,764.35	2,446.11	0	0.00
154	CUSIP # 747582104 QUALITY SYSTEMS INC	2,346.96	2,212.19	0	0.00
15	CUSIP # 74758T303 QUALYS INC	379.65	617.83	0	0.00
317	CUSIP # 747619104 QUANEX BUILDING PRODUCTS	5,503.12	6,172.49	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
71	CUSIP # 74762E102 QUANTA SERVICES INC	1,601.76	1,546.94	0	0.00
24	CUSIP # 74876Y101 QUINTILES TRANSNATIONAL HOLDINGS	1,562.40	1,567.62	0	0.00
190	CUSIP # 74975N105 RTI SURGICAL INC	760.00	992.80	0	0.00
70	CUSIP # 750086100 RACKSPACE HOSTING INC	1,511.30	1,537.58	0	0.00
20	CUSIP # 751212101 RALPH LAUREN CORP	1,925.20	2,272.30	0	9.50
44	CUSIP # 75606N109 REALPAGE INC	916.96	868.69	0	0.00
23	CUSIP # 756577102 RED HAT INC	1,713.73	1,740.08	0	0.00
63	CUSIP # 76122Q105 RESOURCES CONNECTION INC	980.28	995.63	0	0.00
90	CUSIP # 761283100 RESTORATION HARDWARE HOLDINGS	3,771.00	7,698.23	0	0.00
117	CUSIP # 76680R206 RINGCENTRAL INC CL A	1,842.75	2,338.71	0	0.00
54	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	2,515.32	2,813.98	0	0.00
499	CUSIP # 778296103 ROSS STORES INC	28,892.10	25,343.33	2	0.00
48	CUSIP # 790849103 ST JUDE MEDICAL INC	2,640.00	2,972.36	0	14.57
34	CUSIP # 79466L302 SALESFORCE.COM INC	2,510.22	2,593.76	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 806407102 HENRY SCHEIN INC	11,220.95	9,669.13	1	0.00
21	CUSIP # 808541106 SCHWEITZER MAUDUIT INTL INC	661.08	829.09	0	0.00
217	CUSIP # 811699107 SEACHANGE INTERNATIONAL INC	1,197.84	1,386.35	0	0.00
57	CUSIP # 81616X103 SELECT COMFORT CORP	1,105.23	1,485.25	0	0.00
10	CUSIP # 81762P102 SERVICENOW INC	611.80	827.79	0	0.00
51	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	14,518.17	14,406.44	1	0.00
142	CUSIP # 824889109 SHOE CARNIVAL INC	3,828.32	3,734.72	0	9.23
74	CUSIP # 82568P304 SHUTTERFLY INC	3,431.38	3,002.62	0	0.00
388	CUSIP # 830566105 SKECHERS USA INC	11,814.60	11,413.11	1	0.00
136	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	10,594.40	9,953.07	1	0.00
543	CUSIP # 831865209 SMITH (AO) CORP	41,436.33	38,627.82	3	0.00
105	CUSIP # 835495102 SONOCO PRODUCTS	5,099.85	4,423.71	0	0.00
234	CUSIP # 835916503 SONUS NETWORKS INC	1,762.02	1,541.94	0	0.00
652	CUSIP # 844741108 SOUTHWEST AIRLINES	29,209.60	28,225.64	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
27	CUSIP # 852857200 STAMPS.COM INC	2,869.56	2,577.49	0	0.00
47	CUSIP # 854502101 STANLEY BLACK & DECKER INC	4,944.87	4,746.07	0	0.00
71	CUSIP # 858155203 STEELCASE INC CL A	1,059.32	1,330.54	0	8.52
20	CUSIP # 858586100 STEPAN CO	1,105.80	991.52	0	0.00
183	CUSIP # 863667101 STRYKER CORP	19,634.07	18,036.29	1	67.64
51	CUSIP # 864909106 SUCAMPO PHARMACEUTICALS-CL A	557.43	893.00	0	0.00
31	CUSIP # 871237103 SYKES ENTERPRISES INC	935.58	972.49	0	0.00
124	CUSIP # 87157B103 SYNCHRONOSS TECHNOLOGIES INC	4,010.16	5,265.76	0	0.00
63	CUSIP # 87157D109 SYNAPTICS INC	5,023.62	4,928.97	0	0.00
696	CUSIP # 87612E106 TARGET CORPORATION	57,266.88	54,151.03	4	0.00
56	CUSIP # 882508104 TEXAS INSTRUMENTS INC	3,215.52	2,965.53	0	0.00
283	CUSIP # 886885102 TILLY'S INC CL A	1,893.27	3,244.14	0	0.00
182	CUSIP # 891906109 TOTAL SYSTEMS SERVICES INC	8,659.56	8,970.40	1	17.80
237	CUSIP # 892356106 TRACTOR SUPPLY	21,439.02	20,420.79	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
298	CUSIP # 902104108 II-VI INC	6,469.58	5,589.64	0	0.00
26	CUSIP # 90214J101 2U INC	587.60	720.49	0	0.00
20	CUSIP # 902252105 TYLER TECHNOLOGIES INC	2,572.20	2,651.24	0	0.00
40	CUSIP # 90328M107 USANA HEALTH SCIENCES	4,856.80	5,163.42	0	0.00
32	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	6,199.68	5,057.76	0	0.00
4	CUSIP # 90385D107 ULTIMATE SOFTWARE GROUP INC	774.00	768.96	0	0.00
29	CUSIP # 907818108 UNION PACIFIC CORP	2,306.95	2,963.12	0	0.00
31	CUSIP # 911312106 UNITED PARCEL SERVICE INC	3,269.57	3,120.01	0	0.00
51	CUSIP # 913903100 UNIVERSAL HEALTH SERVICES B	6,360.72	6,094.03	0	0.00
356	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	22,833.84	23,225.62	1	0.00
62	CUSIP # 92231M109 VASCULAR SOLUTIONS INC	2,016.86	2,091.03	0	0.00
386	CUSIP # 92335C106 VERA BRADLEY INC	7,851.24	6,003.79	0	0.00
191	CUSIP # 92886T201 VONAGE HOLDINGS CORP	872.87	1,008.34	0	0.00
79	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	6,654.96	6,978.98	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
158	CUSIP # 950755108 WERNER ENTERPRISES INC	4,291.28	4,395.41	0	0.00
26	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	1,228.24	2,026.29	0	12.50
27	CUSIP # 983919101 XILINX INC	1,280.61	1,260.45	0	0.00
30	CUSIP # 98936J101 ZENDESK INC	627.90	717.48	0	0.00
25	CUSIP # 989817101 ZUMIEZ INC	498.00	497.33	0	0.00
		1,500,568.39	1,477,355.39	92	858.86
	FOREIGN STOCK				
59	CUSIP # G037AX101 AMBARELLA INC	2,637.30	3,857.34	0	0.00
34	CUSIP # G29183103 EATON CORP PLC	2,127.04	2,187.46	0	0.00
14	CUSIP # G35569105 FLEETMATIC GROUP PLC	569.94	642.53	0	0.00
47	CUSIP # G3922B107 GENPACT LTD	1,277.93	1,267.54	0	0.00
35	CUSIP # G47791101 INGERSOLL-RAND PLC	2,170.35	2,201.30	0	0.00
66	CUSIP # G65773106 NORDIC AMER TANKER SHIPPING LTD	929.94	981.51	0	0.00
65	CUSIP # G81276100 SIGNET JEWELERS LTD	8,061.95	8,225.92	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1287
MIZAN ALL EQUITY MODERATE
ALLOCATION FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51	CUSIP # G84720104 STERIS PLC	3,623.55	3,542.97	0	0.00
42	CUSIP # G97822103 PERRIGO COMPANY PLC	5,373.06	5,977.85	0	0.00
56	CUSIP # M98068105 WIX.COM LTD	1,135.12	1,226.78	0	0.00
6	CUSIP # N20146101 CIMPRESS NV	544.14	524.22	0	0.00
314	CUSIP # Y09827109 BROADCOM LTD	48,513.00	41,516.54	3	0.00
		76,963.32	72,151.96	5	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1232
HB&T METLIFE STABLE VALUE FUND
#29551

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
1,051,203.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,051,203.91	1,051,203.91	2	0.00
		1,051,203.91	1,051,203.91	2	0.00
INSURANCE POLICIES/ANNUITIES					
4,423,019.508	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	52,541,048.74	49,902,781.21	98	0.00
		52,541,048.74	49,902,781.21	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5149
HBS METLIFE STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
682,336.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	682,336.64	682,336.64	4	0.00
		682,336.64	682,336.64	4	0.00
INSURANCE POLICIES/ANNUITIES					
161,319.509	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	16,799,007.07	16,366,891.07	96	0.00
		16,799,007.07	16,366,891.07	96	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
14,061.902	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	305,986.99	298,261.89	2	309.36
		305,986.99	298,261.89	2	309.36
COMMON TRUST FUNDS - FIXED INCOME					
15,700.52	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	154,762.55	147,659.11	1	0.00
198,476.24	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,151,412.38	2,087,069.57	14	0.00
487,630.49	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	487,630.49	487,630.49	3	0.00
		2,793,805.42	2,722,359.17	18	0.00
COMMON TRUST FUNDS - EQUITY					
47,857.86	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,419,693.85	1,429,300.95	9	0.00
64,461.57	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	2,342,829.98	2,252,398.33	15	0.00
54,314.11	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	4,249,921.60	4,189,077.68	27	0.00
187,214.16	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	3,121,409.90	3,133,031.35	20	0.00
55,293.35	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	302,902.50	298,152.80	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0965
ADVICE PORTFOLIOS-GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115,265.39	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,021,262.88	951,700.24	7	0.00
		12,458,020.71	12,253,661.35	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0947
ADVICE PORTFOLIOS-HIGH GROWTH
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
32,629.8	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	353,695.51	343,117.42	2	0.00
599,380.74	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	599,380.74	599,380.74	3	0.00
		953,076.25	942,498.16	5	0.00
COMMON TRUST FUNDS - EQUITY					
67,317.09	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	1,996,948.01	2,011,500.96	11	0.00
84,080.52	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	3,055,872.87	2,937,495.78	17	0.00
75,009.34	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	5,869,263.33	5,784,996.99	33	0.00
258,571.07	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	4,311,139.16	4,328,263.17	24	0.00
63,821.8	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	349,622.20	344,139.92	2	0.00
163,263.8	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	1,446,533.59	1,348,003.86	8	0.00
		17,029,379.16	16,754,400.68	95	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
21,297.557	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	463,434.84	451,735.02	8	468.55
		463,434.84	451,735.02	8	468.55
COMMON TRUST FUNDS - FIXED INCOME					
35,668.41	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	351,589.26	335,451.66	6	0.00
225,456.68	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,443,870.82	2,370,781.38	42	0.00
245,789.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	245,789.42	245,789.42	4	0.00
		3,041,249.50	2,952,022.46	52	0.00
COMMON TRUST FUNDS - EQUITY					
6,040.18	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	179,180.73	180,553.11	3	0.00
13,017.96	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	473,132.55	454,804.57	8	0.00
12,733.72	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	996,376.66	982,047.24	17	0.00
28,358.4	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	472,817.82	474,779.95	8	0.00
20,997.85	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	115,028.32	113,224.63	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1009
ADVICE PORTFOLIOS-MODERATE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,360.35	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	118,374.04	113,187.49	2	0.00
		2,354,910.12	2,318,596.99	40	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
16,299.955	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	354,687.02	345,732.35	10	358.60
		354,687.02	345,732.35	10	358.60
COMMON TRUST FUNDS - FIXED INCOME					
32,685.39	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	322,185.15	307,397.19	9	0.00
177,071.75	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,919,395.26	1,862,168.01	54	0.00
257,115.25	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	257,115.25	257,115.25	7	0.00
		2,498,695.66	2,426,680.45	70	0.00
COMMON TRUST FUNDS - EQUITY					
1,230.01	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	36,488.00	36,729.59	1	0.00
2,982.11	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	108,383.60	104,208.12	3	0.00
4,111.69	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	321,727.82	317,125.29	9	0.00
8,660.75	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	144,400.14	144,927.89	4	0.00
12,742.02	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	69,802.06	68,707.51	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX1027
ADVICE PORTFOLIOS-MODERATE
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,160.76	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	36,864.75	34,353.76	1	0.00
		717,666.37	706,052.16	20	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - FIXED INCOME					
31,643.788	CUSIP # 92203J308 VANGUARD TOTAL INTERNATIONAL BOND IDX ADM	688,568.83	671,185.15	6	696.16
		688,568.83	671,185.15	6	696.16
COMMON TRUST FUNDS - FIXED INCOME					
47,105.53	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	464,326.79	443,123.04	4	0.00
287,107.77	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,112,146.88	3,019,071.13	27	0.00
373,632.39	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	373,632.39	373,632.39	3	0.00
		3,950,106.06	3,835,826.56	34	0.00
COMMON TRUST FUNDS - EQUITY					
27,920.77	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	828,264.06	834,315.71	7	0.00
38,683.42	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,405,933.43	1,351,470.90	12	0.00
31,851.98	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	2,492,325.06	2,456,538.98	21	0.00
91,287.24	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,522,026.40	1,528,085.95	13	0.00
41,596.36	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	227,869.02	224,295.87	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX0983
ADVICE PORTFOLIOS-MODERATE
GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
59,856.15	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	530,331.47	494,208.32	5	0.00
		7,006,749.44	6,888,915.73	60	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2641
TACTICAL CORE STABLE VALUE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
COMMON TRUST FUNDS - FIXED INCOME					
82,810.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	82,810.06	82,810.06	4	0.00
		82,810.06	82,810.06	4	0.00
INSURANCE POLICIES/ANNUITIES					
173,163.562	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,057,009.95	1,979,634.11	96	0.00
		2,057,009.95	1,979,634.11	96	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Table Of Contents

Preliminary Asset Summary As Of 03/31/2016

1

ACCOUNT STATEMENT

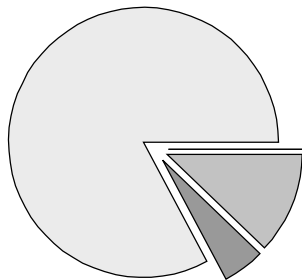
Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Summary As Of 03/31/2016

DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS	7,362.42	7,362.42	0	0.01
MUTUAL FUNDS - FIXED INCOME	828,440.44	832,263.20	12	0.00
MUTUAL FUNDS - EQUITY	339,219.44	339,931.60	5	0.00
COMMON TRUST FUNDS - FIXED INCOME	5,643,002.34	5,643,002.34	83	0.00
TOTAL INVESTMENTS	6,818,024.64	6,822,559.56		0.01
CASH	1,369.23			
DUE FROM BROKER	0.00			
DUE TO BROKER	16,252.89			
ACCRUED INCOME	0.01			
TOTAL MARKET VALUE	6,803,140.99			

Ending Asset Allocation



82.8%	COMMON TRUST FUNDS - FIXED INCOM	5,643,002.34
5.0%	MUTUAL FUNDS - EQUITY	339,219.44
12.1%	MUTUAL FUNDS - FIXED INCOME	828,440.44
0.1%	SHORT TERM INVESTMENTS	7,362.42
100.0%	Total	6,818,024.64

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7,362.42	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	7,362.42	7,362.42	0	0.01
		7,362.42	7,362.42	0	0.01
MUTUAL FUNDS - FIXED INCOME					
16,612	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	828,440.44	832,263.20	12	0.00
		828,440.44	832,263.20	12	0.00
MUTUAL FUNDS - EQUITY					
1,799	CUSIP # 922908363 VANGUARD S&P 500 ETF	339,219.44	339,931.60	5	0.00
		339,219.44	339,931.60	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,643,002.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,643,002.34	5,643,002.34	83	0.00
		5,643,002.34	5,643,002.34	83	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2375
TRADEMARK TACTICAL RISK
RETIREMENT FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	TOTAL INVESTMENTS	6,818,024.64			
	CASH	1,369.23			
	DUE FROM BROKER	0.00			
	DUE TO BROKER	16,252.89			
	NET ASSETS	6,803,140.98			
	ACCRUED INCOME	0.01			
	TOTAL MARKET VALUE	6,803,140.99			

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Table Of Contents

Preliminary Asset Summary As Of 03/31/2016

1

ACCOUNT STATEMENT

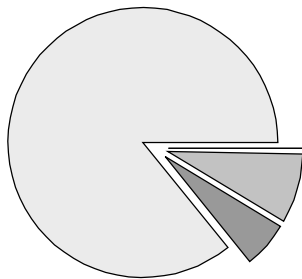
Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Summary As Of 03/31/2016

DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS	25,471.52	25,471.52	0	0.04
MUTUAL FUNDS - FIXED INCOME	1,675,731.74	1,683,462.20	8	0.00
MUTUAL FUNDS - EQUITY	1,081,261.80	1,085,034.26	5	0.00
COMMON TRUST FUNDS - FIXED INCOME	17,016,109.53	17,016,109.53	86	0.00
TOTAL INVESTMENTS	19,798,574.59	19,810,077.51		0.04
CASH	4,414.62			
DUE FROM BROKER	0.00			
DUE TO BROKER	13,127.25			
ACCRUED INCOME	0.04			
TOTAL MARKET VALUE	19,789,862.00			

Ending Asset Allocation



85.9%	COMMON TRUST FUNDS - FIXED INCOME	17,016,109.53
5.5%	MUTUAL FUNDS - EQUITY	1,081,261.80
8.5%	MUTUAL FUNDS - FIXED INCOME	1,675,731.74
0.1%	SHORT TERM INVESTMENTS	25,471.52
100.0%	Total	19,798,574.59

ACCOUNT STATEMENT

Statement Period
Account Number01/01/2016 through 03/31/2016
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
25,471.52	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	25,471.52	25,471.52	0	0.04
		25,471.52	25,471.52	0	0.04
MUTUAL FUNDS - FIXED INCOME					
33,602	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,675,731.74	1,683,462.20	8	0.00
		1,675,731.74	1,683,462.20	8	0.00
MUTUAL FUNDS - EQUITY					
5,490	CUSIP # 922908363 VANGUARD S&P 500 ETF	1,035,194.40	1,039,348.66	5	0.00
380	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	46,067.40	45,685.60	0	0.00
		1,081,261.80	1,085,034.26	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
17,016,109.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	17,016,109.53	17,016,109.53	86	0.00
		17,016,109.53	17,016,109.53	86	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2428
TRADEMARK TACTICAL RISK 2020
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
	TOTAL INVESTMENTS	19,798,574.59			
	CASH	4,414.62			
	DUE FROM BROKER	0.00			
	DUE TO BROKER	13,127.25			
	NET ASSETS	19,789,861.96			
	ACCRUED INCOME	0.04			
	TOTAL MARKET VALUE	19,789,862.00			

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Table Of Contents

Preliminary Asset Summary As Of 03/31/2016

1

ACCOUNT STATEMENT

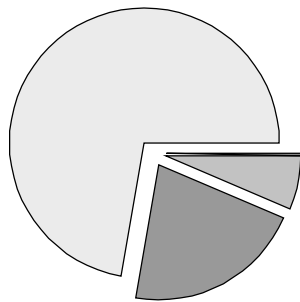
Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Summary As Of 03/31/2016

DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS	45,837.84	45,837.84	0	0.07
MUTUAL FUNDS - FIXED INCOME	1,408,528.28	1,415,026.40	6	0.00
MUTUAL FUNDS - EQUITY	4,788,091.56	4,870,487.00	21	0.00
COMMON TRUST FUNDS - FIXED INCOME	16,180,955.38	16,180,955.38	72	0.00
TOTAL INVESTMENTS	22,423,413.06	22,512,306.62		0.07
CASH	4,187.34			
DUE FROM BROKER	0.00			
DUE TO BROKER	16,584.19			
ACCRUED INCOME	0.07			
TOTAL MARKET VALUE	22,411,016.28			

Ending Asset Allocation



72.2%	COMMON TRUST FUNDS - FIXED INCOM	16,180,955.38
21.3%	MUTUAL FUNDS - EQUITY	4,788,091.56
6.3%	MUTUAL FUNDS - FIXED INCOME	1,408,528.28
0.2%	SHORT TERM INVESTMENTS	45,837.84
100.0%	Total	22,423,413.06

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
45,837.84	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	45,837.84	45,837.84	0	0.07
		45,837.84	45,837.84	0	0.07
MUTUAL FUNDS - FIXED INCOME					
28,244	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,408,528.28	1,415,026.40	6	0.00
		1,408,528.28	1,415,026.40	6	0.00
MUTUAL FUNDS - EQUITY					
28,778	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,032,554.64	1,101,699.59	5	0.00
4,677	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	161,730.66	166,339.87	1	0.00
10,875	CUSIP # 922908363 VANGUARD S&P 500 ETF	2,050,590.00	2,053,025.42	9	0.00
3,108	CUSIP # 922908553 VANGUARD REIT ETF	260,450.40	251,716.77	1	0.00
7,734	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	937,592.82	947,272.03	4	0.00
3,096	CUSIP # 922908751 VANGUARD SMALL CAP ETF	345,173.04	350,433.32	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2473
TRADEMARK TACTICAL RISK 2030
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		4,788,091.56	4,870,487.00	21	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
16,180,955.38	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16,180,955.38	16,180,955.38	72	0.00
		16,180,955.38	16,180,955.38	72	0.00
	TOTAL INVESTMENTS	22,423,413.06			
	CASH	4,187.34			
	DUE FROM BROKER	0.00			
	DUE TO BROKER	16,584.19			
	NET ASSETS	22,411,016.21			
	ACCRUED INCOME	0.07			
	TOTAL MARKET VALUE	22,411,016.28			

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Table Of Contents

Preliminary Asset Summary As Of 03/31/2016

1

ACCOUNT STATEMENT

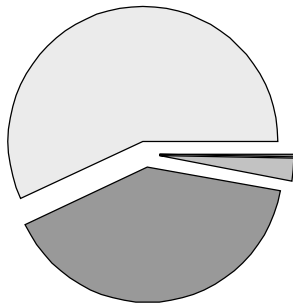
Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Summary As Of 03/31/2016

DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS	34,896.45	34,896.45	0	0.05
MUTUAL FUNDS - FIXED INCOME	363,801.65	365,481.50	3	0.00
MUTUAL FUNDS - EQUITY	5,418,854.08	5,534,219.50	40	0.00
COMMON TRUST FUNDS - FIXED INCOME	7,668,888.02	7,668,888.02	57	0.00
TOTAL INVESTMENTS	13,486,440.20	13,603,485.47		0.05
CASH	1,955.99			
DUE FROM BROKER	0.00			
DUE TO BROKER	20,551.22			
ACCRUED INCOME	0.05			
TOTAL MARKET VALUE	13,467,845.02			

Ending Asset Allocation



56.9%	COMMON TRUST FUNDS - FIXED INCOM	7,668,888.02
40.1%	MUTUAL FUNDS - EQUITY	5,418,854.08
2.7%	MUTUAL FUNDS - FIXED INCOME	363,801.65
0.3%	SHORT TERM INVESTMENTS	34,896.45
100.0%	Total	13,486,440.20

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
34,896.45	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	34,896.45	34,896.45	0	0.05
		34,896.45	34,896.45	0	0.05
MUTUAL FUNDS - FIXED INCOME					
7,295	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	363,801.65	365,481.50	3	0.00
		363,801.65	365,481.50	3	0.00
MUTUAL FUNDS - EQUITY					
34,887	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,251,745.56	1,337,068.54	9	0.00
7,116	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	246,071.28	252,046.81	2	0.00
11,351	CUSIP # 922908363 VANGUARD S&P 500 ETF	2,140,344.56	2,145,970.78	16	0.00
3,685	CUSIP # 922908553 VANGUARD REIT ETF	308,803.00	300,554.65	2	0.00
8,333	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,010,209.59	1,025,490.27	8	0.00
4,141	CUSIP # 922908751 VANGUARD SMALL CAP ETF	461,680.09	473,088.45	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2525
TRADEMARK TACTICAL RISK 2040
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		5,418,854.08	5,534,219.50	40	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
7,668,888.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,668,888.02	7,668,888.02	57	0.00
		7,668,888.02	7,668,888.02	57	0.00
	TOTAL INVESTMENTS	13,486,440.20			
	CASH	1,955.99			
	DUE FROM BROKER	0.00			
	DUE TO BROKER	20,551.22			
	NET ASSETS	13,467,844.97			
	ACCRUED INCOME	0.05			
	TOTAL MARKET VALUE	13,467,845.02			

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Table Of Contents

Preliminary Asset Summary As Of 03/31/2016

1

ACCOUNT STATEMENT

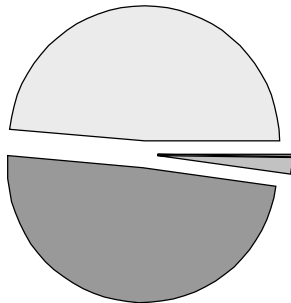
Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Summary As Of 03/31/2016

DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS	23,993.96	23,993.96	0	0.03
MUTUAL FUNDS - FIXED INCOME	166,914.89	167,686.70	2	0.00
MUTUAL FUNDS - EQUITY	4,261,873.43	4,371,341.40	50	0.00
COMMON TRUST FUNDS - FIXED INCOME	4,217,211.87	4,217,211.87	49	0.00
TOTAL INVESTMENTS	8,669,994.15	8,780,233.93		0.03
CASH	1,054.99			
DUE FROM BROKER	0.00			
DUE TO BROKER	134,422.15			
ACCRUED INCOME	0.03			
TOTAL MARKET VALUE	8,536,627.02			

Ending Asset Allocation



48.6%	COMMON TRUST FUNDS - FIXED INCOM	4,217,211.87
49.2%	MUTUAL FUNDS - EQUITY	4,261,873.43
1.9%	MUTUAL FUNDS - FIXED INCOME	166,914.89
0.3%	SHORT TERM INVESTMENTS	23,993.96
100.0%	Total	8,669,994.15

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
23,993.96	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	23,993.96	23,993.96	0	0.03
		23,993.96	23,993.96	0	0.03
MUTUAL FUNDS - FIXED INCOME					
3,347	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	166,914.89	167,686.70	2	0.00
		166,914.89	167,686.70	2	0.00
MUTUAL FUNDS - EQUITY					
28,367	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,017,807.96	1,093,926.40	12	0.00
5,722	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	197,866.76	208,629.65	2	0.00
8,797	CUSIP # 922908363 VANGUARD S&P 500 ETF	1,658,762.32	1,655,688.55	19	0.00
2,831	CUSIP # 922908553 VANGUARD REIT ETF	237,237.80	235,858.00	3	0.00
6,108	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	740,472.84	753,558.84	9	0.00
3,675	CUSIP # 922908751 VANGUARD SMALL CAP ETF	409,725.75	423,679.96	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2570
TRADEMARK TACTICAL RISK 2050
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		4,261,873.43	4,371,341.40	50	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
4,217,211.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,217,211.87	4,217,211.87	49	0.00
		4,217,211.87	4,217,211.87	49	0.00
	TOTAL INVESTMENTS	8,669,994.15			
	CASH	1,054.99			
	DUE FROM BROKER	0.00			
	DUE TO BROKER	134,422.15			
	NET ASSETS	8,536,626.99			
	ACCRUED INCOME	0.03			
	TOTAL MARKET VALUE	8,536,627.02			



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5327
FACETS TARGET RETIREMENT NOW
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
1,489.972	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	176,919.28	156,255.45	5	0.00
		176,919.28	156,255.45	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
18,497.81	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	182,335.89	175,713.79	5	0.00
115,164.22	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,248,339.49	1,213,096.69	36	0.00
682,923.66	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	682,923.66	682,923.66	20	0.00
		2,113,599.04	2,071,734.14	62	0.00
COMMON TRUST FUNDS - EQUITY					
4,070.59	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	120,753.24	122,701.79	4	0.00
6,262.08	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	227,592.79	218,725.04	7	0.00
5,911.92	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	462,590.60	432,715.92	14	0.00
17,227.13	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	287,226.85	292,191.19	8	0.00
4,328.69	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	38,352.63	36,433.30	1	0.00
		1,136,516.11	1,102,767.24	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5363
FACETS TARGET RETIREMENT 2020
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
3,041.402	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	361,136.07	318,304.62	5	0.00
		361,136.07	318,304.62	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
19,807.6	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	195,246.70	188,241.76	3	0.00
171,221.55	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	1,855,981.16	1,805,348.29	27	0.00
948,692.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	948,692.88	948,692.88	14	0.00
		2,999,920.74	2,942,282.93	44	0.00
COMMON TRUST FUNDS - EQUITY					
12,075.37	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	358,213.44	363,916.35	5	0.00
19,300.79	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	701,479.49	674,262.57	10	0.00
18,306.27	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	1,432,412.54	1,339,645.87	21	0.00
52,688.54	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	878,472.71	891,345.50	13	0.00
16,994.73	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	150,575.01	143,039.55	2	0.00
		3,521,153.19	3,412,209.84	51	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5407
FACETS TARGET RETIREMENT 2030
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,249.794	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	267,140.54	235,958.26	5	0.00
		267,140.54	235,958.26	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,077.31	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	50,047.86	48,253.19	1	0.00
90,249.84	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	978,276.41	951,970.97	19	0.00
513,533.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	513,533.23	513,533.23	10	0.00
		1,541,857.50	1,513,757.39	30	0.00
COMMON TRUST FUNDS - EQUITY					
11,117.59	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	329,801.08	333,124.35	6	0.00
18,319.34	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	665,809.08	640,139.23	13	0.00
17,466.59	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	1,366,710.01	1,277,974.63	27	0.00
51,316.69	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	855,599.94	867,273.37	17	0.00
14,519.85	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	128,647.32	122,410.20	2	0.00
		3,346,567.43	3,240,921.78	65	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5443
FACETS TARGET RETIREMENT 2040
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
827.327	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	98,236.81	86,967.81	5	0.00
		98,236.81	86,967.81	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
22,472.4	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	243,592.88	237,241.00	13	0.00
131,907.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	131,907.40	131,907.40	7	0.00
		375,500.28	369,148.40	20	0.00
COMMON TRUST FUNDS - EQUITY					
4,633.98	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	137,466.09	139,699.16	7	0.00
7,711.64	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	280,276.47	269,833.86	15	0.00
7,306.21	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	571,689.74	535,454.66	30	0.00
21,421.82	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	357,164.66	362,773.65	19	0.00
6,342.43	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	56,194.56	53,592.26	3	0.00
		1,402,791.52	1,361,353.59	75	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5489
FACETS TARGET RETIREMENT 2050
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
143.277	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	17,012.71	14,993.13	5	0.00
		17,012.71	14,993.13	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,867.84	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	20,246.73	19,681.01	6	0.00
16,425.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	16,425.37	16,425.37	5	0.00
		36,672.10	36,106.38	12	0.00
COMMON TRUST FUNDS - EQUITY					
862.91	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	25,598.05	25,861.47	8	0.00
1,465.99	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	53,280.82	51,065.77	17	0.00
1,367.43	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	106,997.43	100,377.99	34	0.00
4,065.34	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	67,781.16	68,815.43	21	0.00
1,152.96	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	10,215.34	9,704.10	3	0.00
		263,872.80	255,824.76	83	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2776
FACETS LIFESTYLE AGGRESSIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
4,072.591	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	483,579.46	427,183.87	5	0.00
		483,579.46	427,183.87	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
80,319.63	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	870,636.44	847,242.59	9	0.00
446,694.45	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	446,694.45	446,694.45	5	0.00
		1,317,330.89	1,293,937.04	14	0.00
COMMON TRUST FUNDS - EQUITY					
24,832.09	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	736,638.98	746,837.10	8	0.00
41,095.55	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,493,601.33	1,436,204.35	16	0.00
39,132.65	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	3,062,016.38	2,865,161.80	33	0.00
114,294.51	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,905,625.16	1,936,632.96	21	0.00
31,700.63	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	280,870.75	267,641.82	3	0.00
		7,478,752.60	7,252,478.03	81	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2856
FACETS LIFESTYLE CONSERVATIVE FD

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
2,540.551	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	301,665.03	266,077.93	5	0.00
		301,665.03	266,077.93	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
32,602.11	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	321,364.25	311,308.12	6	0.00
196,499.11	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	2,129,980.99	2,082,174.36	37	0.00
1,147,299.1	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,147,299.10	1,147,299.10	20	0.00
		3,598,644.34	3,540,781.58	62	0.00
COMMON TRUST FUNDS - EQUITY					
6,841.72	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	202,958.26	186,618.37	3	0.00
10,558.57	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	383,747.00	338,634.85	7	0.00
10,075.7	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	788,394.31	719,342.98	14	0.00
29,364.37	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	489,590.29	465,259.02	8	0.00
6,774.56	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	60,023.28	50,784.79	1	0.00
		1,924,713.14	1,760,640.01	33	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX2810
FACETS LIFESTYLE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - EQUITY					
6,003.176	CUSIP # 921908877 VANGUARD REIT INDEX FUND ADM	712,817.12	627,979.24	5	0.00
		712,817.12	627,979.24	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					
35,678.77	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	351,691.38	338,917.75	3	0.00
309,040.52	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	3,349,890.15	3,255,771.17	24	0.00
1,823,701.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,823,701.54	1,823,701.54	13	0.00
		5,525,283.07	5,418,390.46	40	0.00
COMMON TRUST FUNDS - EQUITY					
25,685.06	CUSIP # 06739Q255 BLACKROCK RUSSELL 2000 INDEX T	761,942.17	765,436.61	6	0.00
41,563.22	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	1,510,598.61	1,444,149.32	11	0.00
39,911.86	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	3,122,987.30	2,918,729.58	23	0.00
115,602.24	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,927,428.86	1,954,020.64	14	0.00
32,791.41	CUSIP # 09257F529 BLACKROCK EMERGING MARKETS INDEX M	290,535.17	275,995.42	2	0.00
		7,613,492.11	7,358,331.57	55	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
44,028.13	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	44,028.13	44,028.13	0	0.03
		44,028.13	44,028.13	0	0.03
MUTUAL FUNDS - FIXED INCOME					
19,141	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	1,627,559.23	1,626,736.50	14	0.00
		1,627,559.23	1,626,736.50	14	0.00
MUTUAL FUNDS - EQUITY					
22,174	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	989,182.14	969,375.15	8	0.00
17,900	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	2,074,431.00	2,058,493.66	18	0.00
22,981	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	2,066,681.33	2,038,644.35	18	0.00
25,028	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	988,105.44	980,814.49	8	0.00
9,594	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	1,971,758.88	1,994,365.49	17	9,804.35
10,026	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	1,770,992.64	1,757,761.82	15	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3123
HORIZON FOCUSED WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		9,861,151.43	9,799,454.96	84	9,804.35
	COMMON TRUST FUNDS - FIXED INCOME				
224,183.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	224,183.33	224,183.33	2	0.00
		224,183.33	224,183.33	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
28,601.54	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	28,601.54	28,601.54	0	0.01
		28,601.54	28,601.54	0	0.01
MUTUAL FUNDS - FIXED INCOME					
9,547	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,058,046.28	1,037,525.52	10	0.00
2,547	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	302,634.54	301,133.05	3	0.00
27,398	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	2,329,651.94	2,322,894.73	21	0.00
3,599	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	453,294.05	452,857.57	4	0.00
6,119	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	302,156.22	302,481.53	3	0.00
11,066	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	603,539.64	594,099.00	6	0.00
		5,049,322.67	5,010,991.40	46	0.00
MUTUAL FUNDS - EQUITY					
12,563	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	560,435.43	552,096.14	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3169
HORIZON MODERATE W/RISK ASSIST

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,123	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,173,154.47	1,169,989.47	11	0.00
13,046	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	1,173,226.78	1,164,698.17	11	0.00
14,097	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	556,549.56	555,965.96	5	0.00
5,436	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	1,117,206.72	1,133,695.49	10	5,240.67
5,695	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	1,005,964.80	998,721.87	9	0.00
		5,586,537.76	5,575,167.10	51	5,240.67
COMMON TRUST FUNDS - FIXED INCOME					
215,987.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	215,987.96	215,987.96	2	0.00
		215,987.96	215,987.96	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
298.75	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	298.75	298.75	0	0.00
		298.75	298.75	0	0.00
MUTUAL FUNDS - FIXED INCOME					
5,679	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	629,375.18	615,256.94	20	0.00
1,515	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	180,012.30	179,106.50	6	0.00
2,109	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	179,328.27	179,036.51	6	0.00
2,145	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	270,162.75	270,401.74	9	0.00
3,642	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	179,841.96	180,352.03	6	0.00
6,583	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	359,036.82	352,804.64	12	0.00
		1,797,757.28	1,776,958.36	58	0.00
MUTUAL FUNDS - EQUITY					
2,714	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	121,071.54	118,676.02	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3203
HORIZON CONSERVATIVE
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,191	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	253,914.99	251,698.33	8	0.00
2,813	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	252,973.09	251,329.96	8	0.00
3,064	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	120,966.72	120,549.48	4	0.00
1,174	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	241,280.48	244,532.24	8	1,405.42
1,227	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	216,737.28	215,121.14	7	0.00
		1,206,944.10	1,201,907.17	39	1,405.42
COMMON TRUST FUNDS - FIXED INCOME					
71,366.88	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	71,366.88	71,366.88	2	0.00
		71,366.88	71,366.88	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
20,749.89	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	20,749.89	20,749.89	1	0.01
		20,749.89	20,749.89	1	0.01
MUTUAL FUNDS - FIXED INCOME					
6,992	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	774,888.40	756,536.16	27	0.00
1,865	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	221,599.30	220,483.43	8	0.00
2,597	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	220,822.91	220,462.83	8	0.00
2,641	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	332,633.95	333,188.37	12	0.00
4,483	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	221,370.54	222,645.11	8	0.00
8,105	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	442,046.70	433,315.85	16	0.00
		2,213,361.80	2,186,631.75	78	0.00
MUTUAL FUNDS - EQUITY					
1,253	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	55,896.33	54,599.23	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3249
HORIZON CONSERVATION PLUS
WITH RISK ASSIST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,011	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	117,164.79	114,589.02	4	0.00
1,298	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	116,729.14	116,304.98	4	0.00
1,414	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	55,824.72	55,910.47	2	0.00
542	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	111,391.84	113,868.58	4	580.43
567	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	100,154.88	99,409.94	4	0.00
		557,161.70	554,682.22	20	580.43
COMMON TRUST FUNDS - FIXED INCOME					
39,136.14	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,136.14	39,136.14	1	0.00
		39,136.14	39,136.14	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
55,680.46	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	55,680.46	55,680.46	1	0.02
		55,680.46	55,680.46	1	0.02
MUTUAL FUNDS - FIXED INCOME					
3,861	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	427,895.33	420,224.23	4	0.00
1,030	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	122,384.60	121,781.70	1	0.00
27,520	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	2,340,025.60	2,334,175.99	22	0.00
1,455	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	183,257.25	182,932.58	2	0.00
2,474	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	122,166.12	121,836.98	1	0.00
4,475	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	244,066.50	240,495.95	2	0.00
		3,439,795.40	3,421,447.43	33	0.00
MUTUAL FUNDS - EQUITY					
15,503	CUSIP # 33734K109 FIRST TRUST LARGE CAP CORE A	691,588.83	678,937.21	7	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3285
HORIZON GROWTH WITH RISK ASSIST
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12,490	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,447,466.10	1,437,589.48	14	0.00
16,096	CUSIP # 464287408 ISHARES S&P 500 VALUE INDEX	1,447,513.28	1,424,151.20	14	0.00
17,395	CUSIP # 464288240 ISHARES MSCI ACWI EX US INDEX FUND	686,754.60	681,393.35	6	0.00
6,707	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	1,378,422.64	1,379,005.90	13	6,678.63
7,027	CUSIP # 78467X109 SPDR DOW JONES INDUSTRIAL AVG ETF	1,241,249.28	1,232,321.21	12	0.00
		6,892,994.73	6,833,398.35	65	6,678.63
COMMON TRUST FUNDS - FIXED INCOME					
168,953.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	168,953.18	168,953.18	2	0.00
		168,953.18	168,953.18	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3338
VANGUARD 100% FIXED INCOME
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5.71	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.71	5.71	0	0.00
		5.71	5.71	0	0.00
MUTUAL FUNDS - FIXED INCOME					
3,343	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	311,032.72	303,869.76	12	0.00
4,438	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	382,866.26	376,255.34	14	0.00
9,119	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	735,264.97	731,469.67	28	0.00
14,236	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	776,431.44	750,645.56	29	0.00
7,188	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	384,342.36	381,680.26	15	0.00
		2,589,937.75	2,543,920.59	98	0.00
COMMON TRUST FUNDS - FIXED INCOME					
55,560.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	55,560.18	55,560.18	2	0.00
		55,560.18	55,560.18	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9.18	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	9.18	9.18	0	0.00
		9.18	9.18	0	0.00
MUTUAL FUNDS - FIXED INCOME					
17,007	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,582,331.28	1,533,821.53	9	0.00
22,552	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	1,945,561.04	1,911,077.01	12	0.00
46,034	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	3,711,721.42	3,695,712.76	22	0.00
71,857	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,919,080.78	3,750,794.88	23	0.00
36,066	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	1,928,449.02	1,892,647.08	11	0.00
		13,087,143.54	12,784,053.26	78	0.00
MUTUAL FUNDS - EQUITY					
29,426	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	1,055,804.88	1,106,653.43	6	0.00
6,787	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	234,694.46	260,902.01	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3356
VANGUARD 20/80-CONSERVATIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,582	CUSIP # 922908736 VANGUARD GROWTH ETF	807,103.90	744,407.82	5	0.00
11,054	CUSIP # 922908744 VANGUARD VALUE ETF	910,739.06	869,312.16	5	0.00
2,269	CUSIP # 922908751 VANGUARD SMALL CAP ETF	252,970.81	255,067.28	2	0.00
		3,261,313.11	3,236,342.70	19	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
428,582.54	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	428,582.54	428,582.54	3	0.00
		428,582.54	428,582.54	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6.56	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	6.56	6.56	0	0.00
		6.56	6.56	0	0.00
MUTUAL FUNDS - FIXED INCOME					
23,667	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,201,977.68	2,125,131.45	7	0.00
31,781	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,741,746.87	2,672,022.48	9	0.00
65,854	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,309,808.02	5,280,494.86	17	0.00
102,208	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	5,574,424.32	5,277,766.21	18	0.00
51,245	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,740,070.15	2,661,979.82	9	0.00
		18,568,027.04	18,017,394.82	59	0.00
MUTUAL FUNDS - EQUITY					
113,801	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	4,083,179.88	4,291,832.93	13	0.00
26,909	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	930,513.22	1,010,497.44	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3374
VANGUARD 40/60-MODERATE

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
28,805	CUSIP # 922908736 VANGUARD GROWTH ETF	3,066,292.25	2,683,048.69	10	0.00
42,125	CUSIP # 922908744 VANGUARD VALUE ETF	3,470,678.75	3,232,483.37	11	0.00
8,155	CUSIP # 922908751 VANGUARD SMALL CAP ETF	909,200.95	870,780.00	3	0.00
		12,459,865.05	12,088,642.43	40	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
275,783.26	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	275,783.26	275,783.26	1	0.00
		275,783.26	275,783.26	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
7.17	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	7.17	7.17	0	0.00
		7.17	7.17	0	0.00
MUTUAL FUNDS - FIXED INCOME					
50,347	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	4,684,284.88	4,509,665.54	5	0.00
66,840	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	5,766,286.80	5,616,392.90	6	0.00
140,094	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	11,295,779.22	11,229,339.43	11	0.00
218,665	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	11,925,989.10	11,303,029.75	12	0.00
106,491	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	5,694,073.77	5,533,862.26	6	0.00
		39,366,413.77	38,192,289.88	39	0.00
MUTUAL FUNDS - EQUITY					
534,912	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	19,192,642.56	20,125,768.50	19	0.00
128,094	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	4,429,490.52	4,917,678.17	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3392
VANGUARD 60/40-MODERATE AGGRESS
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
138,544	CUSIP # 922908736 VANGUARD GROWTH ETF	14,748,008.80	12,747,516.30	15	0.00
202,700	CUSIP # 922908744 VANGUARD VALUE ETF	16,700,453.00	15,273,138.70	16	0.00
40,087	CUSIP # 922908751 VANGUARD SMALL CAP ETF	4,469,299.63	4,278,185.69	4	0.00
		59,539,894.51	57,342,287.36	59	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
2,684,886.69	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,684,886.69	2,684,886.69	3	0.00
		2,684,886.69	2,684,886.69	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
6.55	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	6.55	6.55	0	0.00
		6.55	6.55	0	0.00
MUTUAL FUNDS - FIXED INCOME					
18,310	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,703,562.40	1,629,657.88	3	0.00
25,526	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,202,128.02	2,145,372.31	4	0.00
53,068	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,278,872.84	4,255,747.74	8	0.00
82,363	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,492,078.02	4,249,165.85	9	0.00
41,868	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,238,681.96	2,173,082.69	4	0.00
		14,915,323.24	14,453,026.47	29	0.00
MUTUAL FUNDS - EQUITY					
315,201	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	11,309,411.88	11,926,717.35	22	0.00
75,790	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	2,620,818.20	2,871,954.88	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3418
VANGUARD 70/30-MOD AGGR GROWTH
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
81,282	CUSIP # 922908736 VANGUARD GROWTH ETF	8,652,468.90	7,389,207.11	17	0.00
118,137	CUSIP # 922908744 VANGUARD VALUE ETF	9,733,307.43	8,856,247.62	19	0.00
24,651	CUSIP # 922908751 VANGUARD SMALL CAP ETF	2,748,339.99	2,608,445.98	5	0.00
		35,064,346.40	33,652,572.94	69	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,160,607.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,160,607.46	1,160,607.46	2	0.00
		1,160,607.46	1,160,607.46	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9.07	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	9.07	9.07	0	0.00
		9.07	9.07	0	0.00
MUTUAL FUNDS - FIXED INCOME					
18,243	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,697,328.72	1,656,928.01	2	0.00
24,801	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,139,582.27	2,085,007.88	3	0.00
50,931	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,106,566.53	4,088,688.60	5	0.00
81,465	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	4,443,101.10	4,219,347.66	6	0.00
39,510	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,112,599.70	2,060,216.12	3	0.00
		14,499,178.32	14,110,188.27	19	0.00
MUTUAL FUNDS - EQUITY					
533,504	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	19,142,123.52	20,265,825.27	25	0.00
128,235	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	4,434,366.30	4,928,013.28	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3436
VANGUARD 80/20-AGGRESSIVE
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
136,747	CUSIP # 922908736 VANGUARD GROWTH ETF	14,556,718.15	12,259,734.30	19	0.00
201,012	CUSIP # 922908744 VANGUARD VALUE ETF	16,561,378.68	15,131,419.33	22	0.00
40,287	CUSIP # 922908751 VANGUARD SMALL CAP ETF	4,491,597.63	4,332,332.31	6	0.00
		59,186,184.28	56,917,324.49	78	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
1,780,463.92	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,780,463.92	1,780,463.92	2	0.00
		1,780,463.92	1,780,463.92	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3454
VANGUARD 100% EQUITY
MANAGED TRUST FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5.55	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.55	5.55	0	0.00
		5.55	5.55	0	0.00
MUTUAL FUNDS - EQUITY					
68,975	CUSIP # 921943858 VANGUARD FTSE DEVELOPED MARKETS ETF	2,474,823.00	2,613,092.25	31	0.00
16,322	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	564,414.76	615,751.33	7	0.00
17,793	CUSIP # 922908736 VANGUARD GROWTH ETF	1,894,064.85	1,662,285.39	24	0.00
25,670	CUSIP # 922908744 VANGUARD VALUE ETF	2,114,951.30	1,973,126.52	27	0.00
5,092	CUSIP # 922908751 VANGUARD SMALL CAP ETF	567,707.08	551,164.65	7	0.00
		7,615,960.99	7,415,420.14	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
264,053.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	264,053.28	264,053.28	3	0.00
		264,053.28	264,053.28	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3828
CLEAR SAILING INVESTMENT GROUP
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - BALANCED					
11,684.202	CUSIP # 024071847 AMERICAN FUNDS BALANCED FUND R4	281,706.11	292,184.96	5	0.00
10,032.967	CUSIP # 47103C704 JANUS BALANCED FND-I	286,641.87	297,510.46	5	0.00
11,267.293	CUSIP # 921938205 VANGUARD WELLESLEY INC-ADM	690,121.70	664,326.62	12	0.00
		1,258,469.68	1,254,022.04	23	0.00
MUTUAL FUNDS - FIXED INCOME					
125,369.28	CUSIP # 258620202 DOUBLELINE TOTAL RETURN BOND FUND N	1,362,764.07	1,372,548.40	25	0.00
114,149.126	CUSIP # 47804M811 JOHN HANCOCK II STRATEGIC INC OPPORTUNITIES R2	1,197,424.33	1,224,176.67	22	312.85
4,182.912	CUSIP # 543487250 NATIXIS LOOMIS SAYLES STRATEGIC INCOME FUND Y	57,807.84	62,317.34	1	0.00
116,563.48	CUSIP # 72201F482 PIMCO INCOME FUND ADM	1,371,952.16	1,416,334.59	25	0.00
		3,989,948.40	4,075,377.00	72	312.85
MUTUAL FUNDS - EQUITY					
5,068.47	CUSIP # 02630R625 AMERICAN FDS GROWTH-R6	73,239.39	75,663.26	1	0.00
826.952	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	124,125.50	122,799.52	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3828
CLEAR SAILING INVESTMENT GROUP
CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		197,364.89	198,462.78	4	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
77,864.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	77,864.34	77,864.34	1	0.00
		77,864.34	77,864.34	1	0.00
		5,523,647.31			



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3882
CLEAR SAILING INVESTMENT GROUP
BALANCED FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - BALANCED					
24,221.519	CUSIP # 024071847 AMERICAN FUNDS BALANCED FUND R4	583,980.82	575,166.46	5	0.00
40,705.475	CUSIP # 47103C704 JANUS BALANCED FND-I	1,162,955.42	1,234,004.75	10	0.00
13,367.313	CUSIP # 921938205 VANGUARD WELLESLEY INC-ADM	818,747.92	789,218.81	7	0.00
		2,565,684.16	2,598,390.02	23	0.00
MUTUAL FUNDS - FIXED INCOME					
42,288.624	CUSIP # 258620202 DOUBLELINE TOTAL RETURN BOND FUND N	459,677.34	461,380.29	4	0.00
142,952.265	CUSIP # 47804M811 JOHN HANCOCK II STRATEGIC INC OPPORTUNITIES R2	1,499,569.26	1,556,665.97	13	369.66
6,746.372	CUSIP # 543487250 NATIXIS LOOMIS SAYLES STRATEGIC INCOME FUND Y	93,234.86	101,663.22	1	0.00
117,928.547	CUSIP # 72201F482 PIMCO INCOME FUND ADM	1,388,019.00	1,466,792.88	12	0.00
		3,440,500.46	3,586,502.36	30	369.66
MUTUAL FUNDS - EQUITY					
36,830.201	CUSIP # 00141L814 INVESCO EUROPEAN SMALL COMPANY FUND Y	476,582.80	511,048.11	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3882
CLEAR SAILING INVESTMENT GROUP
BALANCED FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
56,676.836	CUSIP # 02630R625 AMERICAN FDS GROWTH-R6	818,980.28	900,238.06	7	0.00
5,802.341	CUSIP # 471023283 JANUS RESEARCH FUND I	235,517.02	267,448.53	2	0.00
15,030.066	CUSIP # 471023465 JANUS GLOBAL LIFE SCIENCES-I	680,110.49	969,367.62	6	0.00
31,039.555	CUSIP # 47803W406 JOHN HANCOCK III DISCIPLINED VALUE MID CAP FUND	594,097.08	624,665.71	5	0.00
12,184.858	CUSIP # 544006505 LORD ABBETT DEVELOPING GROWTH FUND I	229,684.57	322,833.54	2	0.00
66,393.259	CUSIP # 741494108 T ROWE PRICE GLOBAL TECHNOLOGY FUND	862,448.43	815,967.74	8	0.00
26,742.35	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	227,844.82	317,405.41	2	0.00
28,941.492	CUSIP # 885215236 THORNBURG INVESTMENT INCOME BUILDER R5	555,387.23	541,449.44	5	221.63
3,924.937	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	589,133.04	622,357.34	5	0.00
		5,269,785.76	5,892,781.50	47	221.63
	COMMON TRUST FUNDS - FIXED INCOME				
40,082.6	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	40,082.60	40,082.60	0	0.00
		40,082.60	40,082.60	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3917
CLEAR SAILING INVESTMENT GROUP
GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
MUTUAL FUNDS - BALANCED					
8,568.143	CUSIP # 024071847 AMERICAN FUNDS BALANCED FUND R4	206,577.93	204,579.23	5	0.00
17,511.109	CUSIP # 47103C704 JANUS BALANCED FND-I	500,292.38	531,426.37	12	0.00
3,645.423	CUSIP # 74149P622 T ROWE PRICE RETIREMENT 2045 FUND ADV	55,009.43	61,531.99	1	0.00
4,896.774	CUSIP # 921938205 VANGUARD WELLESLEY INC-ADM	299,927.41	288,569.93	7	0.00
		1,061,807.15	1,086,107.52	25	0.00
MUTUAL FUNDS - FIXED INCOME					
4,215.784	CUSIP # 543487250 NATIXIS LOOMIS SAYLES STRATEGIC INCOME FUND Y	58,262.13	63,570.50	1	0.00
16,597.897	CUSIP # 72201F482 PIMCO INCOME FUND ADM	195,357.25	206,658.92	5	0.00
		253,619.38	270,229.42	6	0.00
MUTUAL FUNDS - EQUITY					
13,981.326	CUSIP # 00141L814 INVESCO EUROPEAN SMALL COMPANY FUND Y	180,918.36	180,260.48	4	0.00
25,923.786	CUSIP # 02630R625 AMERICAN FDS GROWTH-R6	374,598.71	400,882.93	9	0.00
3,558.749	CUSIP # 471023283 JANUS RESEARCH FUND I	144,449.62	162,073.85	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX3917
CLEAR SAILING INVESTMENT GROUP
GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,107.824	CUSIP # 471023465 JANUS GLOBAL LIFE SCIENCES-I	457,379.04	645,962.68	11	0.00
18,772.861	CUSIP # 47803W406 JOHN HANCOCK III DISCIPLINED VALUE MID CAP FUND	359,312.56	370,709.39	8	0.00
3,574.816	CUSIP # 544006505 LORD ABBETT DEVELOPING GROWTH FUND I	67,385.28	83,424.73	2	0.00
22,050.644	CUSIP # 741494108 T ROWE PRICE GLOBAL TECHNOLOGY FUND	286,437.87	270,858.16	7	0.00
10,517.702	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	89,610.82	121,024.20	2	0.00
15,682.245	CUSIP # 885215236 THORNBURG INVESTMENT INCOME BUILDER R5	300,942.28	296,704.47	7	120.09
2,940.074	CUSIP # 922908645 VANGUARD MID CAP INDEX-ADM	441,305.11	468,437.91	10	0.00
4,530.95	CUSIP # 922908686 VANGUARD SML CAP INDX-ADM	242,088.66	262,265.55	6	0.00
		2,944,428.31	3,262,604.35	69	120.09
COMMON TRUST FUNDS - FIXED INCOME					
19,875.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	19,875.30	19,875.30	0	0.00
		19,875.30	19,875.30	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,027.35	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	10,027.35	10,027.35	0	0.00
		10,027.35	10,027.35	0	0.00
COMMON STOCK					
840	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	121,002.00	119,779.88	1	722.40
2,031	CUSIP # 02209S103 ALTRIA GROUP INC	127,262.46	76,925.80	1	1,147.52
1,245	CUSIP # 025537101 AMERICAN ELECTRIC POWER	82,668.00	76,466.66	1	0.00
720	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	62,316.00	71,513.78	1	0.00
1,360	CUSIP # 037833100 APPLE INC	148,226.40	105,261.60	1	0.00
1,585	CUSIP # 053015103 AUTO DATA PROCESSING INC.	142,190.35	111,771.44	1	840.05
1,505	CUSIP # 071813109 BAXTER INTERNATIONAL INC	61,825.40	56,493.03	1	173.08
810	CUSIP # 075887109 BECTON DICKINSON AND CO	122,974.20	95,247.79	1	0.00
523	CUSIP # 09247X101 BLACKROCK INC	178,118.11	162,499.38	1	0.00
1,076	CUSIP # 126650100 CVS CAREMARK CORPORATION	111,613.48	73,988.28	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,310	CUSIP # 166764100 CHEVRON CORP	124,974.00	156,391.29	1	0.00
2,835	CUSIP # 191216100 COCA-COLA CO	131,515.65	112,600.60	1	992.25
3,400	CUSIP # 20030N101 COMCAST CORP	207,672.00	185,847.73	2	0.00
1,947	CUSIP # 254687106 DISNEY WALT	193,356.57	146,120.97	2	0.00
2,187	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	138,480.84	137,221.90	1	0.00
1,205	CUSIP # 30231G102 EXXON MOBIL CORPORATION	100,725.95	115,871.62	1	0.00
6,025	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	191,534.75	159,720.93	2	1,385.75
1,230	CUSIP # 372460105 GENUINE PARTS CO	122,212.80	102,068.76	1	808.73
870	CUSIP # 375558103 GILEAD SCIENCES, INC	79,918.20	73,524.71	1	0.00
604	CUSIP # 384802104 VW GRAINGER INC	140,991.72	148,316.37	1	0.00
2,010	CUSIP # 458140100 INTEL CORPORATION	65,023.50	51,732.81	1	0.00
2,936	CUSIP # 46625H100 JP MORGAN CHASE & CO	173,869.92	165,386.11	1	0.00
1,592	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	172,254.40	150,190.88	1	0.00
988	CUSIP # 494368103 KIMBERLY-CLARK CORP	132,895.88	104,977.41	1	908.96

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,761	CUSIP # 500754106 THE KRAFT HEINZ CO	138,344.16	95,043.05	1	1,012.58
1,455	CUSIP # 57636Q104 MASTERCARD INC	137,497.50	117,923.36	1	0.00
2,896	CUSIP # 58933Y105 MERCK & CO INC	153,227.36	150,312.59	1	1,332.16
4,475	CUSIP # 594918104 MICROSOFT CORPORATION	247,154.25	173,577.89	2	0.00
3,545	CUSIP # 68389X105 ORACLE CORP	145,025.95	139,453.74	1	0.00
1,695	CUSIP # 713448108 PEPSICO INC	173,703.60	139,539.34	1	0.00
2,635	CUSIP # 717081103 PFIZER INC	78,101.40	75,998.04	1	0.00
1,925	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	188,861.75	165,232.29	2	1,963.50
1,828	CUSIP # 742718109 PROCTER & GAMBLE CO	150,462.68	146,787.18	1	0.00
2,245	CUSIP # 872540109 TJX COMPANIES INC	175,895.75	133,330.54	1	0.00
1,375	CUSIP # 87612E106 TARGET CORPORATION	113,135.00	92,216.11	1	0.00
5,145	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	145,089.00	171,335.78	1	771.75
1,355	CUSIP # 911312106 UNITED PARCEL SERVICE INC	142,911.85	135,745.79	1	0.00
1,185	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	118,618.50	127,869.46	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,443	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	186,002.70	104,622.44	2	0.00
3,232	CUSIP # 92343V104 VERIZON COMMUNICATIONS	174,786.56	154,264.80	1	0.00
2,230	CUSIP # 94106L109 WASTE MANAGEMENT INC	131,570.00	96,677.05	1	0.00
3,630	CUSIP # 949746101 WELLS FARGO & COMPANY	175,546.80	164,983.91	1	0.00
		5,909,557.39	5,144,833.09	49	12,058.73
FOREIGN STOCK					
1,379	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	171,906.14	144,220.54	1	0.00
1,942	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	78,748.10	104,296.26	1	1,130.55
2,556	CUSIP # 80105N105 SANOFI-AVENTIS ADR	102,648.96	133,624.85	1	0.00
1,845	CUSIP # 806857108 SCHLUMBERGER LTD	136,068.75	168,690.92	1	922.50
2,019	CUSIP # G1151C101 ACCENTURE PLC	232,992.60	161,290.04	2	0.00
2,390	CUSIP # G29183103 EATON CORP PLC	149,518.40	168,254.97	1	0.00
2,290	CUSIP # G5960L103 MEDTRONIC PLC	171,750.00	163,738.24	1	870.20
		1,043,632.95	1,044,115.82	9	2,923.25
MUTUAL FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4667
HAVERFORD AGGRESSIVE COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,975	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	563,785.75	539,927.54	5	0.00
2,165	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	312,171.35	289,688.27	3	0.00
2,827	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	318,235.39	302,845.44	3	0.00
15,975	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	848,911.50	812,730.41	7	0.00
21,434	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	892,083.08	1,012,580.98	7	0.00
15,335	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	415,425.15	617,312.39	3	0.00
8,680	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	681,640.40	640,101.20	6	0.00
2,981	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	278,365.78	311,038.28	2	0.00
4,260	CUSIP # 922042866 VANGUARD PACIFIC ETF	235,450.20	231,266.03	2	0.00
7,614	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	369,431.28	439,124.64	3	0.00
		4,915,499.88	5,196,615.18	41	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
249,126.32	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	249,126.32	249,126.32	2	0.00
		249,126.32	249,126.32	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
10,793.7	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	10,793.70	10,793.70	0	0.00
		10,793.70	10,793.70	0	0.00
COMMON STOCK					
685	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	98,674.25	97,677.64	1	589.10
2,770	CUSIP # 02209S103 ALTRIA GROUP INC	173,568.20	102,523.58	1	1,565.05
1,405	CUSIP # 025537101 AMERICAN ELECTRIC POWER	93,292.00	86,386.31	1	0.00
750	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	64,912.50	74,493.53	0	0.00
1,405	CUSIP # 037833100 APPLE INC	153,130.95	112,090.02	1	0.00
1,720	CUSIP # 053015103 AUTO DATA PROCESSING INC.	154,301.20	122,548.18	1	911.60
1,550	CUSIP # 071813109 BAXTER INTERNATIONAL INC	63,674.00	58,182.20	0	178.25
1,055	CUSIP # 075887109 BECTON DICKINSON AND CO	160,170.10	123,721.52	1	0.00
540	CUSIP # 09247X101 BLACKROCK INC	183,907.80	173,057.65	1	0.00
1,397	CUSIP # 126650100 CVS CAREMARK CORPORATION	144,910.81	95,801.97	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
980	CUSIP # 166764100 CHEVRON CORP	93,492.00	111,725.31	1	0.00
3,250	CUSIP # 191216100 COCA-COLA CO	150,767.50	127,193.70	1	1,137.50
3,400	CUSIP # 20030N101 COMCAST CORP	207,672.00	188,625.65	1	0.00
1,840	CUSIP # 254687106 DISNEY WALT	182,730.40	137,653.33	1	0.00
1,125	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	71,235.00	70,044.56	0	0.00
1,410	CUSIP # 30231G102 EXXON MOBIL CORPORATION	117,861.90	136,525.28	1	0.00
6,850	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	217,761.50	183,336.75	1	1,575.50
1,391	CUSIP # 372460105 GENUINE PARTS CO	138,209.76	117,062.94	1	914.58
625	CUSIP # 375558103 GILEAD SCIENCES, INC	57,412.50	51,703.63	0	0.00
625	CUSIP # 384802104 VW GRAINGER INC	145,893.75	150,931.38	1	0.00
3,970	CUSIP # 458140100 INTEL CORPORATION	128,429.50	98,551.03	1	0.00
3,235	CUSIP # 46625H100 JP MORGAN CHASE & CO	191,576.70	180,380.86	1	0.00
1,595	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	172,579.00	150,569.58	1	0.00
1,095	CUSIP # 494368103 KIMBERLY-CLARK CORP	147,288.45	117,344.46	1	1,007.40

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,020	CUSIP # 500754106 THE KRAFT HEINZ CO	158,691.20	112,128.46	1	1,161.50
975	CUSIP # 57636Q104 MASTERCARD INC	92,137.50	69,784.46	1	0.00
2,900	CUSIP # 58933Y105 MERCK & CO INC	153,439.00	146,180.19	1	1,334.00
3,925	CUSIP # 594918104 MICROSOFT CORPORATION	216,777.75	146,833.82	1	0.00
4,245	CUSIP # 68389X105 ORACLE CORP	173,662.95	163,595.46	1	0.00
2,045	CUSIP # 713448108 PEPSICO INC	209,571.60	171,049.50	1	0.00
2,415	CUSIP # 717081103 PFIZER INC	71,580.60	68,720.52	0	0.00
1,515	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	148,636.65	130,768.86	1	1,545.30
1,980	CUSIP # 742718109 PROCTER & GAMBLE CO	162,973.80	159,194.06	1	0.00
2,905	CUSIP # 872540109 TJX COMPANIES INC	227,606.75	171,836.01	1	0.00
1,325	CUSIP # 87612E106 TARGET CORPORATION	109,021.00	78,637.96	1	0.00
4,200	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	118,440.00	144,414.08	1	630.00
1,475	CUSIP # 911312106 UNITED PARCEL SERVICE INC	155,568.25	147,054.18	1	0.00
1,465	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	146,646.50	160,123.31	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,585	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	204,306.50	120,068.02	1	0.00
3,235	CUSIP # 92343V104 VERIZON COMMUNICATIONS	174,948.80	157,091.35	1	0.00
1,470	CUSIP # 94106L109 WASTE MANAGEMENT INC	86,730.00	63,765.45	1	0.00
3,475	CUSIP # 949746101 WELLS FARGO & COMPANY	168,051.00	157,441.66	1	0.00
		6,092,241.62	5,236,818.41	40	12,549.78
FOREIGN STOCK					
1,410	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	175,770.60	147,008.97	1	0.00
2,240	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	90,832.00	120,703.70	1	1,304.04
1,245	CUSIP # 80105N105 SANOFI-AVENTIS ADR	49,999.20	64,680.08	0	0.00
1,870	CUSIP # 806857108 SCHLUMBERGER LTD	137,912.50	168,957.94	1	935.00
2,260	CUSIP # G1151C101 ACCENTURE PLC	260,804.00	179,832.22	2	0.00
3,255	CUSIP # G29183103 EATON CORP PLC	203,632.80	217,607.91	1	0.00
2,230	CUSIP # G5960L103 MEDTRONIC PLC	167,250.00	158,704.14	1	847.40
		1,086,201.10	1,057,494.96	7	3,086.44
MUTUAL FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,548.299	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	208,156.57	215,437.92	1	312.69
14,403.032	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	156,560.96	158,102.24	1	515.50
2,686	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	294,063.28	285,546.27	2	0.00
5	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	560.30	552.30	0	0.00
10,325	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,132,549.25	1,122,816.35	7	0.00
4,606	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	485,564.52	485,982.64	3	0.00
11,316	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	341,630.04	320,984.61	2	0.00
24,674.841	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	282,280.18	320,355.81	2	0.00
		2,901,365.10	2,909,778.14	19	828.19
MUTUAL FUNDS - EQUITY					
8,000	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	410,960.00	391,548.80	3	0.00
2,340	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	337,404.60	314,100.99	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4649
HAVERFORD MODERATELY AGGRESSIVE
COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,515	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	283,113.55	268,568.24	2	0.00
15,370	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	816,761.80	824,141.55	5	0.00
22,775	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	947,895.50	1,092,111.35	6	0.00
17,405	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	471,501.45	672,423.31	3	0.00
8,260	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	648,657.80	635,097.90	4	0.00
3,265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	304,885.70	339,714.65	2	0.00
4,295	CUSIP # 922042866 VANGUARD PACIFIC ETF	237,384.65	233,166.10	2	0.00
7,065	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	342,793.80	409,225.73	2	0.00
		4,801,358.85	5,180,098.62	32	0.00
COMMON TRUST FUNDS - FIXED INCOME					
333,535.33	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	333,535.33	333,535.33	2	0.00
		333,535.33	333,535.33	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
5,791.12	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	5,791.12	5,791.12	0	0.00
		5,791.12	5,791.12	0	0.00
COMMON STOCK					
180	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	25,929.00	25,667.12	0	154.80
855	CUSIP # 02209S103 ALTRIA GROUP INC	53,574.30	32,422.70	1	483.08
425	CUSIP # 025537101 AMERICAN ELECTRIC POWER	28,220.00	26,184.51	0	0.00
315	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	27,263.25	26,258.37	0	0.00
525	CUSIP # 037833100 APPLE INC	57,219.75	40,772.10	1	0.00
580	CUSIP # 053015103 AUTO DATA PROCESSING INC.	52,031.80	41,567.90	1	307.40
560	CUSIP # 071813109 BAXTER INTERNATIONAL INC	23,004.80	21,020.66	0	64.40
317	CUSIP # 075887109 BECTON DICKINSON AND CO	48,126.94	37,734.27	1	0.00
206	CUSIP # 09247X101 BLACKROCK INC	70,157.42	65,870.40	1	0.00
390	CUSIP # 126650100 CVS CAREMARK CORPORATION	40,454.70	26,718.30	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
535	CUSIP # 166764100 CHEVRON CORP	51,039.00	64,063.24	1	0.00
1,135	CUSIP # 191216100 COCA-COLA CO	52,652.65	45,061.40	1	397.25
1,190	CUSIP # 20030N101 COMCAST CORP	72,685.20	68,613.86	1	0.00
670	CUSIP # 254687106 DISNEY WALT	66,537.70	48,972.54	1	0.00
835	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	52,872.20	52,088.00	1	0.00
485	CUSIP # 30231G102 EXXON MOBIL CORPORATION	40,541.15	46,530.79	1	0.00
2,329	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	74,038.91	63,332.00	1	535.67
504	CUSIP # 372460105 GENUINE PARTS CO	50,077.44	41,593.07	1	331.38
225	CUSIP # 375558103 GILEAD SCIENCES, INC	20,668.50	18,613.31	0	0.00
240	CUSIP # 384802104 VW GRAINGER INC	56,023.20	57,521.73	1	0.00
785	CUSIP # 458140100 INTEL CORPORATION	25,394.75	20,073.53	0	0.00
1,160	CUSIP # 46625H100 JP MORGAN CHASE & CO	68,695.20	64,958.91	1	0.00
637	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	68,923.40	58,903.74	1	0.00
385	CUSIP # 494368103 KIMBERLY-CLARK CORP	51,786.35	40,324.11	1	354.20

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
670	CUSIP # 500754106 THE KRAFT HEINZ CO	52,635.20	36,200.01	1	385.25
565	CUSIP # 57636Q104 MASTERCARD INC	53,392.50	48,194.10	1	0.00
1,130	CUSIP # 58933Y105 MERCK & CO INC	59,788.30	55,324.91	1	519.80
1,572	CUSIP # 594918104 MICROSOFT CORPORATION	86,821.56	60,633.30	1	0.00
1,295	CUSIP # 68389X105 ORACLE CORP	52,978.45	49,843.88	1	0.00
707	CUSIP # 713448108 PEPSICO INC	72,453.36	59,054.96	1	0.00
920	CUSIP # 717081103 PFIZER INC	27,268.80	26,179.24	0	0.00
750	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	73,582.50	64,958.39	1	765.00
615	CUSIP # 742718109 PROCTER & GAMBLE CO	50,620.65	49,282.35	1	0.00
862	CUSIP # 872540109 TJX COMPANIES INC	67,537.70	51,894.61	1	0.00
525	CUSIP # 87612E106 TARGET CORPORATION	43,197.00	33,615.70	1	0.00
1,670	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	47,094.00	57,397.91	1	250.50
540	CUSIP # 911312106 UNITED PARCEL SERVICE INC	56,953.80	55,409.99	1	0.00
460	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	46,046.00	48,631.09	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
560	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	72,184.00	41,314.61	1	0.00
1,175	CUSIP # 92343V104 VERIZON COMMUNICATIONS	63,544.00	56,724.86	1	0.00
825	CUSIP # 94106L109 WASTE MANAGEMENT INC	48,675.00	35,951.75	1	0.00
1,476	CUSIP # 949746101 WELLS FARGO & COMPANY	71,379.36	66,106.46	1	0.00
		2,224,069.79	1,931,584.68	30	4,548.73
FOREIGN STOCK					
571	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	71,180.86	59,882.26	1	0.00
810	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	32,845.50	43,183.46	0	471.55
1,010	CUSIP # 80105N105 SANOFI-AVENTIS ADR	40,561.60	52,668.05	1	0.00
729	CUSIP # 806857108 SCHLUMBERGER LTD	53,763.75	64,825.83	1	364.50
831	CUSIP # G1151C101 ACCENTURE PLC	95,897.40	66,840.48	1	0.00
876	CUSIP # G29183103 EATON CORP PLC	54,802.56	52,356.84	1	0.00
849	CUSIP # G5960L103 MEDTRONIC PLC	63,675.00	59,872.33	1	322.62
		412,726.67	399,629.25	6	1,158.67
MUTUAL FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,022.305	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	203,075.47	207,731.48	3	305.06
16,944.743	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	184,189.36	186,002.64	3	606.47
2,741	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	300,084.68	289,571.57	4	0.00
10,333	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,133,426.77	1,119,656.32	15	0.00
4,671	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	492,416.82	493,005.13	7	0.00
11,355	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	342,807.45	322,543.54	5	0.00
25,851.177	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	295,737.46	332,475.69	4	0.00
		2,951,738.01	2,950,986.37	40	911.53
MUTUAL FUNDS - EQUITY					
3,560	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	182,877.20	174,239.22	2	0.00
940	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	135,538.60	124,340.63	2	0.00
990	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	111,444.30	106,428.49	2	0.00
4,050	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	215,217.00	217,233.69	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4621
HAVERFORD BALANCED COLLECTIVE
FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,705	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	362,302.10	412,040.24	5	0.00
6,605	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	178,929.45	260,009.54	2	0.00
2,770	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	217,528.10	198,342.66	3	0.00
940	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	87,777.20	96,690.01	1	0.00
1,295	CUSIP # 922042866 VANGUARD PACIFIC ETF	71,574.65	70,302.70	1	0.00
2,995	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	145,317.40	142,590.15	2	0.00
		1,708,506.00	1,802,217.33	23	0.00
COMMON TRUST FUNDS - FIXED INCOME					
30,453.42	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	30,453.42	30,453.42	0	0.00
		30,453.42	30,453.42	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
28,216.86	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	28,216.86	28,216.86	1	0.00
		28,216.86	28,216.86	1	0.00
COMMON STOCK					
50	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	7,202.50	7,129.76	0	43.00
245	CUSIP # 02209S103 ALTRIA GROUP INC	15,351.70	9,163.29	1	138.43
115	CUSIP # 025537101 AMERICAN ELECTRIC POWER	7,636.00	7,085.22	0	0.00
65	CUSIP # 03073E105 AMERISOURCEBERGEN CORPORATION	5,625.75	6,456.11	0	0.00
154	CUSIP # 037833100 APPLE INC	16,784.46	11,792.63	1	0.00
61	CUSIP # 053015103 AUTO DATA PROCESSING INC.	5,472.31	4,375.86	0	32.33
140	CUSIP # 071813109 BAXTER INTERNATIONAL INC	5,751.20	5,255.17	0	16.10
104	CUSIP # 075887109 BECTON DICKINSON AND CO	15,789.28	11,413.47	1	0.00
45	CUSIP # 09247X101 BLACKROCK INC	15,325.65	14,104.67	1	0.00
130	CUSIP # 126650100 CVS CAREMARK CORPORATION	13,484.90	8,623.81	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
90	CUSIP # 166764100 CHEVRON CORP	8,586.00	10,806.83	0	0.00
305	CUSIP # 191216100 COCA-COLA CO	14,148.95	12,110.02	1	106.75
265	CUSIP # 20030N101 COMCAST CORP	16,186.20	14,975.91	1	0.00
220	CUSIP # 254687106 DISNEY WALT	21,848.20	16,911.62	1	0.00
180	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	11,397.60	11,150.55	0	0.00
95	CUSIP # 30231G102 EXXON MOBIL CORPORATION	7,941.05	9,295.39	0	0.00
525	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	16,689.75	13,989.06	1	120.75
110	CUSIP # 372460105 GENUINE PARTS CO	10,929.60	9,207.64	0	72.33
55	CUSIP # 375558103 GILEAD SCIENCES, INC	5,052.30	4,549.92	0	0.00
50	CUSIP # 384802104 VWV GRAINGER INC	11,671.50	11,938.23	0	0.00
350	CUSIP # 458140100 INTEL CORPORATION	11,322.50	8,687.30	0	0.00
355	CUSIP # 46625H100 JP MORGAN CHASE & CO	21,023.10	19,679.89	1	0.00
120	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	12,984.00	11,256.05	0	0.00
85	CUSIP # 494368103 KIMBERLY-CLARK CORP	11,433.35	8,962.04	0	78.20

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
170	CUSIP # 500754106 THE KRAFT HEINZ CO	13,355.20	9,255.31	1	97.75
85	CUSIP # 57636Q104 MASTERCARD INC	8,032.50	6,042.63	0	0.00
175	CUSIP # 58933Y105 MERCK & CO INC	9,259.25	8,557.90	0	80.50
315	CUSIP # 594918104 MICROSOFT CORPORATION	17,397.45	11,528.65	1	0.00
240	CUSIP # 68389X105 ORACLE CORP	9,818.40	9,076.62	0	0.00
160	CUSIP # 713448108 PEPSICO INC	16,396.80	13,419.47	1	0.00
250	CUSIP # 717081103 PFIZER INC	7,410.00	7,113.93	0	0.00
140	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	13,735.40	11,841.39	1	142.80
115	CUSIP # 742718109 PROCTER & GAMBLE CO	9,465.65	9,452.58	0	0.00
324	CUSIP # 872540109 TJX COMPANIES INC	25,385.40	17,854.23	1	0.00
170	CUSIP # 87612E106 TARGET CORPORATION	13,987.60	10,174.48	1	0.00
300	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	8,460.00	10,372.23	0	45.00
115	CUSIP # 911312106 UNITED PARCEL SERVICE INC	12,129.05	11,474.40	0	0.00
120	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	12,012.00	13,406.47	0	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
155	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	19,979.50	11,215.08	1	0.00
238	CUSIP # 92343V104 VERIZON COMMUNICATIONS	12,871.04	11,658.29	0	0.00
160	CUSIP # 94106L109 WASTE MANAGEMENT INC	9,440.00	6,892.49	0	0.00
300	CUSIP # 949746101 WELLS FARGO & COMPANY	14,508.00	13,600.28	1	0.00
		523,281.09	441,856.87	20	973.94
FOREIGN STOCK					
90	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	11,219.40	9,381.30	0	0.00
165	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	6,690.75	9,027.58	0	96.06
180	CUSIP # 80105N105 SANOFI-AVENTIS ADR	7,228.80	9,549.16	0	0.00
145	CUSIP # 806857108 SCHLUMBERGER LTD	10,693.75	13,155.40	0	72.50
180	CUSIP # G1151C101 ACCENTURE PLC	20,772.00	14,678.79	1	0.00
150	CUSIP # G29183103 EATON CORP PLC	9,384.00	11,136.38	0	0.00
230	CUSIP # G5960L103 MEDTRONIC PLC	17,250.00	16,969.05	1	87.40
		83,238.70	83,897.66	3	255.96
MUTUAL FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,604.226	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	131,416.82	136,013.75	5	197.41
4,801.011	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	52,186.99	52,700.75	2	171.83
1,250	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	136,850.00	132,527.37	5	0.00
5,650	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	619,748.50	613,931.33	24	0.00
1,778	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	187,436.76	187,468.27	7	0.00
5,935	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	179,177.65	166,961.54	7	0.00
11,894.745	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	136,075.88	154,118.31	5	0.00
		1,442,892.60	1,443,721.32	55	369.24
MUTUAL FUNDS - EQUITY					
1,045	CUSIP # 464286533 ISHARES EMERGING MARKETS MIN VOLATILITY	53,681.65	51,127.22	2	0.00
255	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	36,768.45	33,605.27	1	0.00
250	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	28,142.50	26,869.18	1	0.00
985	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	52,342.90	50,716.76	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4685
HAVERFORD MODERATELY
CONSERVATIVE COLLECTIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,075	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	86,361.50	98,624.65	3	0.00
1,235	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	33,456.15	48,327.49	1	0.00
740	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	58,112.20	52,872.46	2	0.00
265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	24,745.70	27,384.04	1	0.00
370	CUSIP # 922042866 VANGUARD PACIFIC ETF	20,449.90	20,086.49	1	0.00
750	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	36,390.00	43,252.24	1	0.00
		430,450.95	452,865.80	17	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
97,405.44	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	97,405.44	97,405.44	4	0.00
		97,405.44	97,405.44	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4701
SAGE ALL CAP EQUITY PLUS FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
12,536.68	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	12,536.68	12,536.68	2	0.00
		12,536.68	12,536.68	2	0.00
MUTUAL FUNDS - EQUITY					
510	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	59,103.90	59,020.60	10	0.00
1,545	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	88,312.20	98,335.18	15	0.00
1,770	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	117,598.80	114,932.24	20	0.00
5,095	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	223,823.35	211,673.60	37	0.00
855	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	29,565.90	28,426.26	5	0.00
1,220	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	59,194.40	61,503.79	10	0.00
		577,598.55	573,891.67	97	0.00
COMMON TRUST FUNDS - FIXED INCOME					
7,027.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7,027.84	7,027.84	1	0.00
		7,027.84	7,027.84	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,531.87	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	4,531.87	4,531.87	2	0.00
		4,531.87	4,531.87	2	0.00
MUTUAL FUNDS - FIXED INCOME					
15	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,719.60	1,648.65	1	0.00
21	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,317.14	2,238.62	1	0.00
115	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	12,590.20	12,547.32	7	0.00
47	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	5,155.43	5,109.88	3	0.00
54	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	6,801.30	6,834.93	4	0.00
69	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,090.32	4,113.40	2	0.00
		32,673.99	32,492.80	18	0.00
MUTUAL FUNDS - EQUITY					
125	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	14,486.25	14,471.75	8	0.00
373	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	21,320.68	23,743.26	11	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4729
SAGE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31	CUSIP # 46429B366 ISHARES CMBS ETF	1,612.62	1,591.13	1	0.00
427	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	28,369.88	27,706.21	15	0.00
1,237	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	54,341.41	51,256.31	29	0.00
201	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	6,950.58	6,672.94	4	0.00
294	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	14,264.88	14,859.90	8	0.00
		141,346.30	140,301.50	76	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,214.46	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,214.46	8,214.46	4	0.00
		8,214.46	8,214.46	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
837.43	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	837.43	837.43	1	0.00
		837.43	837.43	1	0.00
MUTUAL FUNDS - FIXED INCOME					
18	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,063.52	1,978.37	2	0.00
24	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,648.16	2,569.25	3	0.00
119	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	13,028.12	12,986.53	12	0.00
53	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	5,813.57	5,763.72	6	0.00
61	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	7,682.95	7,729.92	7	0.00
87	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	5,157.36	5,271.87	5	0.00
		36,393.68	36,299.66	35	0.00
MUTUAL FUNDS - EQUITY					
52	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	6,026.28	6,027.32	6	0.00
153	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	8,745.48	9,811.92	8	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4747
SAGE MODERATE GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
36	CUSIP # 46429B366 ISHARES CMBS ETF	1,872.72	1,847.76	2	0.00
176	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	11,693.44	11,413.58	11	0.00
512	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	22,492.16	21,163.55	22	0.00
91	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	3,146.78	3,021.08	3	0.00
120	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	5,822.40	6,103.65	6	0.00
		59,799.26	59,388.86	57	0.00
COMMON TRUST FUNDS - FIXED INCOME					
8,056.31	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	8,056.31	8,056.31	8	0.00
		8,056.31	8,056.31	8	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,960.99	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,960.99	2,960.99	2	0.00
		2,960.99	2,960.99	2	0.00
MUTUAL FUNDS - FIXED INCOME					
37	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	4,241.68	4,066.66	3	0.00
61	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	6,730.74	6,557.42	4	0.00
298	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	32,625.04	32,538.93	20	0.00
121	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	13,272.49	13,166.40	8	0.00
148	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	18,640.60	18,714.81	12	0.00
187	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	11,085.36	11,131.78	7	0.00
		86,595.91	86,176.00	54	0.00
MUTUAL FUNDS - EQUITY					
56	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	6,489.84	6,473.96	4	0.00
165	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	9,431.40	10,457.37	6	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4765
SAGE MODERATE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
92	CUSIP # 46429B366 ISHARES CMBS ETF	4,785.85	4,727.96	3	0.00
190	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	12,623.60	12,346.98	8	0.00
543	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	23,853.99	22,569.77	15	0.00
80	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	2,766.40	2,655.90	2	0.00
131	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	6,356.12	6,584.34	4	0.00
		66,307.20	65,816.28	41	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,089.29	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,089.29	5,089.29	3	0.00
		5,089.29	5,089.29	3	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,493.14	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,493.14	1,493.14	2	0.00
		1,493.14	1,493.14	2	0.00
MUTUAL FUNDS - FIXED INCOME					
24	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,751.36	2,637.83	4	0.00
33	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,641.22	3,535.24	5	0.00
171	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	18,721.08	18,601.34	27	0.00
69	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	7,568.61	7,511.04	11	0.00
83	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	10,453.85	10,517.76	15	0.00
112	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,639.36	6,760.75	9	0.00
		49,775.48	49,563.96	71	0.00
MUTUAL FUNDS - EQUITY					
11	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,274.79	1,275.01	2	0.00
33	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,886.28	1,947.45	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4783
SAGE CONSERVATIVE FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
51	CUSIP # 46429B366 ISHARES CMBS ETF	2,653.03	2,617.67	4	0.00
41	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	2,724.04	2,658.85	4	0.00
120	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	5,271.60	4,960.21	8	0.00
20	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	691.60	663.97	1	0.00
26	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	1,261.52	1,319.96	2	0.00
		15,762.86	15,443.12	23	0.00
COMMON TRUST FUNDS - FIXED INCOME					
3,078.34	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,078.34	3,078.34	4	0.00
		3,078.34	3,078.34	4	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,449.94	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,449.94	1,449.94	2	0.00
		1,449.94	1,449.94	2	0.00
MUTUAL FUNDS - FIXED INCOME					
25	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,866.00	2,747.74	5	0.00
35	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,861.90	3,757.00	6	0.00
177	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	19,377.96	19,264.89	32	0.00
71	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	7,787.99	7,727.64	13	0.00
88	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	11,083.60	11,151.36	18	0.00
115	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,817.20	7,065.44	11	0.00
		51,794.65	51,714.07	86	0.00
MUTUAL FUNDS - EQUITY					
53	CUSIP # 46429B366 ISHARES CMBS ETF	2,757.07	2,720.32	5	0.00
		2,757.07	2,720.32	5	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4809
SAGE CORE PLUS FIXED INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,122.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,122.87	4,122.87	7	0.00
		4,122.87	4,122.87	7	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,344,015.33	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,344,015.33	1,344,015.33	1	0.00
		1,344,015.33	1,344,015.33	1	0.00
MUTUAL FUNDS - FIXED INCOME					
26,680	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	3,058,595.20	2,932,390.80	2	0.00
36,953	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,077,394.02	3,962,008.88	3	0.00
185,200	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	20,275,696.00	20,170,080.76	16	0.00
77,415	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	8,491,651.35	8,422,407.94	7	0.00
89,480	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	11,270,006.00	11,338,905.60	9	0.00
126,192	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	7,480,661.76	7,734,151.61	6	0.00
183,798	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	14,819,632.74	14,824,181.09	12	0.00
		69,473,637.07	69,384,126.68	56	0.00
MUTUAL FUNDS - EQUITY					
43,870	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	5,084,094.30	5,084,971.70	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4827
SAGE TARGET DATE 2015 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
128,960	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	7,371,353.60	8,094,424.17	6	0.00
56,045	CUSIP # 46429B366 ISHARES CMBS ETF	2,915,466.50	2,876,909.21	2	0.00
157,185	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	10,443,371.40	10,193,431.53	8	0.00
442,480	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	19,438,146.40	18,289,937.35	16	0.00
76,650	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	2,650,557.00	2,544,681.12	2	0.00
100,875	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	4,894,455.00	5,130,864.10	4	0.00
		52,797,444.20	52,215,219.18	43	0.00
COMMON TRUST FUNDS - FIXED INCOME					
596,456.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	596,456.53	596,456.53	0	0.00
		596,456.53	596,456.53	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
4,528,641.04	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	4,528,641.04	4,528,641.04	2	0.00
		4,528,641.04	4,528,641.04	2	0.00
MUTUAL FUNDS - FIXED INCOME					
45,210	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	5,182,874.40	4,969,017.54	2	0.00
63,441	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	7,000,079.94	6,788,377.50	3	0.00
304,725	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	33,361,293.00	33,240,393.47	13	0.00
123,365	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	13,531,906.85	13,416,313.13	5	0.00
150,215	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	18,919,579.25	19,035,244.80	7	0.00
212,757	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	12,612,234.96	12,925,478.24	5	0.00
		90,607,968.40	90,374,824.68	35	0.00
MUTUAL FUNDS - EQUITY					
139,750	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	16,195,627.50	16,136,458.12	6	0.00
422,565	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	24,153,815.40	26,385,873.69	9	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4854
SAGE TARGET DATE 2025 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
96,222	CUSIP # 46429B366 ISHARES CMBS ETF	5,005,478.06	4,939,279.87	2	0.00
492,385	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	32,714,059.40	31,862,433.26	13	0.00
1,393,085	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	61,198,224.05	57,583,252.06	24	0.00
259,215	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	8,963,654.70	8,488,790.90	3	0.00
331,715	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	16,094,811.80	16,714,441.96	6	0.00
		164,325,670.91	162,110,529.86	63	0.00
COMMON TRUST FUNDS - FIXED INCOME					
1,145,729.91	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,145,729.91	1,145,729.91	0	0.00
		1,145,729.91	1,145,729.91	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
2,587,413.72	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,587,413.72	2,587,413.72	2	0.00
		2,587,413.72	2,587,413.72	2	0.00
MUTUAL FUNDS - FIXED INCOME					
15,025	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,722,466.00	1,651,393.24	1	0.00
21,170	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,335,897.80	2,258,560.13	2	0.00
100,515	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	11,004,382.20	10,964,660.29	7	0.00
43,105	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	4,728,187.45	4,685,041.18	3	0.00
49,515	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	6,236,414.25	6,274,540.80	4	0.00
70,261	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,165,072.08	4,202,654.44	3	0.00
		30,192,419.78	30,036,850.08	20	0.00
MUTUAL FUNDS - EQUITY					
104,495	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	12,109,925.55	12,072,880.05	8	0.00
315,965	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	18,060,559.40	19,759,973.40	12	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4881
SAGE TARGET DATE 2035 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32,106	CUSIP # 46429B366 ISHARES CMBS ETF	1,670,157.33	1,648,069.10	1	0.00
368,170	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	24,461,214.80	23,836,927.49	16	0.00
1,047,780	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	46,028,975.40	43,310,049.17	30	0.00
193,820	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	6,702,295.60	6,353,060.22	4	0.00
248,030	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	12,034,415.60	12,512,780.95	8	0.00
		121,067,543.68	119,493,740.38	78	0.00
COMMON TRUST FUNDS - FIXED INCOME					
929,532.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	929,532.35	929,532.35	1	0.00
		929,532.35	929,532.35	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,372,609.13	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,372,609.13	1,372,609.13	2	0.00
		1,372,609.13	1,372,609.13	2	0.00
MUTUAL FUNDS - FIXED INCOME					
3,345	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	383,470.80	367,647.95	1	0.00
4,747	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	523,783.98	503,566.98	1	0.00
24,240	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	2,653,795.20	2,641,243.18	4	0.00
9,525	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,044,797.25	1,034,376.98	2	0.00
11,040	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	1,390,488.00	1,398,988.80	2	0.00
15,527	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	920,440.56	908,715.56	2	0.00
		6,916,775.79	6,854,539.45	12	0.00
MUTUAL FUNDS - EQUITY					
43,990	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	5,098,001.10	5,081,759.16	9	0.00
133,005	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	7,602,565.80	8,325,613.70	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4916
SAGE TARGET DATE 2045 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,200	CUSIP # 46429B366 ISHARES CMBS ETF	374,544.72	369,591.29	1	0.00
154,985	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	10,297,203.40	10,033,317.64	17	0.00
442,400	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	19,434,632.00	18,286,630.54	33	0.00
81,590	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	2,821,382.20	2,673,871.90	5	0.00
104,410	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	5,065,973.20	5,265,045.77	8	0.00
		50,694,302.42	50,035,830.00	85	0.00
COMMON TRUST FUNDS - FIXED INCOME					
760,899.16	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	760,899.16	760,899.16	1	0.00
		760,899.16	760,899.16	1	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
125,459.7	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	125,459.70	125,459.70	2	0.00
		125,459.70	125,459.70	2	0.00
MUTUAL FUNDS - FIXED INCOME					
205	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	23,501.20	22,531.49	0	0.00
303	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	33,433.02	32,142.57	1	0.00
1,600	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	175,168.00	174,385.05	3	0.00
555	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	60,877.95	60,229.03	1	0.00
705	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	88,794.75	89,337.60	2	0.00
905	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	53,648.40	52,431.42	1	0.00
		435,423.32	431,057.16	8	0.00
MUTUAL FUNDS - EQUITY					
3,920	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	454,288.80	450,932.88	9	0.00
11,920	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	681,347.20	738,329.28	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4943
SAGE TARGET DATE 2055 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
462	CUSIP # 46429B366 ISHARES CMBS ETF	24,033.29	23,715.41	0	0.00
13,655	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	907,238.20	881,381.87	17	0.00
39,310	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	1,726,888.30	1,627,357.05	33	0.00
7,025	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	242,924.50	228,850.17	5	0.00
9,415	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	456,815.80	471,240.92	9	0.00
		4,493,536.09	4,421,807.58	87	0.00
COMMON TRUST FUNDS - FIXED INCOME					
102,901.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	102,901.67	102,901.67	2	0.00
		102,901.67	102,901.67	2	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
471,268.21	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	471,268.21	471,268.21	1	0.00
		471,268.21	471,268.21	1	0.00
MUTUAL FUNDS - FIXED INCOME					
9,280	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,063,859.20	1,019,962.02	3	0.00
13,011	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,435,633.74	1,394,503.23	3	0.00
66,470	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	7,277,135.60	7,235,275.88	18	0.00
27,160	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	2,979,180.40	2,954,904.86	7	0.00
31,425	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,957,978.75	3,982,176.00	10	0.00
43,634	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,586,623.52	2,686,611.04	6	0.00
77,272	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	6,230,441.36	6,243,910.89	15	0.00
		25,530,852.57	25,517,343.92	62	0.00
MUTUAL FUNDS - EQUITY					
12,245	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,419,073.05	1,419,317.95	3	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX4970
SAGE TARGET DATE RETIREMENT
INCOME FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
36,005	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	2,058,045.80	2,248,921.27	5	0.00
19,731	CUSIP # 46429B366 ISHARES CMBS ETF	1,026,408.59	1,012,834.31	2	0.00
43,885	CUSIP # 46429B689 ISHARES MSCI EAFE MINIMUM VOLATILITY ETF	2,915,719.40	2,845,937.86	7	0.00
129,130	CUSIP # 46429B697 ISHARES MSCI USA MINIMUM VOLATILITY IDX	5,672,680.90	5,337,596.30	14	0.00
21,400	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	740,012.00	710,452.39	2	0.00
28,160	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	1,366,323.20	1,432,680.25	3	0.00
		15,198,262.94	15,007,740.33	37	0.00
COMMON TRUST FUNDS - FIXED INCOME					
95,993.08	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	95,993.08	95,993.08	0	0.00
		95,993.08	95,993.08	0	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX7156
BCM DYNAMICBELAY 2020 QDIA

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
73.85	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	73.85	73.85	7	0.00
		73.85	73.85	7	0.00
MUTUAL FUNDS - FIXED INCOME					
2	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	221.65	216.52	22	0.00
1	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	109.48	107.92	11	0.00
1	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	112.06	109.69	11	0.00
1	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	80.63	79.64	8	0.00
		523.82	513.77	52	0.00
MUTUAL FUNDS - EQUITY					
2	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	413.30	401.26	41	0.00
		413.30	401.26	41	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX7147
BCM DYNAMICBELAY 2030 QDIA

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
595.27	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	595.27	595.27	13	0.01
		595.27	595.27	13	0.01
MUTUAL FUNDS - FIXED INCOME					
7	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	775.78	768.84	17	0.00
4	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	437.92	435.58	10	0.00
1	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	112.06	109.69	2	0.00
1	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	80.63	79.64	2	0.00
		1,406.39	1,393.75	31	0.00
MUTUAL FUNDS - EQUITY					
10	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	2,066.50	2,010.92	46	0.00
1	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	112.57	107.48	3	0.00
4	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	224.24	221.81	5	0.00
1	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	93.38	91.55	2	0.00
		2,496.69	2,431.76	56	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX7138
BCM DYNAMICBELAY 2040 QDIA

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
66.64	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	66.64	66.64	7	0.00
		66.64	66.64	7	0.00
MUTUAL FUNDS - FIXED INCOME					
1	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	110.83	108.26	11	0.00
1	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	109.48	107.92	11	0.00
1	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	112.06	109.69	11	0.00
1	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	80.63	79.64	8	0.00
		413.00	405.51	41	0.00
MUTUAL FUNDS - EQUITY					
1	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	206.65	200.63	21	0.00
1	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	112.57	107.48	11	0.00
2	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	112.12	109.12	11	0.00
1	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	93.38	91.55	9	0.00
		524.72	508.78	52	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX7110
BCM DYNAMICBELAY 2050 QDIA

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,021.34	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,021.34	1,021.34	6	0.01
		1,021.34	1,021.34	6	0.01
MUTUAL FUNDS - FIXED INCOME					
13	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	1,440.73	1,407.40	8	0.00
6	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	656.88	647.52	4	0.00
4	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	448.24	438.75	2	0.00
1	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	80.63	79.64	0	0.00
		2,626.48	2,573.31	14	0.00
MUTUAL FUNDS - EQUITY					
47	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	9,712.55	9,429.46	53	0.00
11	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	1,238.27	1,182.27	7	0.00
46	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	2,578.76	2,509.76	14	0.00
13	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,213.94	1,190.15	7	0.00
		14,743.52	14,311.64	80	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX7101
BCM DYNAMICBELAY 2060 QDIA

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
433.48	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	433.48	433.48	7	0.01
		433.48	433.48	7	0.01
MUTUAL FUNDS - FIXED INCOME					
2	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	221.65	216.52	4	0.00
		221.65	216.52	4	0.00
MUTUAL FUNDS - EQUITY					
16	CUSIP # 464287200 ISHARES S&P 500 INDEX FUND	3,306.40	3,225.60	53	0.00
5	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	562.85	556.04	9	0.00
21	CUSIP # 464288257 ISHARES MSCI ACWI INDEX FUND	1,177.26	1,164.10	19	0.00
6	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	560.28	554.81	9	0.00
		5,606.79	5,500.55	90	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
9,031.84	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	9,031.84	9,031.84	2	0.29
		9,031.84	9,031.84	2	0.29
MUTUAL FUNDS - FIXED INCOME					
529	CUSIP # 23129U101 CURRENCYSHARES AUSTRALIAN DOLLAR TRUST	40,600.75	37,900.03	10	0.00
353	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	40,467.92	40,179.05	10	0.00
366	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	40,561.95	40,405.85	10	0.00
		121,630.62	118,484.93	29	0.00
MUTUAL FUNDS - EQUITY					
573	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	40,642.89	40,690.76	10	0.00
443	CUSIP # 464287523 ISHARES PHLX SOX SEMICOND SECTOR INDEX	40,587.66	40,484.31	10	0.00
279	CUSIP # 464287580 ISHARES US CONSUMER SERVICES ETF	40,680.99	39,529.02	10	0.00
407	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	40,610.46	40,257.91	10	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX7165
BCM DECATHLON GROWTH TACTICS
CIF

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
356	CUSIP # 464287622 ISHARES RUSSELL 1000 INDEX FUND	40,608.92	40,551.69	10	0.00
288	CUSIP # 464287762 ISHARES US HEALTHCARE ETF	40,478.40	41,960.58	10	0.00
360	CUSIP # 464287812 ISHARES US CONSUMER GOODS ETF	40,514.40	40,593.01	10	0.00
		284,123.72	284,067.28	68	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX7174
BCM U.S. SECTOR ROTATION
CIF

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
1,817.13	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	1,817.13	1,817.13	2	0.14
		1,817.13	1,817.13	2	0.14
MUTUAL FUNDS - EQUITY					
286	CUSIP # 81369Y308 SPDR SELECT SECTOR CONSUMER STAPLES ETF	15,175.16	14,436.73	19	0.00
193	CUSIP # 81369Y407 SPDR SELECT SECTOR CONSUMER DISCRETIONARY ETF	15,266.30	14,838.93	20	0.00
273	CUSIP # 81369Y704 SPDR SELECT SECTOR INDUSTRIAL SPDR FUND	15,143.31	14,812.80	19	0.00
343	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	15,215.48	14,612.43	20	0.00
307	CUSIP # 81369Y886 SPDR SELECT SECTOR UTILITIES ETF	15,233.34	13,815.78	20	0.00
		76,033.59	72,516.67	98	0.00



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
33,028.66	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	33,028.66	33,028.66	2	0.00
		33,028.66	33,028.66	2	0.00
MUTUAL FUNDS - FIXED INCOME					
2,850	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	97,612.50	103,210.97	7	0.00
1,711	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	93,317.94	91,626.16	7	0.00
		190,930.44	194,837.13	14	0.00
MUTUAL FUNDS - EQUITY					
1,269	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	43,882.02	44,796.15	3	0.00
805	CUSIP # 922908553 VANGUARD REIT ETF	67,459.00	62,559.87	5	0.00
599	CUSIP # 922908751 VANGUARD SMALL CAP ETF	66,782.51	68,430.25	5	0.00
		178,123.53	175,786.27	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
6,687.351	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	65,918.30	63,831.82	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5522
401(K) ROADMAP FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,635.952	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	267,045.02	258,699.02	19	0.00
8,217.533	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	95,980.79	91,032.82	7	0.00
17,488.438	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	271,595.44	262,245.58	20	0.00
		700,539.55	675,809.24	51	0.00
COMMON TRUST FUNDS - EQUITY					
10,622.293	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	177,104.82	185,236.23	13	0.00
3,214.331	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	51,557.87	51,410.27	4	0.00
4,181.482	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	45,076.38	43,628.82	3	0.00
488.2256	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	4,809.02	4,724.70	0	0.00
		278,548.09	285,000.02	20	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP571 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP MSTR	0.00	10.00	0	583.25
		0.00	10.00	0	583.25



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
266,122.13	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	266,122.13	266,122.13	7	0.00
		266,122.13	266,122.13	7	0.00
MUTUAL FUNDS - FIXED INCOME					
3,301	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	113,059.25	111,554.62	3	0.00
4,435	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	241,884.90	239,233.47	7	0.00
		354,944.15	350,788.09	10	0.00
MUTUAL FUNDS - EQUITY					
3,769	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	130,332.02	124,807.33	4	0.00
1,932	CUSIP # 922908553 VANGUARD REIT ETF	161,901.60	153,632.27	5	0.00
1,450	CUSIP # 922908751 VANGUARD SMALL CAP ETF	161,660.50	157,760.97	5	0.00
		453,894.12	436,200.57	13	0.00
COMMON TRUST FUNDS - FIXED INCOME					
17,273.31	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	170,265.80	166,121.80	5	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5602
401(K) ROADMAP 2015 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
43,912.122	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	475,991.90	469,015.39	13	0.00
20,894.913	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	244,052.58	233,911.44	7	0.00
30,646.34	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	475,937.66	466,179.91	13	0.00
		1,366,247.94	1,335,228.54	38	0.00
COMMON TRUST FUNDS - EQUITY					
39,370.173	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	656,416.41	653,396.43	18	0.00
17,817.431	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	285,791.59	279,536.67	8	0.00
22,619.303	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	243,836.09	237,047.80	7	0.00
3,856.1917	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	37,983.49	36,969.59	1	0.00
		1,224,027.58	1,206,950.49	34	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP019 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2015 MSTR	0.00	10.00	0	863.80
		0.00	10.00	0	863.80



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
973,874.36	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	973,874.36	973,874.36	16	0.00
		973,874.36	973,874.36	16	0.00
MUTUAL FUNDS - FIXED INCOME					
3,014	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	103,229.50	101,476.21	2	0.00
6,712	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	366,072.48	361,964.19	6	0.00
		469,301.98	463,440.40	8	0.00
MUTUAL FUNDS - EQUITY					
6,212	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	214,810.96	204,867.20	4	0.00
2,925	CUSIP # 922908553 VANGUARD REIT ETF	245,115.00	231,891.98	4	0.00
2,198	CUSIP # 922908751 VANGUARD SMALL CAP ETF	245,055.02	236,508.69	4	0.00
		704,980.98	673,267.87	12	0.00
COMMON TRUST FUNDS - FIXED INCOME					
26,335.7	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	259,595.23	253,148.15	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5675
401(K) ROADMAP 2020 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
56,170.112	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	608,864.19	599,890.23	10	0.00
31,536.1	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	368,341.65	352,696.76	6	0.00
39,261.541	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	609,731.73	596,635.02	10	0.00
		1,846,532.80	1,802,370.16	30	0.00
COMMON TRUST FUNDS - EQUITY					
67,035.85	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,117,684.50	1,105,556.09	18	0.00
31,974.825	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	512,876.19	495,898.44	8	0.00
36,215.7589	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	390,405.88	377,770.88	6	0.00
11,655.5887	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	114,807.55	112,090.89	2	0.00
		2,135,774.12	2,091,316.30	35	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP084 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2020 MSTR	0.00	10.00	0	1,167.17
		0.00	10.00	0	1,167.17



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
178,416.1	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	178,416.10	178,416.10	2	0.00
		178,416.10	178,416.10	2	0.00
MUTUAL FUNDS - FIXED INCOME					
73	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	8,055.55	7,831.19	0	0.00
1,931	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	66,136.75	70,128.46	1	0.00
12,527	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	683,222.58	670,717.43	7	0.00
		757,414.88	748,677.08	7	0.00
MUTUAL FUNDS - EQUITY					
13,585	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	469,769.30	489,491.08	5	0.00
5,884	CUSIP # 922908553 VANGUARD REIT ETF	493,079.20	460,632.52	5	0.00
4,398	CUSIP # 922908751 VANGUARD SMALL CAP ETF	490,333.02	503,012.52	5	0.00
		1,453,181.52	1,453,136.12	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5746
401(K) ROADMAP 2025 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
49,108.19	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	484,067.34	468,901.98	5	0.00
85,842.25	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	930,499.69	903,137.40	9	0.00
60,432.084	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	705,846.74	667,480.27	7	0.00
60,115.431	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	933,592.64	904,072.82	9	0.00
		3,054,006.41	2,943,592.47	30	0.00
COMMON TRUST FUNDS - EQUITY					
146,377.24	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,440,538.50	2,575,147.06	24	0.00
73,746.401	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,182,892.27	1,203,513.82	12	0.00
83,538.4813	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	900,544.83	884,344.39	9	0.00
26,432.4819	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	260,359.95	259,757.26	3	0.00
		4,784,335.55	4,922,762.53	47	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP159 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2025 MSTR	0.00	10.00	0	1,556.69
		0.00	10.00	0	1,556.69



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
148,595.67	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	148,595.67	148,595.67	1	0.00
		148,595.67	148,595.67	1	0.00
MUTUAL FUNDS - FIXED INCOME					
1,552	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	171,263.20	168,582.92	2	0.00
1,328	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	45,484.00	49,036.38	0	0.00
12,293	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	670,460.22	658,297.83	7	0.00
		887,207.42	875,917.13	9	0.00
MUTUAL FUNDS - EQUITY					
10,577	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	365,752.66	383,564.42	4	0.00
5,826	CUSIP # 922908553 VANGUARD REIT ETF	488,218.80	455,662.98	5	0.00
4,381	CUSIP # 922908751 VANGUARD SMALL CAP ETF	488,437.69	502,074.05	5	0.00
		1,342,409.15	1,341,301.45	13	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5817
401(K) ROADMAP 2030 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47,793.64	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	471,109.60	456,452.62	5	0.00
53,481.007	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	579,715.24	562,711.67	6	0.00
58,861.809	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	687,505.93	653,161.14	7	0.00
37,928.94	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	589,036.44	570,097.24	6	0.00
		2,327,367.21	2,242,422.67	23	0.00
COMMON TRUST FUNDS - EQUITY					
147,142.957	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,453,305.25	2,582,556.33	25	0.00
88,186.739	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,414,515.29	1,437,560.77	14	0.00
98,930.4406	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,066,470.15	1,052,093.21	11	0.00
31,096.4882	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	306,300.41	308,927.94	3	0.00
		5,240,591.10	5,381,138.25	53	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP225 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2030 MSTR	0.00	10.00	0	1,532.76
		0.00	10.00	0	1,532.76



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
265,468.59	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	265,468.59	265,468.59	3	0.00
		265,468.59	265,468.59	3	0.00
MUTUAL FUNDS - FIXED INCOME					
3,381	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	373,093.35	370,782.87	4	0.00
2,802	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	95,968.50	103,423.23	1	0.00
7,219	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	393,724.26	386,539.41	4	0.00
		862,786.11	860,745.51	9	0.00
MUTUAL FUNDS - EQUITY					
6,705	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	231,858.90	249,836.64	3	0.00
5,499	CUSIP # 922908553 VANGUARD REIT ETF	460,816.20	431,963.71	5	0.00
4,094	CUSIP # 922908751 VANGUARD SMALL CAP ETF	456,440.06	471,927.39	5	0.00
		1,149,115.16	1,153,727.74	12	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5880
401(K) ROADMAP 2035 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
34,179.062	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	370,488.97	359,778.89	4	0.00
34,948.828	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	408,202.31	388,994.60	4	0.00
24,023.123	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	373,079.10	361,355.89	4	0.00
		1,151,770.38	1,110,129.38	12	0.00
COMMON TRUST FUNDS - EQUITY					
149,254.647	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,488,513.33	2,639,658.74	27	0.00
104,740.809	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,680,042.58	1,721,671.36	18	0.00
125,198.9269	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,349,644.43	1,323,412.23	15	0.00
30,670.3375	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	302,102.82	303,448.29	3	0.00
		5,820,303.16	5,988,190.62	63	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP290 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2035 MSTR	0.00	10.00	0	1,440.72
		0.00	10.00	0	1,440.72



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
111,110.38	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	111,110.38	111,110.38	1	0.00
		111,110.38	111,110.38	1	0.00
MUTUAL FUNDS - FIXED INCOME					
3,373	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	372,210.55	367,167.77	5	0.00
5,722	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	195,978.50	207,219.66	2	0.00
912	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	49,740.48	48,826.42	1	0.00
		617,929.53	623,213.85	8	0.00
MUTUAL FUNDS - EQUITY					
3,922	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	135,622.76	141,421.33	2	0.00
4,735	CUSIP # 922908553 VANGUARD REIT ETF	396,793.00	370,667.75	5	0.00
3,562	CUSIP # 922908751 VANGUARD SMALL CAP ETF	397,127.38	410,998.50	5	0.00
		929,543.14	923,087.58	12	0.00
COMMON TRUST FUNDS - FIXED INCOME					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX5951
401(K) ROADMAP 2040 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,336.876	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	198,765.26	193,162.69	3	0.00
4,380.439	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	51,163.53	48,000.00	1	0.00
12,980.571	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	201,588.27	195,176.35	3	0.00
		451,517.06	436,339.04	6	0.00
COMMON TRUST FUNDS - EQUITY					
130,926.485	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	2,182,929.04	2,296,235.95	28	0.00
113,136.153	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,814,703.89	1,845,080.10	23	0.00
134,407.0703	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,448,908.22	1,422,372.21	18	0.00
31,637.4783	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	311,629.16	312,331.61	4	0.00
		5,758,170.31	5,876,019.87	73	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP365 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2040 MSTR	0.00	10.00	0	1,304.94
		0.00	10.00	0	1,304.94



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
132,944.36	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	132,944.36	132,944.36	3	0.00
		132,944.36	132,944.36	3	0.00
MUTUAL FUNDS - FIXED INCOME					
1,923	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	212,203.05	207,446.21	5	0.00
		212,203.05	207,446.21	5	0.00
MUTUAL FUNDS - EQUITY					
4,028	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	139,288.24	138,628.11	3	0.00
2,677	CUSIP # 922908553 VANGUARD REIT ETF	224,332.60	208,367.43	5	0.00
2,546	CUSIP # 922908751 VANGUARD SMALL CAP ETF	283,853.54	290,625.54	6	0.00
		647,474.38	637,621.08	14	0.00
COMMON TRUST FUNDS - FIXED INCOME					
5,709.902	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	61,893.32	59,995.62	1	0.00
3,997.378	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	62,079.28	59,998.92	1	0.00
		123,972.60	119,994.54	3	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6022
401(K) ROADMAP 2045 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
71,168.3	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,186,584.58	1,233,030.93	26	0.00
70,474.396	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	1,130,409.31	1,135,263.44	25	0.00
84,703.3806	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	913,102.44	886,775.31	20	0.00
20,148.0932	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	198,458.72	196,892.34	4	0.00
		3,428,555.05	3,451,962.02	75	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP431 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2045 MSTR	0.00	10.00	0	922.75
		0.00	10.00	0	922.75



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
67,174.33	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	67,174.33	67,174.33	2	0.00
		67,174.33	67,174.33	2	0.00
MUTUAL FUNDS - FIXED INCOME					
1,144	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	126,240.40	124,813.94	3	0.00
		126,240.40	124,813.94	3	0.00
MUTUAL FUNDS - EQUITY					
5,042	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	174,352.36	181,601.23	5	0.00
2,326	CUSIP # 922908553 VANGUARD REIT ETF	194,918.80	181,074.30	5	0.00
2,617	CUSIP # 922908751 VANGUARD SMALL CAP ETF	291,769.33	292,903.49	8	0.00
		661,040.49	655,579.02	17	0.00
COMMON TRUST FUNDS - FIXED INCOME					
4,858.114	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	52,660.24	51,242.21	1	0.00
3,343.077	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	51,917.99	50,296.48	1	0.00
		104,578.23	101,538.69	3	0.00
COMMON TRUST FUNDS - EQUITY					

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6095
401(K) ROADMAP 2050 FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
57,720.036	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	962,362.52	986,361.74	25	0.00
60,125.465	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	964,412.46	954,914.11	25	0.00
69,982.9979	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	754,416.72	723,347.99	20	0.00
20,490.2232	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	201,828.70	199,437.13	5	0.00
		2,883,020.40	2,864,060.97	75	0.00
SUNDRY ASSETS					
1,000	CUSIP # ROADMP506 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2050 MSTR	0.00	10.00	0	852.26
		0.00	10.00	0	852.26

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
CASH & CASH EQUIVALENTS							
ARGENTINA PESO							
ARGENTINA							
	NON-BASE CURRENCY		441.97	0.00	441.97		0.00
			54.39	0.00	30.37	0.00	-24.02
BRAZIL REAL							
BRAZIL							
	NON-BASE CURRENCY		3,532.21	0.00	3,532.21		0.00
			980.65	0.00	996.67	0.00	16.02
CANADIAN DOLLAR							
CANADA							
	NON-BASE CURRENCY		25,230.11	0.00	25,230.11		0.00
			19,136.83	0.00	19,506.06	0.03	369.23
CHILEAN PESO							
CHILE							
	NON-BASE CURRENCY		13,492,532.00	0.00	13,492,532.00		0.00
			19,662.00	0.00	20,172.43	0.03	510.43
COLOMBIAN PESO							
COLOMBIA							
	NON-BASE CURRENCY		67,418,386.43	0.00	67,418,386.43		0.00
			21,850.29	0.00	22,448.30	0.04	598.01
CZECH KORUNA							
CZECH REPUBLIC							

Asset and Accrual Detail - By Asset type

3/31/2016

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
RECEIVABLE FOR INVESTMENTS SOLD		339,923.60	0.00	339,923.60		0.00
		14,320.92	0.00	14,320.92	0.02	0.00
NON-BASE CURRENCY		2,101,764.85	0.00	2,101,764.85		0.00
		85,779.80	0.00	88,547.00	0.14	2,767.20
SUBTOTAL CZECH KORUNA		2,441,688.45	0.00	2,441,688.45		0.00
		100,100.72	0.00	102,867.92	0.16	2,767.20
TOTAL CASH & CASH EQUIVALENTS CZECH KORUNA		2,441,688.45	0.00	2,441,688.45		0.00
		100,100.72	0.00	102,867.92	0.16	2,767.20
EGYPTIAN POUND						
EGYPT						
NON-BASE CURRENCY		276,145.12	0.00	276,145.12		0.00
		37,342.67	0.00	31,097.60	0.05	-6,245.07
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
NON-BASE CURRENCY		27,517.11	0.00	27,517.11		0.00
		30,668.10	0.00	31,357.12	0.05	689.02
HONG KONG DOLLAR						
HONG KONG						
NON-BASE CURRENCY		295,007.70	0.00	295,007.70		0.00
		38,015.48	0.00	38,033.37	0.06	17.89
PAYABLE FOR INVESTMENTS PURCHASED		-375,929.65	0.00	-375,929.65		0.00
		-48,466.09	0.00	-48,466.47	-0.08	-0.38

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
RECEIVABLE FOR INVESTMENTS SOLD		756,943.45	0.00	756,943.45		0.00
		97,587.65	0.00	97,588.40	0.16	0.75
SUBTOTAL HONG KONG DOLLAR		676,021.50	0.00	676,021.50		0.00
		87,137.04	0.00	87,155.30	0.14	18.26
TOTAL CASH & CASH EQUIVALENTS HONG KONG DOLLAR		676,021.50	0.00	676,021.50		0.00
		87,137.04	0.00	87,155.30	0.14	18.26
HUNGARIAN FORINT						
HUNGARY						
NON-BASE CURRENCY		4,272,922.34	0.00	4,272,922.34		0.00
		15,343.67	0.00	15,498.15	0.03	154.48
PAYABLE FOR INVESTMENTS PURCHASED		-4,133,468.24	0.00	-4,133,468.24		0.00
		-14,992.34	0.00	-14,992.34	-0.02	0.00
SUBTOTAL HUNGARIAN FORINT		139,454.10	0.00	139,454.10		0.00
		351.33	0.00	505.81	0.01	154.48
TOTAL CASH & CASH EQUIVALENTS HUNGARIAN FORINT		139,454.10	0.00	139,454.10		0.00
		351.33	0.00	505.81	0.01	154.48
INDIAN RUPEE						
INDIA						
PAYABLE FOR INVESTMENTS PURCHASED		-11,556,734.90	0.00	-11,556,734.90		0.00
		-174,513.71	0.00	-174,509.02	-0.29	4.69
NON-BASE CURRENCY		9,375,601.86	0.00	9,375,601.86		0.00
		140,811.57	0.00	141,577.29	0.23	765.72

Asset and Accrual Detail - By Asset type

3/31/2016

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
RECEIVABLE FOR INVESTMENTS SOLD		6,825,102.62	0.00	6,825,102.62		0.00
		103,063.20	0.00	103,060.42	0.17	-2.78
SUBTOTAL INDIAN RUPEE		4,643,969.58	0.00	4,643,969.58		0.00
		69,361.06	0.00	70,128.69	0.11	767.63
TOTAL CASH & CASH EQUIVALENTS INDIAN RUPEE		4,643,969.58	0.00	4,643,969.58		0.00
		69,361.06	0.00	70,128.69	0.11	767.63
INDONESIAN RUPIAH						
INDONESIA						
RECEIVABLE FOR INVESTMENTS SOLD		402,353,325.00	0.00	402,353,325.00		0.00
		30,343.47	0.00	30,382.91	0.05	39.44
MALAYSIAN RINGGIT						
MALAYSIA						
NON-BASE CURRENCY		39,607.63	0.00	39,607.63		0.00
		9,498.23	0.00	10,151.90	0.02	653.67
RECEIVABLE FOR INVESTMENTS SOLD		45,701.90	0.00	45,701.90		0.00
		11,713.93	0.00	11,726.58	0.02	12.65
SUBTOTAL MALAYSIAN RINGGIT		85,309.53	0.00	85,309.53		0.00
		21,212.16	0.00	21,878.48	0.04	666.32
TOTAL CASH & CASH EQUIVALENTS MALAYSIAN RINGGIT		85,309.53	0.00	85,309.53		0.00
		21,212.16	0.00	21,878.48	0.04	666.32
MEXICAN PESO						
MEXICO						
NON-BASE CURRENCY		1,774,440.32	0.00	1,774,440.32		0.00
		97,278.18	0.00	103,539.86	0.17	6,261.68

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
NEW TAIWAN DOLLAR						
TAIWAN						
PAYABLE FOR INVESTMENTS PURCHASED		-965,241.00	0.00	-965,241.00		0.00
		-29,991.33	0.00	-30,012.38	-0.05	-21.05
MISCELLANEOUS RECEIVABLES		0.00	0.00	0.00		0.00
		34,000.00	0.00	34,000.00	0.06	0.00
RECEIVABLE FOR INVESTMENTS SOLD		1,201,184.00	0.00	1,201,184.00		0.00
		37,322.40	0.00	37,348.59	0.06	26.19
NON-BASE CURRENCY		18,218,466.00	0.00	18,218,466.00		0.00
		552,281.38	0.00	566,072.15	0.93	13,790.77
SUBTOTAL NEW TAIWAN DOLLAR		18,454,409.00	0.00	18,454,409.00		0.00
		593,612.45	0.00	607,408.36	1.00	13,795.91
TOTAL CASH & CASH EQUIVALENTS NEW TAIWAN DOLLAR		18,454,409.00	0.00	18,454,409.00		0.00
		593,612.45	0.00	607,408.36	1.00	13,795.91
NEW TURKISH LIRA						
NEW TURKEY						
PAYABLE FOR INVESTMENTS PURCHASED		-92,365.04	0.00	-92,365.04		0.00
		-32,803.58	0.00	-32,803.58	-0.05	0.00
NON-BASE CURRENCY		15,528.07	0.00	15,528.07		0.00
		5,514.82	0.00	5,514.82	0.01	0.00
SUBTOTAL NEW TURKISH LIRA		-76,836.97	0.00	-76,836.97		0.00
		-27,288.76	0.00	-27,288.76	-0.04	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
TOTAL CASH & CASH EQUIVALENTS NEW TURKISH LIRA		-76,836.97	0.00	-76,836.97		0.00
		-27,288.76	0.00	-27,288.76	-0.04	0.00
PHILIPPINES PESO						
PHILIPPINES						
NON-BASE CURRENCY		582,807.59	0.00	582,807.59		0.00
		12,395.72	0.00	12,657.35	0.02	261.63
POLISH ZLOTY						
POLAND						
DIVIDENDS RECEIVABLE RECLAIM		0.00	1,864.44	0.00		0.00
		0.00	500.93	0.00	0.00	0.00
NON-BASE CURRENCY		255,875.77	0.00	255,875.77		0.00
		64,224.58	0.00	68,748.70	0.11	4,524.12
RECEIVABLE FOR INVESTMENTS SOLD		54,768.41	0.00	54,768.41		0.00
		14,715.18	0.00	14,715.18	0.02	0.00
SUBTOTAL POLISH ZLOTY		310,644.18	1,864.44	310,644.18		0.00
		78,939.76	500.93	83,463.88	0.13	4,524.12
TOTAL CASH & CASH EQUIVALENTS POLISH ZLOTY		310,644.18	1,864.44	310,644.18		0.00
		78,939.76	500.93	83,463.88	0.13	4,524.12
POUND STERLING						
UNITED KINGDOM						
NON-BASE CURRENCY		37,116.61	0.00	37,116.61		0.00
		56,645.53	0.00	53,347.70	0.09	-3,297.83
SINGAPORE DOLLAR						
SINGAPORE						

Asset and Accrual Detail - By Asset type

3/31/2016

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
NON-BASE CURRENCY		38,811.59	0.00	38,811.59		0.00
		27,284.46	0.00	28,821.91	0.05	1,537.45
SOUTH AFRICAN RAND						
SOUTH AFRICA						
NON-BASE CURRENCY		88.77	0.00	88.77		0.00
		5.75	0.00	6.04	0.00	0.29
PAYABLE FOR INVESTMENTS PURCHASED		-427,673.55	0.00	-427,673.55		0.00
		-29,077.61	0.00	-29,060.48	-0.05	17.13
RECEIVABLE FOR INVESTMENTS SOLD		568,387.54	0.00	568,387.54		0.00
		38,644.78	0.00	38,622.02	0.06	-22.76
SUBTOTAL SOUTH AFRICAN RAND		140,802.76	0.00	140,802.76		0.00
		9,572.92	0.00	9,567.58	0.01	-5.34
TOTAL CASH & CASH EQUIVALENTS SOUTH AFRICAN RAND		140,802.76	0.00	140,802.76		0.00
		9,572.92	0.00	9,567.58	0.01	-5.34
SOUTH KOREAN WON						
SOUTH KOREA						
NON-BASE CURRENCY		32,276,557.00	0.00	32,276,557.00		0.00
		26,977.78	0.00	28,223.65	0.05	1,245.87
PAYABLE FOR INVESTMENTS PURCHASED		-33,941,483.00	0.00	-33,941,483.00		0.00
		-29,679.52	0.00	-29,679.52	-0.05	0.00

Asset and Accrual Detail - By Asset type

3/31/2016

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
RECEIVABLE FOR INVESTMENTS SOLD		168,119,330.00	0.00	168,119,330.00		0.00
		147,008.92	0.00	147,008.92	0.24	0.00
SUBTOTAL SOUTH KOREAN WON		166,454,404.00	0.00	166,454,404.00		0.00
		144,307.18	0.00	145,553.05	0.24	1,245.87
TOTAL CASH & CASH EQUIVALENTS SOUTH KOREAN WON		166,454,404.00	0.00	166,454,404.00		0.00
		144,307.18	0.00	145,553.05	0.24	1,245.87
THAILAND BAHT						
THAILAND						
PAYABLE FOR INVESTMENTS PURCHASED		-4,260,214.12	0.00	-4,260,214.12		0.00
		-121,097.62	0.00	-121,094.54	-0.20	3.08
U.S. DOLLAR						
UNITED STATES						
MSC PAYABLE - CLASS C1		-20,175.84	0.00	-20,175.84		0.00
		-20,175.84	0.00	-20,175.84	-0.03	0.00
MISCELLANEOUS RECEIVABLES		-34,000.00	0.00	-34,000.00		0.00
		-34,000.00	0.00	-34,000.00	-0.06	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-92,808.15	0.00	-92,808.15		0.00
		-92,808.15	0.00	-92,808.15	-0.15	0.00
PAYABLE FOR CUSTODIAN FEES		-19,177.77	0.00	-19,177.77		0.00
		-19,177.77	0.00	-19,177.77	-0.03	0.00

Asset and Accrual Detail - By Asset type

3/31/2016

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 TRUSTEE FEES		-2,495.16	0.00	-2,495.16		0.00
		-2,495.16	0.00	-2,495.16	0.00	0.00
CASH		185.25	0.00	185.25		0.00
		185.25	0.00	185.25	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD		150,198.23	0.00	150,198.23		0.00
		150,198.23	0.00	150,198.23	0.25	0.00
161,201.550 BNY MELLON CASH RESERVE	100.0000	161,201.55	1.81	161,201.55		0.00
999495856	100.0000	161,201.55	1.81	161,201.55	0.26	0.00
SUBTOTAL UNITED STATES		142,928.11	1.81	142,928.11		0.00
		142,928.11	1.81	142,928.11	0.24	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		142,928.11	1.81	142,928.11		0.00
		142,928.11	1.81	142,928.11	0.24	0.00
TOTAL CASH & CASH EQUIVALENTS		1,452,778.64	502.74	1,477,432.16	2.42	24,653.52
FIXED INCOME SECURITIES						
INDIAN RUPEE						
INDIA						
872,175.000 NTPC LTD	12.7375	872,175.00	1,346.94	111,093.29		-761,081.71
FIBWDPHW6 8.490% 03/25/2025	0.1923	13,964.85	20.34	1,677.58	0.00	-12,287.27
PREFERRED SECURITIES						
BRAZIL REAL						
BRAZIL						

Asset and Accrual Detail - By Asset type

3/31/2016

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
212,501.000 ITAUSA - INVESTIMENTOS ITAU SA LB2458779	8.1000 2.2856	1,871,708.62 813,714.23	25,025.18 7,018.74	1,721,258.10 485,682.31	0.79	-150,450.52 -328,031.92
4,132.000 BANCO BRADESCO SA LBB00FM53	26.9600 7.6072	77,581.23 32,356.55	66.64 18.80	111,398.72 31,433.05	0.05	33,817.49 -923.50
100,300.000 SUZANO PAPEL E CELULOSE SA LBB02GKF9	12.7000 3.5835	1,150,898.68 409,457.20	0.00 0.00	1,273,810.00 359,427.20	0.59	122,911.32 -50,030.00
4,070.000 ITAU UNIBANCO HOLDING SA LBB037HR6	31.1100 8.7782	114,706.26 43,939.93	61.05 17.23	126,617.70 35,727.34	0.06	11,911.44 -8,212.59
22,300.000 BANCO DO ESTADO DO RIO GRANDE LBB23F8S2	7.9600 2.2461	250,669.30 109,303.02	0.00 0.00	177,508.00 50,086.91	0.08	-73,161.30 -59,216.11
SUBTOTAL BRAZIL		3,465,564.09 1,408,770.93	25,152.87 7,054.77	3,410,592.52 962,356.81	1.57	-54,971.57 -446,414.12
TOTAL PREFERRED SECURITIES BRAZIL REAL		3,465,564.09 1,408,770.93	25,152.87 7,054.77	3,410,592.52 962,356.81	1.57	-54,971.57 -446,414.12
CHILEAN PESO						
CHILE						
10,870.000 EMBOTELLADORA ANDINA SA LC2311448	1,900.0000 2.8407	21,236,028.34 41,130.93	0.00 0.00	20,653,000.00 30,877.91	0.05	-583,028.34 -10,253.02
5,047.000 EMBOTELLADORA ANDINA SA LC2311455	2,199.4000 3.2883	14,035,216.75 27,984.55	0.00 0.00	11,100,371.80 16,595.95	0.03	-2,934,844.95 -11,388.60

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL CHILE						
		35,271,245.09	0.00	31,753,371.80		-3,517,873.29
		69,115.48	0.00	47,473.86	0.08	-21,641.62
TOTAL PREFERRED SECURITIES CHILEAN PESO						
		35,271,245.09	0.00	31,753,371.80		-3,517,873.29
		69,115.48	0.00	47,473.86	0.08	-21,641.62
RUSSIAN RUBLE (NEW)						
RUSSIA						
285,014.000 SBERBANK OF RUSSIA PJSC IR5036324	79.0900 1.1829	19,530,874.33 288,947.86	0.00 0.00	22,541,757.26 337,148.63	0.55	3,010,882.93 48,200.77
704,938.000 SURGUTNEFTEGAS OAO IRB5BHR43	44.9600 0.6725	34,741,532.46 500,305.16	0.00 0.00	31,694,012.48 474,035.49	0.77	-3,047,519.98 -26,269.67
SUBTOTAL RUSSIA						
		54,272,406.79	0.00	54,235,769.74		-36,637.05
		789,253.02	0.00	811,184.12	1.32	21,931.10
TOTAL PREFERRED SECURITIES RUSSIAN RUBLE (NEW)						
		54,272,406.79	0.00	54,235,769.74		-36,637.05
		789,253.02	0.00	811,184.12	1.32	21,931.10
SOUTH KOREAN WON						
SOUTH KOREA						
294.000 LG CHEM LTD FK6346928	227,000.0000 198.4961	38,411,322.59 34,001.33	883,701.00 776.29	66,738,000.00 58,357.84	0.10	28,326,677.41 24,356.51
1,735.000 SAMSUNG ELECTRONICS CO LTD FK6773816	1,107,000.0000 967.9962	1,807,262,348.93 1,632,796.62	24,317,514.00 21,376.89	1,920,645,000.00 1,679,473.45	2.74	113,382,651.07 46,676.83
SUBTOTAL SOUTH KOREA						
		1,845,673,671.52	25,201,215.00	1,987,383,000.00		141,709,328.48
		1,666,797.95	22,153.18	1,737,831.29	2.84	71,033.34
TOTAL PREFERRED SECURITIES SOUTH KOREAN WON						
		1,845,673,671.52	25,201,215.00	1,987,383,000.00		141,709,328.48
		1,666,797.95	22,153.18	1,737,831.29	2.84	71,033.34
U.S. DOLLAR						
RUSSIA						

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
53,782.000 TATNEFT PAO	3.0422	159,980.93	0.00	163,614.36		3,633.43
IR5452216	3.0422	159,980.93	0.00	163,614.36	0.27	3,633.43
TOTAL PREFERRED SECURITIES			29,207.95	3,722,460.44	6.08	-371,457.87
CONVERTIBLE OR EXCHANGEABLE SECURITIES						
BRAZIL REAL						
BRAZIL						
1,930.000 KLABIN SA	10,100.0000	120,625.00	35.98	194,930.00		74,305.00
LBBH3WL32 STEP 01/08/2019	2,849.8871	50,771.30	10.16	55,002.82	0.09	4,231.52
5,145.000 PDG REALTY SA EMPREENDIMENTOS	1.0000	52.55	0.00	51.45		-1.10
LBB81C6H4 0.000% 09/19/2016	0.2822	25.98	0.00	14.52	0.00	-11.46
SUBTOTAL BRAZIL			35.98	194,981.45		74,303.90
			10.16	55,017.34	0.09	4,220.06
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES BRAZIL REAL			35.98	194,981.45		74,303.90
			10.16	55,017.34	0.09	4,220.06
TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES			10.16	55,017.34	0.09	4,220.06
EQUITY						
ARGENTINA PESO						
ARGENTINA						
481.000 BANCO MACRO SA	94.3000	3,831.59	0.00	45,358.30		41,526.71
LA2080500	6.4789	856.93	0.00	3,116.34	0.01	2,259.41
BRAZIL REAL						
BRAZIL						

Asset and Accrual Detail - By Asset type

3/31/2016

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
20,000.000 BANCO DO BRASIL SA LB2328592	19.5200 5.5079	350,111.15 92,587.17	1,670.84 471.46	390,400.00 110,158.01	0.18	40,288.85 17,570.84
11,000.000 TUPY SA LB2906785	16.4700 4.6473	201,181.04 83,381.30	0.00 0.00	181,170.00 51,120.20	0.08	-20,011.04 -32,261.10
16,700.000 IOCHPE MAXION SA LBB06YX21	12.6900 3.5807	211,760.75 65,818.96	0.00 0.00	211,923.00 59,797.69	0.10	162.25 -6,021.27
11,800.000 EMBRAER SA LBB16FPG8	23.7300 6.6958	208,670.26 86,350.35	401.20 112.87	280,014.00 79,010.72	0.13	71,343.74 -7,339.63
2,300.000 IGUATEMI EMPRESA DE SHOPPING C LBB1NXMK4	24.7700 6.9893	62,147.39 25,213.19	0.00 0.00	56,971.00 16,075.34	0.03	-5,176.39 -9,137.85
226,300.000 JBS SA LBB1V74X4	10.9400 3.0869	2,785,462.36 912,916.47	0.00 0.00	2,475,722.00 698,567.16	1.14	-309,740.36 -214,349.31
17,935.000 EZ TEC EMPREENDIMENTOS E PARTI LBB1YW5V9	16.1200 4.5485	341,582.45 146,466.07	0.00 0.00	289,112.20 81,577.93	0.13	-52,470.25 -64,888.14
55,800.000 MARFRIG GLOBAL FOODS SA LBB1YWHR5	6.5300 1.8426	340,374.12 120,469.85	0.00 0.00	364,374.00 102,814.33	0.17	23,999.88 -17,655.52
37,600.000 MINERVA SA/BRAZIL LBB23GH50	11.2000 3.1603	414,194.94 147,156.42	0.00 0.00	421,120.00 118,826.19	0.19	6,925.06 -28,330.23

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
28,400.000 BM&FBOVESPA SA - BOLSA DE VALO LBB2RHN8	15.3000 4.3172	345,738.15 119,728.43	0.00 0.00	434,520.00 122,607.22	0.20	88,781.85 2,878.79
2,900.000 BB SEGURIDADE PARTICIPACOES SA LBB9N3SQ4	29.6000 8.3521	96,185.65 30,103.97	0.00 0.00	85,840.00 24,221.22	0.04	-10,345.65 -5,882.75
12,600.000 GAEC EDUCACAO SA LBBFMXX89	9.8500 2.7793	257,877.94 88,060.51	0.00 0.00	124,110.00 35,019.75	0.06	-133,767.94 -53,040.76
58,100.000 KLABIN SA LBBJ0K6Z3	19.4700 5.4938	764,019.08 289,998.68	0.00 0.00	1,131,207.00 319,189.33	0.52	367,187.92 29,190.65
18,211.000 PRUMO LOGISTICA SA LBBLD3278	5.4000 1.5237	261,493.63 116,848.00	0.00 0.00	98,339.40 27,748.14	0.05	-163,154.23 -89,099.86
42,600.000 PORTO SUDESTE ROYALTIES-CLA LBBVXC4N7	1.7500 0.4938	144,154.32 68,622.41	0.00 0.00	74,550.00 21,035.55	0.03	-69,604.32 -47,586.86
14,800.000 AES TIETE ENERGIA SA LBBZ8W2L8	15.4800 4.3679	243,589.17 72,646.39	0.00 0.00	229,104.00 64,645.60	0.11	-14,485.17 -8,000.79
SUBTOTAL BRAZIL		7,028,542.40	2,072.04	6,848,476.60		-180,065.80
		2,466,368.17	584.33	1,932,414.38	3.16	-533,953.79
TOTAL EQUITY BRAZIL REAL		7,028,542.40	2,072.04	6,848,476.60		-180,065.80
		2,466,368.17	584.33	1,932,414.38	3.16	-533,953.79
CHILEAN PESO						
CHILE						

Asset and Accrual Detail - By Asset type

3/31/2016

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
5,206.000 EMPRESA NACIONAL DE TELECOMUNI LC2297621	5,914.3000 8.8424	35,998,966.66 58,984.40	0.00 0.00	30,789,845.80 46,033.31	0.08	-5,209,120.86 -12,951.09
146,245.000 ENERSIS AMERICAS SA LC2299452	185.5300 0.2774	24,099,574.56 44,459.29	0.00 0.00	27,132,834.85 40,565.79	0.07	3,033,260.29 -3,893.50
9,080,813.000 CORPBANCA SA LC2773316	6.1260 0.0092	64,203,823.99 109,827.44	0.00 0.00	55,629,060.44 83,169.95	0.14	-8,574,763.55 -26,657.49
SUBTOTAL CHILE		124,302,365.21	0.00	113,551,741.09		-10,750,624.12
		213,271.13	0.00	169,769.05	0.29	-43,502.08
TOTAL EQUITY CHILEAN PESO		124,302,365.21	0.00	113,551,741.09		-10,750,624.12
		213,271.13	0.00	169,769.05	0.29	-43,502.08
COLOMBIAN PESO						
SPAIN						
4,576.000 CEMEX LATAM HOLDINGS SA LLB88KB08	12,600.0000 4.1954	70,019,745.88 35,915.54	0.00 0.00	57,657,600.00 19,198.25	0.03	-12,362,145.88 -16,717.29
CZECH KORUNA						
CZECH REPUBLIC						
445.000 KOMERCNI BANKA AS IC4519448	5,250.0000 221.1816	2,227,965.28 89,534.86	0.00 0.00	2,336,250.00 98,425.82	0.16	108,284.72 8,890.96
EGYPTIAN POUND						
EGYPT						
19,833.000 COMMERCIAL INTERNATIONAL BANK KE6243891	38.3800 4.3221	449,407.47 67,057.44	0.00 0.00	761,190.54 85,720.14	0.14	311,783.07 18,662.70
EURO CURRENCY UNIT						

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
AUSTRIA						
15,161.000 ERSTE GROUP BANK AG EA5289833	24.7000 28.1469	375,005.16 421,554.19	0.00 0.00	374,476.70 426,734.92		-528.46 5,180.73
HONG KONG DOLLAR						
CHINA						
116,000.000 JIANGSU EXPRESSWAY CO LTD FH6005505	10.4400 1.3460	1,098,399.70 141,644.14	0.00 0.00	1,211,040.00 156,131.27		112,640.30 14,487.13
396,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990	7.0200 0.9050	2,732,790.06 352,470.99	0.00 0.00	2,779,920.00 358,396.45		47,129.94 5,925.46
372,000.000 LENOVO GROUP LTD FH6218082	6.0400 0.7787	3,340,006.79 430,811.58	0.00 0.00	2,246,880.00 289,675.18		-1,093,126.79 -141,136.40
910,000.000 CHINA PETROLEUM & CHEMICAL COR FH6291816	5.0900 0.6562	4,573,475.95 589,671.06	0.00 0.00	4,631,900.00 597,159.82		58,424.05 7,488.76
314,000.000 CHINA TELECOM CORP LTD FH6559337	4.1000 0.5286	1,444,391.15 186,247.77	0.00 0.00	1,287,400.00 165,975.85		-156,991.15 -20,271.92
100,000.000 CHINA OILFIELD SERVICES LTD FH6560996	6.0600 0.7813	610,912.90 78,630.48	0.00 0.00	606,000.00 78,127.52		-4,912.90 -502.96
100,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250	14.2200 1.8333	1,575,741.33 203,227.84	0.00 0.00	1,422,000.00 183,328.93		-153,741.33 -19,898.91

Asset and Accrual Detail - By Asset type

3/31/2016

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
2,886,000.000 SEMICONDUCTOR MANUFACTURING IN FH6743477	0.6900 0.0890	2,071,670.03 266,892.99	0.00 0.00	1,991,340.00 256,730.12	0.42	-80,330.03 -10,162.87
92,000.000 WEICHAI POWER CO LTD FH6743956	8.6900 1.1203	1,119,590.42 144,435.28	0.00 0.00	799,480.00 103,071.60	0.17	-320,110.42 -41,363.68
514,000.000 CNOOC LTD FHB00G0S9	9.1600 1.1809	3,925,496.63 504,228.90	0.00 0.00	4,708,240.00 607,001.82	0.99	782,743.37 102,772.92
144,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3	12.3400 1.5909	2,593,655.79 334,410.94	0.00 0.00	1,776,960.00 229,091.54	0.37	-816,695.79 -105,319.40
1,191,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6	4.9500 0.6382	7,845,271.42 1,011,939.87	0.00 0.00	5,895,450.00 760,060.85	1.24	-1,949,821.42 -251,879.02
60,000.000 SHENZHOU INTERNATIONAL GROUP H FHB0MP1B1	42.2000 5.4406	2,309,511.50 297,932.38	0.00 0.00	2,532,000.00 326,433.79	0.53	222,488.50 28,501.41
56,000.000 MINTH GROUP LTD FHB0RJCG7	18.0600 2.3284	1,011,356.89 130,452.04	0.00 0.00	1,011,360.00 130,387.87	0.21	3.11 -64.17
688,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8	4.3400 0.5595	4,570,622.76 589,669.29	0.00 0.00	2,985,920.00 384,954.65	0.63	-1,584,702.76 -204,714.64
224,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15	3.5400 0.4564	945,990.37 121,972.30	0.00 0.00	792,960.00 102,231.02	0.17	-153,030.37 -19,741.28

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
103,500.000 LONGFOR PROPERTIES CO LTD FHB56KLY7	11.0600 1.4259	1,119,397.63 144,343.44	0.00 0.00	1,144,710.00 147,579.79	0.24	25,312.37 3,236.35
94,700.000 TENCENT HOLDINGS LTD FHBMMV2K9	158.4000 20.4215	8,365,579.08 1,078,773.82	0.00 0.00	15,000,480.00 1,933,911.34	3.16	6,634,900.92 855,137.52
69,600.000 CHINA VANKE CO LTD FHBN320P3	19.0200 2.4521	1,179,954.85 152,140.90	0.00 0.00	1,323,792.00 170,667.63	0.28	143,837.15 18,526.73
214,500.000 LUYE PHARMA GROUP LTD FHBNQ4GF9	6.0000 0.7735	2,048,700.44 264,194.13	0.00 0.00	1,287,000.00 165,924.28	0.27	-761,700.44 -98,269.85
SUBTOTAL CHINA		54,482,515.69 7,024,090.14	0.00 0.00	55,434,832.00 7,146,841.32	11.68	952,316.31 122,751.18
HONG KONG						
108,500.000 CHINA MOBILE LTD FH6073552	86.4500 11.1454	9,883,841.94 1,274,577.71	0.00 0.00	9,379,825.00 1,209,277.96	1.98	-504,016.94 -65,299.75
53,500.000 BEIJING ENTERPRISES HOLDINGS L FH6081696	42.4500 5.4728	3,027,630.17 390,452.14	0.00 0.00	2,271,075.00 292,794.48	0.48	-756,555.17 -97,657.66
188,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488	8.0300 1.0353	1,825,976.44 235,483.22	0.00 0.00	1,509,640.00 194,627.77	0.32	-316,336.44 -40,855.45
136,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154	24.5500 3.1651	3,012,161.95 388,513.47	0.00 0.00	3,338,800.00 430,449.10	0.70	326,638.05 41,935.63

Asset and Accrual Detail - By Asset type

3/31/2016

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
120,000.000 CHINA RESOURCES LAND LTD FH6193764	19.9000 2.5656	2,394,668.34 308,869.42	0.00 0.00	2,388,000.00 307,868.83	0.50	-6,668.34 -1,000.59
112,000.000 CHINA UNICOM HONG KONG LTD FH6263831	10.2400 1.3202	1,236,968.74 159,429.82	0.00 0.00	1,146,880.00 147,859.55	0.24	-90,088.74 -11,570.27
78,218.000 CHINA MERCHANTS HOLDINGS INTER FH6416132	23.0500 2.9717	1,963,148.45 253,154.78	0.00 0.00	1,802,924.90 232,439.02	0.38	-160,223.55 -20,715.76
160,000.000 CHINA GAS HOLDINGS LTD FH6460791	11.4400 1.4749	1,900,203.53 245,079.51	0.00 0.00	1,830,400.00 235,981.20	0.39	-69,803.53 -9,098.31
102,000.000 SHANGHAI INDUSTRIAL HOLDINGS L FH6810011	18.2800 2.3567	2,230,014.80 287,540.29	0.00 0.00	1,864,560.00 240,385.22	0.39	-365,454.80 -47,155.07
360,000.000 XINYI GLASS HOLDINGS LTD FHB05NXN4	5.1700 0.6665	1,572,721.76 202,802.83	0.00 0.00	1,861,200.00 239,952.04	0.39	288,478.24 37,149.21
132,000.000 PAX GLOBAL TECHNOLOGY LTD FHB3LX5R0	7.7600 1.0004	1,017,496.40 130,871.80	0.00 0.00	1,024,320.00 132,058.71	0.22	6,823.60 1,186.91
59,400.000 AIA GROUP LTD FHB4TX8S5	43.9500 5.6662	2,379,524.83 305,611.25	0.00 0.00	2,610,630.00 336,571.03	0.55	231,105.17 30,959.78
SUBTOTAL HONG KONG		32,444,357.35	0.00	31,028,254.90		-1,416,102.45
		4,182,386.24	0.00	4,000,264.91	6.54	-182,121.33
TOTAL EQUITY HONG KONG DOLLAR		86,926,873.04	0.00	86,463,086.90		-463,786.14
		11,206,476.38	0.00	11,147,106.23	18.22	-59,370.15

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
HUNGARIAN FORINT						
HUNGARY						
33,011.000 OTP BANK PLC EM7320150	6,926.0000 25.1210	157,713,885.70 600,369.79	0.00 0.00	228,634,186.00 829,270.14	1.36	70,920,300.30 228,900.35
16,619.000 RICHTER GEDEON NYRT EMBC9ZH88	5,499.0000 19.9452	76,591,818.75 278,992.97	0.00 0.00	91,387,881.00 331,469.42	0.54	14,796,062.25 52,476.45
SUBTOTAL HUNGARY		234,305,704.45 879,362.76	0.00 0.00	320,022,067.00 1,160,739.56	1.90	85,716,362.55 281,376.80
TOTAL EQUITY HUNGARIAN FORINT		234,305,704.45 879,362.76	0.00 0.00	320,022,067.00 1,160,739.56	1.90	85,716,362.55 281,376.80
INDIAN RUPEE						
INDIA						
27,920.000 RELIANCE INDUSTRIES LTD FI6099621	1,045.2000 15.7832	25,928,516.30 408,745.34	0.00 0.00	29,181,984.00 440,665.70	0.72	3,253,467.70 31,920.36
942.000 GRASIM INDUSTRIES LTD FI6099928	3,844.1500 58.0490	3,346,300.55 49,123.62	0.00 0.00	3,621,189.30 54,682.16	0.09	274,888.75 5,558.54
5,910.000 MAHINDRA & MAHINDRA LTD FI6100189	1,210.7000 18.2823	7,301,423.55 109,745.19	0.00 0.00	7,155,237.00 108,048.43	0.18	-146,186.55 -1,696.76
40,022.000 GAIL INDIA LTD FI6133404	356.4000 5.3819	14,498,236.22 217,710.44	0.00 0.00	14,263,840.80 215,392.67	0.35	-234,395.42 -2,317.77

Asset and Accrual Detail - By Asset type

3/31/2016

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
3,590.000 INFOSYS LTD FI6205129	1,218.3000 18.3971	4,174,128.01 61,799.39	0.00 0.00	4,373,697.00 66,045.48	0.11	199,568.99 4,246.09
26,318.000 HCL TECHNOLOGIES LTD FI6294891	814.1000 12.2934	19,772,553.73 315,804.11	0.00 0.00	21,425,483.80 323,537.83	0.53	1,652,930.07 7,733.72
23,264.000 CIPLA LTD/INDIA FIB011109	511.9500 7.7308	15,508,627.79 237,556.17	0.00 0.00	11,910,004.80 179,848.31	0.29	-3,598,622.99 -57,707.86
13,287.000 LARSEN & TOUBRO LTD FIB0166K9	1,216.7000 18.3729	17,864,224.25 285,223.55	0.00 0.00	16,166,292.90 244,120.85	0.40	-1,697,931.35 -41,102.70
80,153.000 NTPC LTD FIB037HF4	128.8500 1.9457	10,511,622.52 158,731.88	0.00 0.00	10,327,714.05 155,954.76	0.25	-183,908.47 -2,777.12
34,654.000 GATEWAY DISTRI PARKS LTD FIB06N155	280.1000 4.2297	9,357,352.86 147,236.87	0.00 0.00	9,706,585.40 146,575.34	0.24	349,232.54 -661.53
27,516.000 AMBUJA CEMENTS LTD FIB09QQ17	232.5500 3.5116	5,704,465.12 85,569.32	37,654.80 565.75	6,398,845.80 96,626.46	0.16	694,380.68 11,057.14
25,776.000 ITC LTD FIB0JGGP6	328.2500 4.9568	8,365,213.70 128,440.95	0.00 0.00	8,460,972.00 127,765.82	0.21	95,758.30 -675.13
14,742.000 DLF LTD FIB1YLCV7	114.7500 1.7328	1,658,092.69 25,543.17	0.00 0.00	1,691,644.50 25,544.86	0.04	33,551.81 1.69

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
138,606.000 POWER GRID CORP OF INDIA LTD FIB233HS1	139.1000 2.1005	17,691,592.15 279,311.50	0.00 0.00	19,280,094.60 291,141.15	0.48	1,588,502.45 11,829.65
36,236.000 IRB INFRASTRUCTURE DEVELOPERS FIB2NXWC1	232.7000 3.5139	9,543,602.94 152,528.80	0.00 0.00	8,432,117.20 127,330.10	0.21	-1,111,485.74 -25,198.70
46,170.000 TATA MOTORS LTD FIB611LV6	386.6000 5.8379	21,839,030.49 346,459.37	0.00 0.00	17,849,322.00 269,535.61	0.44	-3,989,708.49 -76,923.76
50,143.000 AXIS BANK LTD FIBPFJHC7	444.1500 6.7069	20,656,445.50 327,343.12	0.00 0.00	22,271,013.45 336,305.84	0.55	1,614,567.95 8,962.72
65,614.000 STATE BANK OF INDIA FIBSQCB22	194.2500 2.9333	16,571,930.11 267,226.68	0.00 0.00	12,745,519.50 192,465.09	0.31	-3,826,410.61 -74,761.59
78,427.000 ICICI BANK LTD FIBSZ2BY4	236.6500 3.5736	20,424,815.40 320,833.49	0.00 0.00	18,559,749.55 280,263.50	0.46	-1,865,065.85 -40,569.99
18,289.000 TECH MAHINDRA LTD FIBWFGD65	474.9500 7.1720	11,361,662.07 179,793.07	0.00 0.00	8,686,360.55 131,169.33	0.21	-2,675,301.52 -48,623.74
SUBTOTAL INDIA		262,079,835.95	37,654.80	252,507,668.20		-9,572,167.75
		4,104,726.03	565.75	3,813,019.29	6.23	-291,706.74
TOTAL EQUITY INDIAN RUPEE		262,079,835.95	37,654.80	252,507,668.20		-9,572,167.75
		4,104,726.03	565.75	3,813,019.29	6.23	-291,706.74
INDONESIAN RUPIAH						
INDONESIA						

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
1,303,300.000 SUMMARECON AGUNG TBK PT FL6538522	1,585.0000 0.1195	2,107,887,049.00 164,046.35	0.00 0.00	2,065,730,500.00 155,787.07	0.25	-42,156,549.00 -8,259.28
185,000.000 BANK RAKYAT INDONESIA PERSERO FL6709099	11,425.0000 0.8616	2,166,370,067.00 159,986.43	0.00 0.00	2,113,625,000.00 159,399.03	0.26	-52,745,067.00 -587.40
475,800.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	13,300.0000 1.0030	5,314,664,152.00 456,740.33	0.00 0.00	6,328,140,000.00 477,236.68	0.78	1,013,475,848.00 20,496.35
322,500.000 JASA MARGA PERSERO TBK PT FLB28T1S9	5,400.0000 0.4072	1,916,011,778.00 168,585.38	0.00 0.00	1,741,500,000.00 131,335.22	0.21	-174,511,778.00 -37,250.16
2,223,000.000 PAKUWON JATI TBK PT FLB4KWQ73	484.0000 0.0365	1,046,485,040.00 77,738.79	0.00 0.00	1,075,932,000.00 81,141.41	0.13	29,446,960.00 3,402.62
448,000.000 MATAHARI PUTRA PRIMA TBK PT FLB92MGL4	1,620.0000 0.1222	1,390,975,436.00 112,573.35	0.00 0.00	725,760,000.00 54,733.19	0.09	-665,215,436.00 -57,840.16
SUBTOTAL INDONESIA		13,942,393,522.00	0.00	14,050,687,500.00		108,293,978.00
		1,139,670.63	0.00	1,059,632.60	1.72	-80,038.03
TOTAL EQUITY INDONESIAN RUPIAH		13,942,393,522.00	0.00	14,050,687,500.00		108,293,978.00
		1,139,670.63	0.00	1,059,632.60	1.72	-80,038.03
MALAYSIAN RINGGIT						
MALAYSIA						
76,400.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	6.8000 1.7429	485,583.31 126,624.16	0.00 0.00	519,520.00 133,159.04	0.22	33,936.69 6,534.88

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
216,000.000 IJM CORP BHD FN6455210	3.5300 0.9048	699,445.02 210,366.93	0.00 0.00	762,480.00 195,432.53	0.32	63,034.98 -14,934.40
199,200.000 DIALOG GROUP BHD FNB00MRS4	1.6000 0.4101	301,245.10 85,481.28	0.00 0.00	318,720.00 81,691.66	0.13	17,474.90 -3,789.62
209,900.000 GENTING MALAYSIA BHD FNB1VXKN2	4.5400 1.1637	881,451.10 249,659.15	0.00 0.00	952,946.00 244,251.19	0.40	71,494.90 -5,407.96
39,400.000 SIME DARBY BHD FNB29TTR6	7.9500 2.0377	368,036.42 111,053.13	0.00 0.00	313,230.00 80,284.51	0.13	-54,806.42 -30,768.62
SUBTOTAL MALAYSIA		2,735,760.95	0.00	2,866,896.00		131,135.05
		783,184.65	0.00	734,818.93	1.20	-48,365.72
TOTAL EQUITY MALAYSIAN RINGGIT		2,735,760.95	0.00	2,866,896.00		131,135.05
		783,184.65	0.00	734,818.93	1.20	-48,365.72
MEXICAN PESO						
MEXICO						
76,300.000 GRUPO BIMBO SAB DE CV LM2392479	51.1100 2.9823	2,942,894.66 211,644.40	0.00 0.00	3,899,693.00 227,549.88	0.37	956,798.34 15,905.48
13,900.000 GRUMA SAB DE CV LM2392545	273.9900 15.9875	2,088,212.28 144,145.49	0.00 0.00	3,808,461.00 222,226.43	0.36	1,720,248.72 78,080.94
173,979.000 CEMEX SAB DE CV LM2406451	12.5500 0.7323	2,291,029.28 175,174.41	0.00 0.00	2,183,436.45 127,405.08	0.21	-107,592.83 -47,769.33

Asset and Accrual Detail - By Asset type

3/31/2016

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
168,400.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	97.9100 5.7131	13,919,936.54 980,615.99	0.00 0.00	16,488,044.00 962,089.19	1.57	2,568,107.46 -18,526.80
11,700.000 ALSEA SAB DE CV LM2563012	64.8500 3.7840	702,063.71 42,365.98	0.00 0.00	758,745.00 44,273.31	0.07	56,681.29 1,907.33
50,600.000 GRUPO MEXICO SAB DE CV LM2643673	41.6800 2.4321	2,195,555.38 132,206.97	0.00 0.00	2,109,008.00 123,062.13	0.20	-86,547.38 -9,144.84
48,100.000 AMERICA MOVIL SAB DE CV LM2667474	13.4400 0.7842	786,843.80 57,036.26	0.00 0.00	646,464.00 37,721.64	0.06	-140,379.80 -19,314.62
122,700.000 GRUPO FINANCIERO INBURSA SAB D LM2822392	34.5800 2.0178	4,243,719.47 308,027.85	0.00 0.00	4,242,966.00 247,580.11	0.40	-753.47 -60,447.74
12,000.000 ARCA CONTINENTAL SAB DE CV LM2823887	119.9300 6.9980	963,902.15 70,023.69	0.00 0.00	1,439,160.00 83,976.02	0.14	475,257.85 13,952.33
16,900.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	29.6200 1.7283	416,011.65 25,325.20	0.00 0.00	500,578.00 29,209.09	0.05	84,566.35 3,883.89
16,500.000 PLA ADMINISTRADORA INDUSTRIAL LMB87Y2V9	32.1200 1.8742	468,917.19 25,487.74	0.00 0.00	529,980.00 30,924.71	0.05	61,062.81 5,436.97
25,700.000 CORP INMOBILIARIA VESTA SAB DE LMB8F6ZF0	25.8900 1.5107	727,521.80 48,539.47	0.00 0.00	665,373.00 38,824.99	0.06	-62,148.80 -9,714.48

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
73,200.000 WAL-MART DE MEXICO SAB DE CV LMBW1YVH1	40.9000 2.3865	2,690,451.44 178,071.21	0.00 0.00	2,993,880.00 174,695.04	0.29	303,428.56 -3,376.17
24,700.000 NEMAK SAB DE CV LMBYQ32R8	24.8400 1.4494	509,446.81 31,905.84	-317.56 -18.53	613,548.00 35,800.97	0.06	104,101.19 3,895.13
SUBTOTAL MEXICO		34,946,506.16	-317.56	40,879,336.45		5,932,830.29
		2,430,570.50	-18.53	2,385,338.59	3.89	-45,231.91
TOTAL EQUITY MEXICAN PESO		34,946,506.16	-317.56	40,879,336.45		5,932,830.29
		2,430,570.50	-18.53	2,385,338.59	3.89	-45,231.91
NEW TAIWAN DOLLAR						
TAIWAN						
49,547.000 ADVANCED SEMICONDUCTOR ENGINEE FA6056073	37.4500 1.1636	1,791,536.12 56,350.42	0.00 0.00	1,855,535.15 57,653.96	0.09	63,999.03 1,303.54
27,000.000 CHICONY ELECTRONICS CO LTD FA6140570	82.8000 2.5727	2,163,645.52 66,480.30	0.00 0.00	2,235,600.00 69,463.09	0.11	71,954.48 2,982.79
35,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	264.0000 8.2028	9,764,442.00 299,449.25	0.00 0.00	9,240,000.00 287,099.18	0.47	-524,442.00 -12,350.07
83,000.000 DELTA ELECTRONICS INC FA6260733	142.0000 4.4121	14,006,157.56 453,212.50	0.00 0.00	11,786,000.00 366,206.81	0.60	-2,220,157.56 -87,005.69
15,000.000 CHUNGHWA TELECOM CO LTD FA6287843	109.5000 3.4023	1,395,049.00 45,633.53	0.00 0.00	1,642,500.00 51,034.68	0.08	247,451.00 5,401.15

Asset and Accrual Detail - By Asset type

3/31/2016

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
213,563.000 FAR EASTERN NEW CENTURY CORP FA6331476	26.3000 0.8172	6,527,862.77 211,848.50	0.00 0.00	5,616,706.90 174,518.61	0.29	-911,155.87 -37,329.89
81,480.000 FORMOSA PLASTICS CORP FA6348546	79.8000 2.4795	5,799,610.42 189,378.92	0.00 0.00	6,502,104.00 202,029.08	0.33	702,493.58 12,650.16
13,640.000 MEDIATEK INC FA6372488	247.0000 7.6746	4,706,744.91 150,107.06	0.00 0.00	3,369,080.00 104,681.83	0.17	-1,337,664.91 -45,425.23
2,000.000 LARGAN PRECISION CO LTD FA6451662	2,495.0000 77.5230	4,456,114.00 134,905.95	0.00 0.00	4,990,000.00 155,045.99	0.25	533,886.00 20,140.04
25,000.000 LITE-ON TECHNOLOGY CORP FA6519484	39.3000 1.2211	840,444.25 25,681.40	0.00 0.00	982,500.00 30,527.59	0.05	142,055.75 4,846.19
46,000.000 PRESIDENT CHAIN STORE CORP FA6704987	234.5000 7.2862	10,249,561.00 333,255.62	0.00 0.00	10,787,000.00 335,166.54	0.55	537,439.00 1,910.92
246,000.000 SILICONWARE PRECISION INDUSTRI FA6808879	52.0000 1.6157	12,258,909.00 370,711.60	0.00 0.00	12,792,000.00 397,464.58	0.65	533,091.00 26,752.98
415,000.000 TAIWAN SEMICONDUCTOR MANUFACTU FA6889101	162.0000 5.0336	50,372,054.12 1,594,016.90	0.00 0.00	67,230,000.00 2,088,926.19	3.41	16,857,945.88 494,909.29
486,000.000 UNITED MICROELECTRONICS CORP FA6916623	13.3000 0.4132	6,111,873.64 186,177.69	0.00 0.00	6,463,800.00 200,838.93	0.33	351,926.36 14,661.24

Asset and Accrual Detail - By Asset type

3/31/2016

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
20,765.000 PCHOME ONLINE INC FAB05DVL7	354.5000 11.0148	6,993,749.00 219,090.94	0.00 0.00	7,361,192.50 228,722.11	0.37	367,443.50 9,631.17
2,000.000 HERMES MICROVISION INC FAB3WH028	920.0000 28.5856	2,540,635.00 78,143.33	0.00 0.00	1,840,000.00 57,171.27	0.09	-700,635.00 -20,972.06
53,000.000 PEGATRON CORP FAB4PLX11	75.1000 2.3335	4,236,176.48 131,628.95	0.00 0.00	3,980,300.00 123,673.25	0.20	-255,876.48 -7,955.70
23,602.000 AIRTAC INTERNATIONAL GROUP FAB52J816	190.0000 5.9036	4,007,202.20 126,731.08	0.00 0.00	4,484,380.00 139,335.70	0.23	477,177.80 12,604.62
86,000.000 PRIMAX ELECTRONICS LTD FAB5M70F7	37.7500 1.1729	3,462,063.03 104,804.18	0.00 0.00	3,246,500.00 100,873.11	0.16	-215,563.03 -3,931.07
27,000.000 GOURMET MASTER CO LTD FAB5MY7H7	257.0000 7.9853	4,665,051.69 145,589.72	0.00 0.00	6,939,000.00 215,604.03	0.35	2,273,948.31 70,014.31
SUBTOTAL TAIWAN		156,348,881.71	0.00	173,344,198.55		16,995,316.84
		4,923,197.84	0.00	5,386,036.53	8.78	462,838.69
TOTAL EQUITY NEW TAIWAN DOLLAR		156,348,881.71	0.00	173,344,198.55		16,995,316.84
		4,923,197.84	0.00	5,386,036.53	8.78	462,838.69
NEW TURKISH LIRA						
TURKEY						
35,499.000 BRISA BRIDGESTONE SABANCI SANA ETB03MQ68	7.8100 2.7737	340,614.02 133,973.25	0.00 0.00	277,247.19 98,464.75	0.16	-63,366.83 -35,508.50

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
30,156.000 KOC HOLDING AS ETB03MVJ4	14.3100 5.0822	369,466.93 125,295.32	0.00 0.00	431,532.36 153,259.35	0.25	62,065.43 27,964.03
81,791.000 TURKIYE GARANTI BANKASI AS ETB03MYP7	8.2400 2.9264	635,192.24 225,097.89	0.00 0.00	673,957.84 239,357.12	0.39	38,765.60 14,259.23
871.000 TUPRAS TURKIYE PETROL RAFINERI ETB03MYT9	79.3500 28.1813	67,607.31 23,219.99	0.00 0.00	69,113.85 24,545.89	0.04	1,506.54 1,325.90
10,407.000 ULKER BISKUVI SANAYI AS ETB03MYX0	20.9000 7.4227	191,889.15 74,267.74	0.00 0.00	217,506.30 77,247.68	0.13	25,617.15 2,979.94
32,068.000 HACI OMER SABANCI HOLDING AS ETB03NOC1	9.7400 3.4592	299,493.98 107,309.12	0.00 0.00	312,342.32 110,928.83	0.18	12,848.34 3,619.71
10,792.000 TURK TELEKOMUNIKASYON AS ETB2RCGV6	6.6800 2.3724	79,650.95 30,182.54	0.00 0.00	72,090.56 25,603.07	0.04	-7,560.39 -4,579.47
SUBTOTAL TURKEY		1,983,914.58	0.00	2,053,790.42		69,875.84
		719,345.85	0.00	729,406.69	1.19	10,060.84
TOTAL EQUITY NEW TURKISH LIRA		1,983,914.58	0.00	2,053,790.42		69,875.84
		719,345.85	0.00	729,406.69	1.19	10,060.84
PHILIPPINES PESO						
PHILIPPINES						
167,928.000 METROPOLITAN BANK & TRUST CO FP6514441	82.4500 1.7906	14,586,885.50 326,762.29	117,549.60 2,556.57	13,845,663.60 300,698.53	0.49	-741,221.90 -26,063.76

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
53,182.000 SECURITY BANK CORP FP6792336	175.0000 3.8006	7,060,484.40 158,467.10	0.00 0.00	9,306,850.00 202,125.10	0.33	2,246,365.60 43,658.00
619,700.000 SM PRIME HOLDINGS INC FP6818842	21.9500 0.4767	12,402,532.48 279,194.90	0.00 0.00	13,602,415.00 295,415.68	0.48	1,199,882.52 16,220.78
78,130.000 UNIVERSAL ROBINA CORP FP6919517	216.8000 4.7084	15,195,025.12 332,538.48	0.00 0.00	16,938,584.00 367,870.22	0.60	1,743,558.88 35,331.74
119,800.000 MANILA WATER CO INC FPB0684C4	27.0000 0.5864	3,111,441.22 69,057.13	0.00 0.00	3,234,600.00 70,248.67	0.11	123,158.78 1,191.54
19,130.000 AYALA CORP FPB09JBT2	750.0000 16.2884	12,334,996.73 279,963.40	0.00 0.00	14,347,500.00 311,597.36	0.51	2,012,503.27 31,633.96
384,200.000 ENERGY DEVELOPMENT CORP FPB1GHQN3	5.8800 0.1277	2,518,453.29 54,701.42	37,651.60 819.72	2,259,096.00 49,062.79	0.08	-259,357.29 -5,638.63
106,516.000 BDO UNIBANK INC FPB5VJH78	102.3000 2.2217	8,442,031.07 191,560.15	0.00 0.00	10,896,586.80 236,650.82	0.39	2,454,555.73 45,090.67
SUBTOTAL PHILIPPINES		75,651,849.81	155,201.20	84,431,295.40		8,779,445.59
		1,692,244.87	3,376.29	1,833,669.17	2.99	141,424.30
TOTAL EQUITY PHILIPPINES PESO		75,651,849.81	155,201.20	84,431,295.40		8,779,445.59
		1,692,244.87	3,376.29	1,833,669.17	2.99	141,424.30
POLISH ZLOTY						
POLAND						

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
2,835.000 BANK PEKAO SA EG5473111	164.7000 44.2516	478,139.56 130,004.55	0.00 0.00	466,924.50 125,453.26	0.21	-11,215.06 -4,551.29
2,578.000 POLSKI KONCERN NAFTOWY ORLEN S EG5810064	73.9000 19.8555	186,496.21 49,860.58	0.00 0.00	190,514.20 51,187.35	0.08	4,017.99 1,326.77
SUBTOTAL POLAND		664,635.77	0.00	657,438.70		-7,197.07
		179,865.13	0.00	176,640.61	0.29	-3,224.52
TOTAL EQUITY POLISH ZLOTY		664,635.77	0.00	657,438.70		-7,197.07
		179,865.13	0.00	176,640.61	0.29	-3,224.52
ROMANIAN LEU						
EASTERN EUROPE GEOGRAPHIC FOCUS						
634,166.000 SC FONDUL PROPRIETATEA SA EKB62BHV4	0.7710 0.1966	584,274.45 160,947.42	0.00 0.00	488,941.99 124,668.08	0.20	-95,332.46 -36,279.34
RUSSIAN RUBLE (NEW)						
RUSSIA						
4,329.000 BASHNEFT PAO IRB5B5C11	2,610.0000 39.0368	12,625,365.07 166,094.48	0.00 0.00	11,298,690.00 168,990.28	0.28	-1,326,675.07 2,895.80
SOUTH AFRICAN RAND						
MALTA						
9,546.000 BRAIT SE KS6896291	167.0000 11.3544	1,117,851.40 87,209.85	0.00 0.00	1,594,182.00 108,388.77	0.18	476,330.60 21,178.92
NETHERLANDS						
90,251.000 STEINHOFF INTERNATIONAL HOLDIN KSBZ56LK3	96.8500 6.5849	5,586,539.37 472,900.52	0.00 0.00	8,740,809.35 594,289.45	0.97	3,154,269.98 121,388.93

Asset and Accrual Detail - By Asset type

3/31/2016

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
SOUTH AFRICA						
10,236.000 BIDVEST GROUP LTD/THE KS6100082	373.0000 25.3603	3,027,569.97 265,434.99	0.00 0.00	3,818,028.00 259,588.52	0.42	790,458.03 -5,846.47
9,239.000 ANGLOGOLD ASHANTI LTD KS6565656	204.5000 13.9040	1,324,601.98 114,787.02	0.00 0.00	1,889,375.50 128,459.04	0.21	564,773.52 13,672.02
82,112.000 FIRSTRAND LTD KS6606997	48.3700 3.2887	3,848,012.38 262,378.25	82,268.41 5,593.44	3,971,757.44 270,040.62	0.44	123,745.06 7,662.37
13,220.000 PSG GROUP LTD KS6613217	200.5000 13.6320	2,819,162.87 193,593.14	0.00 0.00	2,650,610.00 180,215.53	0.29	-168,552.87 -13,377.61
10,389.000 NASPERS LTD KS6622697	2,061.0000 140.1278	13,769,532.51 1,185,156.81	0.00 0.00	21,411,729.00 1,455,787.93	2.38	7,642,196.49 270,631.12
11,222.000 OCEANA GROUP LTD KS6657065	125.0000 8.4988	1,153,670.74 94,822.26	0.00 0.00	1,402,750.00 95,373.27	0.16	249,079.26 551.01
32,555.000 SAPPI LTD KS6777004	65.3700 4.4445	1,976,162.44 139,845.03	0.00 0.00	2,128,120.35 144,691.35	0.24	151,957.91 4,846.32
5,740.000 INVESTEC LTD KSB17BBR1	109.9100 7.4728	615,644.41 48,042.81	0.00 0.00	630,883.40 42,893.89	0.07	15,238.99 -5,148.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
74,089.000 RAND MERCHANT INVESTMENT HOLDI KSBYX3N46	41.6200 2.8298	2,677,817.15 228,412.26	33,377.09 2,269.31	3,083,584.18 209,653.53	0.34	405,767.03 -18,758.73
6,156.000 MEDICLINIC INTERNATIONAL PLC KSBYYWHN6	189.7600 12.9018	1,177,246.73 74,607.27	0.00 0.00	1,168,162.56 79,423.62	0.13	-9,084.17 4,816.35
SUBTOTAL SOUTH AFRICA		32,389,421.18 2,607,079.84	115,645.50 7,862.75	42,155,000.43 2,866,127.30	4.68	9,765,579.25 259,047.46
UNITED KINGDOM						
75,263.000 OLD MUTUAL PLC KSB75JZY2	40.9800 2.7862	2,804,223.28 233,108.54	91,583.81 6,196.10	3,084,277.74 209,700.69	0.34	280,054.46 -23,407.85
TOTAL EQUITY SOUTH AFRICAN RAND		41,898,035.23 3,400,298.75	207,229.31 14,058.85	55,574,269.52 3,778,506.21	6.17	13,676,234.29 378,207.46
SOUTH KOREAN WON						
SOUTH KOREA						
3,748.000 DONGBU INSURANCE CO LTD FK6155931	75,900.0000 66.3694	205,799,522.00 184,462.93	0.00 0.00	284,473,200.00 248,752.47	0.41	78,673,678.00 64,289.54
7,150.000 WONIK IPS CO LTD FK6162309	11,100.0000 9.7062	74,798,086.70 64,098.11	0.00 0.00	79,365,000.00 69,399.30	0.11	4,566,913.30 5,301.19
3,234.000 COWAY CO LTD FK6173405	96,500.0000 84.3827	201,451,497.98 180,623.15	6,964,464.00 6,121.78	312,081,000.00 272,893.61	0.45	110,629,502.02 92,270.46
6,314.000 POSCO DAEWOO CORP FK6344279	21,600.0000 18.8877	222,281,574.62 203,926.92	2,462,460.00 2,163.14	136,382,400.00 119,257.13	0.19	-85,899,174.62 -84,669.79

Asset and Accrual Detail - By Asset type

3/31/2016

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
1,604.000 LG CHEM LTD FK6346910	327,500.0000 286.3765	422,097,824.45 379,662.91	5,566,860.00 4,890.19	525,310,000.00 459,347.87	0.75	103,212,175.55 79,684.96
11,753.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	40,500.0000 35.4145	478,091,916.04 431,275.98	10,852,920.00 9,533.73	475,996,500.00 416,226.57	0.68	-2,095,416.04 -15,049.41
2,267.000 HYUNDAI MOBIS CO LTD FK6449540	249,000.0000 217.7336	620,112,871.30 565,411.89	6,179,550.00 5,432.28	564,483,000.00 493,602.00	0.81	-55,629,871.30 -71,809.89
19,597.000 SK HYNIX INC FK6450266	28,150.0000 24.6153	668,159,663.71 575,663.21	5,733,780.00 5,036.83	551,655,550.00 482,385.27	0.79	-116,504,113.71 -93,277.94
8,392.000 KIA MOTORS CORP FK6490924	48,300.0000 42.2351	473,902,834.82 448,628.21	7,139,418.00 6,274.90	405,333,600.00 354,436.67	0.58	-68,569,234.82 -94,191.54
862.000 KOREA ZINC CO LTD FK6495428	481,500.0000 421.0390	412,094,496.00 340,066.07	0.00 0.00	415,053,000.00 362,935.62	0.59	2,958,504.00 22,869.55
5,527.000 KOREA ELECTRIC POWER CORP FK6495733	60,200.0000 52.6408	217,892,220.88 198,908.88	21,453,198.00 18,853.40	332,725,400.00 290,945.74	0.48	114,833,179.12 92,036.86
1,194.000 LG ELECTRONICS INC FK6520738	61,600.0000 53.8650	83,557,989.05 79,233.58	328,224.00 288.50	73,550,400.00 64,314.82	0.11	-10,007,589.05 -14,918.76
807.000 NAVER CORP FK6560395	637,000.0000 557.0132	465,700,369.00 408,322.50	682,968.00 599.49	514,059,000.00 449,509.64	0.73	48,358,631.00 41,187.14

Asset and Accrual Detail - By Asset type

3/31/2016

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
1,951.000 HYUNDAI DEPARTMENT STORE CO LT FK6568612	137,500.0000 120.2344	269,002,681.72 241,620.26	1,046,682.00 919.94	268,262,500.00 234,577.31	0.38	-740,181.72 -7,042.95
7,455.000 KANGWON LAND INC FK6683445	40,900.0000 35.7643	251,460,165.38 225,913.25	4,913,493.00 4,318.98	304,909,500.00 266,622.62	0.44	53,449,334.62 40,709.37
558.000 SAMSUNG SDI CO LTD FK6771646	99,000.0000 86.5688	51,457,461.00 42,920.56	737,100.00 647.96	55,242,000.00 48,305.37	0.08	3,784,539.00 5,384.81
2,344.000 SAMSUNG ELECTRO-MECHANICS CO L FK6771687	58,800.0000 51.4166	157,844,818.08 139,579.50	648,570.00 569.74	137,827,200.00 120,520.51	0.20	-20,017,618.08 -19,058.99
1,203.000 SAMSUNG ELECTRONICS CO LTD FK6771729	1,312,000.0000 1,147.2548	1,602,300,100.68 1,453,305.05	21,643,440.00 19,026.19	1,578,336,000.00 1,380,147.51	2.26	-23,964,100.68 -73,157.54
3,839.000 LG DISPLAY CO LTD FKB01VZN1	26,600.0000 23.2599	101,795,134.44 90,332.53	1,514,370.00 1,328.26	102,117,400.00 89,294.72	0.15	322,265.56 -1,037.81
89.000 CELLTRION INC FKB0C5YV9	109,800.0000 96.0126	5,906,493.07 4,983.11	0.00 0.00	9,772,200.00 8,545.12	0.01	3,865,706.93 3,562.01
1,725.000 SAMSUNG LIFE INSURANCE CO LTD FKB12C0T5	117,500.0000 102.7458	189,237,411.35 167,618.88	0.00 0.00	202,687,500.00 177,236.44	0.29	13,450,088.65 9,617.56
1,133.000 AMOREPACIFIC CORP FKB15SK57	386,500.0000 337.9680	415,619,871.00 352,768.33	1,166,724.00 1,025.53	437,904,500.00 382,917.71	0.63	22,284,629.00 30,149.38

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
2,635.000 HYUNDAI WIA CORP FKB3LF568	105,000.0000 91.8154	391,308,266.24 346,356.42	2,242,578.00 1,971.02	276,675,000.00 241,933.47	0.40	-114,633,266.24 -104,422.95
14,728.000 CRUCIALTEC CO LTD FKB3LPDL4	13,250.0000 11.5862	212,139,715.00 173,077.55	0.00 0.00	195,146,000.00 170,641.91	0.28	-16,993,715.00 -2,435.64
SUBTOTAL SOUTH KOREA		8,194,012,984.51	101,276,799.00	8,239,347,850.00		45,334,865.49
		7,298,759.78	89,001.86	7,204,749.40	11.80	-94,010.38
TOTAL EQUITY SOUTH KOREAN WON		8,194,012,984.51	101,276,799.00	8,239,347,850.00		45,334,865.49
		7,298,759.78	89,001.86	7,204,749.40	11.80	-94,010.38
THAILAND BAHT						
THAILAND						
16,900.000 PTT PCL FB6420392	280.0000 7.9591	4,892,519.25 140,338.09	7,200.00 204.54	4,732,000.00 134,508.25	0.22	-160,519.25 -5,829.84
398,575.000 KRUNG THAI BANK PCL FB6492839	18.7000 0.5316	8,071,432.56 252,653.74	0.00 0.00	7,453,352.50 211,863.35	0.35	-618,080.06 -40,790.39
23,700.000 SIAM CEMENT PCL/THE FB6609903	468.0000 13.3030	9,861,782.85 303,558.60	0.00 0.00	11,091,600.00 315,281.41	0.52	1,229,817.15 11,722.81
71,900.000 KASIKORNBANK PCL FB6888796	175.0000 4.9744	14,077,581.19 422,601.69	0.00 0.00	12,582,500.00 357,660.61	0.58	-1,495,081.19 -64,941.08
59,900.000 SIAM COMMERCIAL BANK PCL/THE FB6889935	141.0000 4.0080	9,805,254.55 300,767.73	0.00 0.00	8,445,900.00 240,076.75	0.39	-1,359,354.55 -60,690.98

Asset and Accrual Detail - By Asset type

3/31/2016

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
1,058,300.000 QUALITY HOUSES PCL FBB00PN16	2.3600 0.0671	2,512,958.15 70,735.40	0.00 0.00	2,497,588.00 70,994.54	0.12	-15,370.15 259.14
88,900.000 THAI OIL PCL FBB0305J9	69.2500 1.9684	4,472,936.04 133,795.07	98,982.00 2,811.94	6,156,325.00 174,995.03	0.29	1,683,388.96 41,199.96
56,600.000 GLOW ENERGY PCL FBB074GX4	92.0000 2.6151	4,470,512.64 138,543.24	0.00 0.00	5,207,200.00 148,015.92	0.24	736,687.36 9,472.68
316,200.000 CP ALL PCL FBB08YDF9	45.7500 1.3005	14,264,082.11 415,123.52	0.00 0.00	14,466,150.00 411,203.81	0.67	202,067.89 -3,919.71
40,300.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	70.2500 1.9969	4,725,357.38 144,320.55	72,540.00 2,061.60	2,831,075.00 80,473.99	0.13	-1,894,282.38 -63,846.56
0.000 PTT GLOBAL CHEMICAL PCL FBB67QFW5	0.0000 0.0000	0.00 0.00	176,174.00 5,004.98	0.00 0.00	0.00	0.00 0.00
121,800.000 CENTRAL PATTANA PCL FBB6SR6J9	51.5000 1.4639	5,551,551.68 163,472.61	0.00 0.00	6,272,700.00 178,303.02	0.29	721,148.32 14,830.41
149,300.000 PTT GLOBAL CHEMICAL PCL FBB736PF7	60.5000 1.7197	7,445,927.88 207,204.62	0.00 0.00	9,032,650.00 256,755.26	0.42	1,586,722.12 49,550.64
SUBTOTAL THAILAND		90,151,896.28	354,896.00	90,769,040.50		617,144.22
		2,693,114.86	10,083.06	2,580,131.94	4.22	-112,982.92
TOTAL EQUITY THAILAND BAHT		90,151,896.28	354,896.00	90,769,040.50		617,144.22
		2,693,114.86	10,083.06	2,580,131.94	4.22	-112,982.92

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
U.S. DOLLAR						
ARGENTINA						
0.000 NORTEL INVERSORA SA	0.0000	0.00	768.27	0.00		0.00
656567401 ADR	0.0000	0.00	768.27	0.00	0.00	0.00
BERMUDA						
4,400.000 CREDICORP LTD	131.0100	622,925.40	0.00	576,444.00		-46,481.40
G2519Y108	131.0100	622,925.40	0.00	576,444.00	0.94	-46,481.40
13,300.000 COSAN LTD	4.9200	46,166.96	0.00	65,436.00		19,269.04
G25343107	4.9200	46,166.96	0.00	65,436.00	0.11	19,269.04
SUBTOTAL BERMUDA		669,092.36	0.00	641,880.00		-27,212.36
		669,092.36	0.00	641,880.00	1.05	-27,212.36
BRAZIL						
17,692.000 BANCO BRADESCO SA	7.4500	136,460.76	22.41	131,805.40		-4,655.36
059460303 ADR	7.4500	136,460.76	22.41	131,805.40	0.22	-4,655.36
48,700.000 CIA ENERGETICA DE MINAS GERAIS	2.2600	92,695.10	1,488.86	110,062.00		17,366.90
204409601 ADR	2.2600	92,695.10	1,488.86	110,062.00	0.18	17,366.90
9,100.000 CIA DE SANEAMENTO BASICO DO ES	6.6000	57,864.98	0.00	60,060.00		2,195.02
20441A102 ADR	6.6000	57,864.98	0.00	60,060.00	0.10	2,195.02
9,900.000 EMBRAER SA	26.3600	336,499.07	424.64	260,964.00		-75,535.07
29082A107 ADR	26.3600	336,499.07	424.64	260,964.00	0.43	-75,535.07

Asset and Accrual Detail - By Asset type

3/31/2016

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
23,591.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	8.5900 8.5900	168,800.16 168,800.16	90.64 90.64	202,646.69 202,646.69		33,846.53 33,846.53
0.000 TELEFONICA BRASIL SA 87936R106 ADR	0.0000 0.0000	0.00 0.00	422.55 422.55	0.00 0.00		0.00 0.00
SUBTOTAL BRAZIL		792,320.07	2,449.10	765,538.09		-26,781.98
		792,320.07	2,449.10	765,538.09	1.26	-26,781.98
CAYMAN ISLANDS						
10,800.000 ALIBABA GROUP HOLDING LTD 01609W102 ADR	79.0300 79.0300	794,691.28 794,691.28	0.00 0.00	853,524.00 853,524.00		58,832.72 58,832.72
3,100.000 BAIDU INC 056752108 ADR	190.8800 190.8800	623,989.49 623,989.49	0.00 0.00	591,728.00 591,728.00		-32,261.49 -32,261.49
4,300.000 CTRIP.COM INTERNATIONAL LTD 22943F100 ADR	44.2600 44.2600	177,032.00 177,032.00	0.00 0.00	190,318.00 190,318.00		13,286.00 13,286.00
9,800.000 JD.COM INC 47215P106 ADR	26.5000 26.5000	247,430.02 247,430.02	0.00 0.00	259,700.00 259,700.00		12,269.98 12,269.98
2,300.000 NETEASE INC 64110W102 ADR	143.5800 143.5800	236,364.21 236,364.21	0.00 0.00	330,234.00 330,234.00		93,869.79 93,869.79
5,300.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	34.5900 34.5900	123,061.54 123,061.54	0.00 0.00	183,327.00 183,327.00		60,265.46 60,265.46

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		2,202,568.54	0.00	2,408,831.00		206,262.46
		2,202,568.54	0.00	2,408,831.00	3.93	206,262.46
CHILE						
1,300.000 EMBOTELLADORA ANDINA SA 29081P303 ADR	19.0700 19.0700	25,624.19 25,624.19	0.00 0.00	24,791.00 24,791.00		-833.19 -833.19
4,412.000 ENERSIS AMERICAS SA 29274F104 ADR	13.9000 13.9000	66,467.81 66,467.81	0.00 0.00	61,326.80 61,326.80		-5,141.01 -5,141.01
		92,092.00	0.00	86,117.80		-5,974.20
SUBTOTAL CHILE		92,092.00	0.00	86,117.80	0.14	-5,974.20
COLOMBIA						
800.000 BANCOLOMBIA SA 05968L102 ADR	34.1800 34.1800	27,380.84 27,380.84	229.72 229.72	27,344.00 27,344.00		-36.84 -36.84
EGYPT						
9,758.000 COMMERCIAL INTERNATIONAL BANK EX5668283 GDR	3.5500 3.5500	51,202.51 51,202.51	841.20 841.20	34,640.90 34,640.90		-16,561.61 -16,561.61
2,567.000 EDITA FOOD INDUSTRIES SAE EXBVFZKG3 GDR	15.6000 15.6000	42,689.97 42,689.97	0.00 0.00	40,045.20 40,045.20		-2,644.77 -2,644.77
		93,892.48	841.20	74,686.10		-19,206.38
SUBTOTAL EGYPT		93,892.48	841.20	74,686.10	0.13	-19,206.38
INDIA						
10,200.000 HDFC BANK LTD 40415F101 ADR	61.6300 61.6300	475,561.02 475,561.02	0.00 0.00	628,626.00 628,626.00		153,064.98 153,064.98

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
10,500.000 ICICI BANK LTD 45104G104 ADR	7.1600 7.1600	97,372.20 97,372.20	0.00 0.00	75,180.00 75,180.00	 0.12	-22,192.20 -22,192.20
53,400.000 INFOSYS LTD 456788108 ADR	19.0200 19.0200	746,405.27 746,405.27	0.00 0.00	1,015,668.00 1,015,668.00	 1.66	269,262.73 269,262.73
18,222.000 MAHINDRA & MAHINDRA LTD EXB163GT7 GDR	17.9500 17.9500	313,325.84 313,325.84	0.00 0.00	327,084.90 327,084.90	 0.53	13,759.06 13,759.06
SUBTOTAL INDIA		1,632,664.33	0.00	2,046,558.90		413,894.57
		1,632,664.33	0.00	2,046,558.90	3.34	413,894.57
LUXEMBOURG						
2,500.000 TERNIUM SA 880890108 ADR	17.9800 17.9800	49,867.73 49,867.73	0.00 0.00	44,950.00 44,950.00	 0.07	-4,917.73 -4,917.73
MEXICO						
25,300.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	15.5300 15.5300	360,405.26 360,405.26	0.00 0.00	392,909.00 392,909.00	 0.64	32,503.74 32,503.74
8,700.000 CEMEX SAB DE CV 151290889 ADR	7.2800 7.2800	53,104.03 53,104.03	0.00 0.00	63,336.00 63,336.00	 0.10	10,231.97 10,231.97
6,600.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	96.3100 96.3100	608,203.67 608,203.67	0.00 0.00	635,646.00 635,646.00	 1.04	27,442.33 27,442.33
8,500.000 GRUPO TELEVISA SAB 40049J206 ADR	27.4600 27.4600	271,871.49 271,871.49	0.00 0.00	233,410.00 233,410.00	 0.38	-38,461.49 -38,461.49

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 MEXICO		1,293,584.45	0.00	1,325,301.00		31,716.55
		1,293,584.45	0.00	1,325,301.00	2.16	31,716.55
NETHERLANDS						
60,581.000 JPM STRUCT PROD BV ELB42HS75 L/WTS 04-AUG-2016 (ITC LTD)	4.9100 4.9100	299,824.95 299,824.95	0.00 0.00	297,452.71 297,452.71		-2,372.24 -2,372.24
3,568.000 JP MORGAN INTL DER ELB82V2P3 LEPO WTS 08-JUN-2017(GATEWY)	4.2000 4.2000	7,016.83 7,016.83	0.00 0.00	14,985.60 14,985.60		7,968.77 7,968.77
22,723.000 JP MORGAN INTL DER ELB87DP65 LEPO WTS 08-JUN-2017(TATA)	5.8200 5.8200	120,717.66 120,717.66	0.00 0.00	132,247.86 132,247.86		11,530.20 11,530.20
10,500.000 YANDEX NV N97284108	15.3200 15.3200	157,953.56 157,953.56	0.00 0.00	160,860.00 160,860.00		2,906.44 2,906.44
SUBTOTAL NETHERLANDS		585,513.00	0.00	605,546.17		20,033.17
		585,513.00	0.00	605,546.17	0.99	20,033.17
PERU						
23,100.000 CIA DE MINAS BUENAVENTURA SAA 204448104 ADR	7.3600 7.3600	306,392.63 306,392.63	0.00 0.00	170,016.00 170,016.00		-136,376.63 -136,376.63
RUSSIA						
23,615.000 GAZPROM PAO 368287207 ADR	4.3100 4.3100	171,404.99 171,404.99	0.00 0.00	101,780.65 101,780.65		-69,624.34 -69,624.34
5,400.000 MOBILE TELESYSTEMS PJSC 607409109 ADR	8.0900 8.0900	37,378.96 37,378.96	0.00 0.00	43,686.00 43,686.00		6,307.04 6,307.04

Asset and Accrual Detail - By Asset type

3/31/2016

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
6,896.000 LUKOIL PJSC 69343P105 ADR	38.6500	377,808.27	0.00	266,530.40		-111,277.87
	38.6500	377,808.27	0.00	266,530.40	0.44	-111,277.87
10,800.000 SBERBANK OF RUSSIA PJSC 80585Y308 ADR	6.9400	65,909.68	0.00	74,952.00		9,042.32
	6.9400	65,909.68	0.00	74,952.00	0.12	9,042.32
16,246.000 SISTEMA JSFC EXB05N808 GDR	6.4600	118,911.61	0.00	104,949.16		-13,962.45
	6.4600	118,911.61	0.00	104,949.16	0.17	-13,962.45
1,973.000 NOVATEK OAO EXB0DK755 GDR	89.8500	233,409.23	0.00	177,274.05		-56,135.18
	89.8500	233,409.23	0.00	177,274.05	0.29	-56,135.18
2,588.000 MAGNIT PJSC EXB2QKYZ1 GDR	39.9500	112,480.97	0.00	103,390.60		-9,090.37
	39.9500	112,480.97	0.00	103,390.60	0.17	-9,090.37
8,282.000 MAIL.RU GROUP LTD EXB53NQB5 GDR	21.7000	177,971.14	0.00	179,719.40		1,748.26
	21.7000	177,971.14	0.00	179,719.40	0.29	1,748.26
15,212.000 PHOSAGRO OAO EXB62QPJ1 GDR	13.9595	211,966.82	0.00	212,351.91		385.09
	13.9595	211,966.82	0.00	212,351.91	0.35	385.09
53,268.000 ROSTELECOM PJSC IR5004140	1.4747	78,307.26	0.00	78,555.54		248.28
	1.4747	78,307.26	0.00	78,555.54	0.13	248.28
17,512.000 ROSNEFT OAO IRB17KP42	4.5648	68,407.88	0.00	79,938.11		11,530.23
	4.5648	68,407.88	0.00	79,938.11	0.13	11,530.23

Asset and Accrual Detail - By Asset type

3/31/2016

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
21,065.000 M.VIDEO PAO IRB28ZH78	3.9844 3.9844	77,942.81 77,942.81	0.00 0.00	83,932.33 83,932.33	0.14	5,989.52 5,989.52
11,650.000 SBERBANK OF RUSSIA PJSC IRB56C9L2	1.6437 1.6437	16,912.77 16,912.77	0.00 0.00	19,149.49 19,149.49	0.03	2,236.72 2,236.72
201,363.000 MOSCOW EXCHANGE MICEX-RTS PJSC IRB8J4DK7	1.5712 1.5712	256,441.02 256,441.02	0.00 0.00	316,380.14 316,380.14	0.52	59,939.12 59,939.12
141.000 NOVATEK OAO NAB99CZN9 GDR	89.4406 89.4406	10,621.60 10,621.60	0.00 0.00	12,611.12 12,611.12	0.02	1,989.52 1,989.52
SUBTOTAL RUSSIA		2,015,875.01	0.00	1,855,200.90	3.04	-160,674.11
		2,015,875.01	0.00	1,855,200.90		-160,674.11
SOUTH KOREA						
3,600.000 SK TELECOM CO LTD 78440P108 ADR	20.1700 20.1700	93,693.35 93,693.35	0.00 0.00	72,612.00 72,612.00	0.12	-21,081.35 -21,081.35
TAIWAN						
1,800.000 CHUNGHWA TELECOM CO LTD 17133Q502 ADR	33.7600 33.7600	55,559.80 55,559.80	0.00 0.00	60,768.00 60,768.00	0.10	5,208.20 5,208.20
7,800.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	26.2000 26.2000	158,235.26 158,235.26	0.00 0.00	204,360.00 204,360.00	0.33	46,124.74 46,124.74
SUBTOTAL TAIWAN		213,795.06	0.00	265,128.00	0.43	51,332.94
		213,795.06	0.00	265,128.00		51,332.94

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 EQUITY U.S. DOLLAR		10,068,731.85	4,288.29	10,389,709.96		320,978.11
		10,068,731.85	4,288.29	10,389,709.96	16.98	320,978.11
UAE DIRHAM						
UNITED ARAB EMIRATES						
44,590.000 FIRST GULF BANK PJSC FU6122780	11.7500 3.1990	612,474.90 166,753.63	44,590.00 12,139.94	523,932.50 142,644.30	0.23	-88,542.40 -24,109.33
164,157.000 EMAAR PROPERTIES PJSC FUB01RM28	6.0200 1.6390	1,117,257.77 304,181.26	0.00 0.00	988,225.14 269,051.22	0.44	-129,032.63 -35,130.04
35,248.000 AGTHIA GROUP PJSC FUB0LWKV3	7.6700 2.0882	267,246.77 72,758.80	4,406.00 1,199.42	270,352.16 73,605.27	0.12	3,105.39 846.47
52,461.000 EMAAR MALLS GROUP PJSC FUBQWJP55	2.8800 0.7841	146,263.90 39,821.43	0.00 0.00	151,087.68 41,134.68	0.07	4,823.78 1,313.25
SUBTOTAL UNITED ARAB EMIRATES		2,143,243.34	48,996.00	1,933,597.48		-209,645.86
		583,515.12	13,339.36	526,435.47	0.86	-57,079.65
TOTAL EQUITY UAE DIRHAM		2,143,243.34	48,996.00	1,933,597.48		-209,645.86
		583,515.12	13,339.36	526,435.47	0.86	-57,079.65
TOTAL EQUITY		55,724,665.16	135,279.26	55,934,978.44	91.41	210,313.28
TOTAL ASSETS - BASE:		61,336,124.24	165,020.45	61,191,565.96	100.00	-144,558.28
NET ASSETS - BASE:				61,356,586.41		

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	REBATE RECEIVABLE		6,263.62	0.00	6,263.62		0.00
			6,263.62	0.00	6,263.62	0.02	0.00
	PAYABLE FOR TRUSTEE FEES		-320.14	0.00	-320.14		0.00
			-320.14	0.00	-320.14	0.00	0.00
	PAYABLE FOR CUSTODIAN FEES		-3,949.55	0.00	-3,949.55		0.00
			-3,949.55	0.00	-3,949.55	-0.01	0.00
	RECEIVABLE FOR INVESTMENTS SOLD		25,204.00	0.00	25,204.00		0.00
			25,204.00	0.00	25,204.00	0.06	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,360.88	0.00	-1,360.88		0.00
			-1,360.88	0.00	-1,360.88	0.00	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-25,000.00	0.00	-25,000.00		0.00
			-25,000.00	0.00	-25,000.00	-0.06	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-10,772.27	0.00	-10,772.27		0.00
			-10,772.27	0.00	-10,772.27	-0.03	0.00
	881,147.660 BLACKROCK LIQ TREAS TR INSTL	100.0000	881,147.66	121.80	881,147.66		0.00
	996229704 FD 62	100.0000	881,147.66	121.80	881,147.66	2.27	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		871,212.44	121.80	871,212.44		0.00
		871,212.44	121.80	871,212.44	2.25	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		871,212.44	121.80	871,212.44		0.00
		871,212.44	121.80	871,212.44	2.25	0.00
TOTAL CASH & CASH EQUIVALENTS						
		871,212.44	121.80	871,212.44	2.25	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
200,000.000 COMMONWEALTH BANK OF AUST 144A	101.1608	199,596.53	2,881.09	202,321.60		2,725.07
2027A0HR3 4.500% 12/09/2025 DD 12/09/15	101.1608	199,596.53	2,881.09	202,321.60	0.52	2,725.07
20,000.000 TRANSURBAN FINANCE CO PTY 144A	102.6587	19,829.84	142.05	20,531.74		701.90
89400PAE3 4.125% 02/02/2026 DD 11/02/15	102.6587	19,829.84	142.05	20,531.74	0.05	701.90
55,000.000 WOODSIDE FINANCE LTD 144A	92.8478	54,972.06	162.54	51,066.29		-3,905.77
980236AM5 3.650% 03/05/2025 DD 03/05/15	92.8478	54,972.06	162.54	51,066.29	0.13	-3,905.77
SUBTOTAL AUSTRALIA						
		274,398.43	3,185.68	273,919.63		-478.80
		274,398.43	3,185.68	273,919.63	0.70	-478.80
BERMUDA						
90,000.000 AIRCASTLE LTD	104.7500	91,025.81	667.16	94,275.00		3,249.19
00928QAN1 5.500% 02/15/2022 DD 01/15/15	104.7500	91,025.81	667.16	94,275.00	0.24	3,249.19
50,000.000 WEATHERFORD INTERNATIONAL LTD/	85.7500	51,955.69	138.49	42,875.00		-9,080.69
94707VAA8 5.125% 09/15/2020 DD 09/23/10	85.7500	51,955.69	138.49	42,875.00	0.11	-9,080.69
SUBTOTAL BERMUDA						
		142,981.50	805.65	137,150.00		-5,831.50
		142,981.50	805.65	137,150.00	0.35	-5,831.50

Asset and Accrual Detail - By Asset type

4/1/2016

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
CANADA						
22,615.280 AIR CANADA 2013-1 CLASS A 144A 009089AA1 4.125% 11/15/2026 DD 05/09/13	101.5000 101.5000	22,615.28 22,615.28	360.36 360.36	22,954.51 22,954.51	0.06	339.23 339.23
29,531.040 AIR CANADA 2015-1 CLASS A 144A 009090AA9 3.600% 09/15/2028 DD 03/25/15	95.5000 95.5000	29,531.04 29,531.04	57.47 57.47	28,202.14 28,202.14	0.07	-1,328.90 -1,328.90
50,000.000 BOMBARDIER INC 144A 097751AY7 5.750% 03/15/2022 DD 03/08/12	75.0000 75.0000	50,000.00 50,000.00	155.38 155.38	37,500.00 37,500.00	0.10	-12,500.00 -12,500.00
30,000.000 CANADIAN PACIFIC RAILWAY CO 13645RAV6 4.800% 09/15/2035 DD 09/11/15	102.5181 102.5181	29,864.36 29,864.36	77.79 77.79	30,755.43 30,755.43	0.08	891.07 891.07
75,000.000 CENOVUS ENERGY INC 15135UAJ8 3.800% 09/15/2023 DD 08/15/13	89.8229 89.8229	75,207.74 75,207.74	153.98 153.98	67,367.18 67,367.18	0.17	-7,840.56 -7,840.56
85,000.000 KINROSS GOLD CORP 496902AN7 5.950% 03/15/2024 DD 09/15/14	86.0000 86.0000	80,833.62 80,833.62	273.35 273.35	73,100.00 73,100.00	0.19	-7,733.62 -7,733.62
105,000.000 ROYAL BANK OF CANADA 780082AD5 4.650% 01/27/2026 DD 01/27/16	101.7963 101.7963	104,778.70 104,778.70	920.23 920.23	106,886.12 106,886.12	0.28	2,107.42 2,107.42
75,000.000 TRANSALTA CORP 89346DAF4 4.500% 11/15/2022 DD 11/07/12	74.1590 74.1590	75,047.27 75,047.27	1,303.03 1,303.03	55,619.25 55,619.25	0.14	-19,428.02 -19,428.02

Asset and Accrual Detail - By Asset type

4/1/2016

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 GLENCORE FINANCE CANADA L 144A 98417EAK6 4.950% 11/15/2021 DD 11/10/11	89.0000 89.0000	49,945.67 49,945.67	955.36 955.36	44,500.00 44,500.00	0.11	-5,445.67 -5,445.67
SUBTOTAL CANADA		517,823.68	4,256.95	466,884.63		-50,939.05
		517,823.68	4,256.95	466,884.63	1.20	-50,939.05
CAYMAN ISLANDS						
10,000.000 SEAGATE HDD CAYMAN 81180WAP6 3.750% 11/15/2018 DD 11/05/13	99.4858 99.4858	10,000.00 10,000.00	145.01 145.01	9,948.58 9,948.58	0.03	-51.42 -51.42
75,000.000 SEAGATE HDD CAYMAN 144A 81180WAQ4 4.875% 06/01/2027 DD 05/14/15	75.2461 75.2461	74,804.22 74,804.22	1,249.46 1,249.46	56,434.58 56,434.58	0.15	-18,369.64 -18,369.64
90,000.000 VALE OVERSEAS LTD 91911TAM5 4.375% 01/11/2022 DD 01/11/12	84.7500 84.7500	90,320.16 90,320.16	910.97 910.97	76,275.00 76,275.00	0.20	-14,045.16 -14,045.16
45,000.000 NOBLE HOLDING INTERNATIONAL LT 65504LAM9 VAR RT 03/16/2018 DD 03/16/15	92.3750 92.3750	44,929.08 44,929.08	115.55 115.55	41,568.75 41,568.75	0.11	-3,360.33 -3,360.33
SUBTOTAL CAYMAN ISLANDS		220,053.46	2,420.99	184,226.91		-35,826.55
		220,053.46	2,420.99	184,226.91	0.49	-35,826.55
CURACAO						
50,000.000 TEVA PHARMACEUTICAL FINANCE IV 88166JAA1 3.650% 11/10/2021 DD 11/10/11	104.1298 104.1298	49,836.68 49,836.68	730.27 730.27	52,064.90 52,064.90	0.13	2,228.22 2,228.22
FRANCE						
50,000.000 ORANGE SA 35177PAW7 4.125% 09/14/2021 DD 09/14/11	109.1950 109.1950	50,001.70 50,001.70	116.91 116.91	54,597.50 54,597.50	0.14	4,595.80 4,595.80

Asset and Accrual Detail - By Asset type

4/1/2016

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
GERMANY						
190,000.000 DEUTSCHE BANK AG	97.7513	189,713.14	1,761.23	185,727.47		-3,985.67
25152R2Y8 4.100% 01/13/2026 DD 01/13/16	97.7513	189,713.14	1,761.23	185,727.47	0.48	-3,985.67
INDIA						
100,000.000 ICICI BANK LTD/HONG KONG 144A	112.6732	110,332.74	2,204.32	112,673.20		2,340.46
44927JAC0 5.750% 11/16/2020 DD 11/16/10	112.6732	110,332.74	2,204.32	112,673.20	0.29	2,340.46
IRELAND						
35,000.000 WILLIS TOWERS WATSON PLC	111.2030	37,144.12	108.74	38,921.05		1,776.93
97063PAB0 5.750% 03/15/2021 DD 03/17/11	111.2030	37,144.12	108.74	38,921.05	0.10	1,776.93
LIBERIA						
30,000.000 ROYAL CARIBBEAN CRUISES LTD	106.0000	30,690.42	607.79	31,800.00		1,109.58
780153AU6 5.250% 11/15/2022 DD 11/07/12	106.0000	30,690.42	607.79	31,800.00	0.08	1,109.58
LUXEMBOURG						
25,000.000 ACTAVIS FUNDING SCS	103.8184	24,917.53	51.27	25,954.60		1,037.07
00507UAS0 3.800% 03/15/2025 DD 03/12/15	103.8184	24,917.53	51.27	25,954.60	0.07	1,037.07
120,000.000 PENTAIR FINANCE SA	102.4107	119,636.88	286.50	122,892.84		3,255.96
709629AP4 4.650% 09/15/2025 DD 09/16/15	102.4107	119,636.88	286.50	122,892.84	0.32	3,255.96
25,000.000 TYCO INTERNATIONAL FINANCE SA	103.7151	24,827.59	134.15	25,928.78		1,101.19
902118BS6 3.900% 02/14/2026 DD 09/14/15	103.7151	24,827.59	134.15	25,928.78	0.07	1,101.19
SUBTOTAL LUXEMBOURG		169,382.00	471.92	174,776.22		5,394.22
		169,382.00	471.92	174,776.22	0.46	5,394.22

Asset and Accrual Detail - By Asset type

4/1/2016

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
MARSHALL ISLANDS						
20,000.000 TEEKAY CORP	69.0000	19,567.08	375.33	13,800.00		-5,767.08
87900YAA1 8.500% 01/15/2020 DD 01/27/10	69.0000	19,567.08	375.33	13,800.00	0.04	-5,767.08
NETHERLANDS						
40,000.000 PETROBRAS GLOBAL FINANCE BV	81.2500	41,479.86	405.21	32,500.00		-8,979.86
71645WAR2 5.375% 01/27/2021 DD 01/27/11	81.2500	41,479.86	405.21	32,500.00	0.08	-8,979.86
50,000.000 PETROBRAS GLOBAL FINANCE BV	73.0250	49,462.88	814.37	36,512.50		-12,950.38
71647NAF6 4.375% 05/20/2023 DD 05/20/13	73.0250	49,462.88	814.37	36,512.50	0.09	-12,950.38
95,000.000 SENSATA TECHNOLOGIES BV 144A	104.5000	96,206.87	2,270.64	99,275.00		3,068.13
81725WAH6 5.625% 11/01/2024 DD 10/14/14	104.5000	96,206.87	2,270.64	99,275.00	0.26	3,068.13
SUBTOTAL NETHERLANDS		187,149.61	3,490.22	168,287.50		-18,862.11
		187,149.61	3,490.22	168,287.50	0.43	-18,862.11
PERU						
50,000.000 PERUVIAN GOVERNMENT INTERNATIO	104.9500	49,887.46	218.58	52,475.00		2,587.54
715638BU5 4.125% 08/25/2027 DD 08/25/15	104.9500	49,887.46	218.58	52,475.00	0.14	2,587.54
SPAIN						
70,000.000 TELEFONICA EMISIONES SAU	113.5165	67,462.15	504.40	79,461.55		11,999.40
87938WAP8 5.462% 02/16/2021 DD 02/16/11	113.5165	67,462.15	504.40	79,461.55	0.20	11,999.40
SWITZERLAND						
45,000.000 CREDIT SUISSE AG/NEW YORK NY	106.6296	46,127.32	363.96	47,983.32		1,856.00
22541HCC4 6.000% 02/15/2018 DD 02/19/08	106.6296	46,127.32	363.96	47,983.32	0.12	1,856.00

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
UNITED KINGDOM						
92,466.000 BRITISH AIRWAYS 2013-1 CL 144A 11042AAA2 4.625% 12/20/2025 DD 07/03/13	105.0000	92,466.00	173.64	97,089.30		4,623.30
	105.0000	92,466.00	173.64	97,089.30	0.25	4,623.30
55,000.000 HSBC HOLDINGS PLC 404280AK5 5.100% 04/05/2021 DD 04/05/11	110.0606	61,829.73	1,395.61	60,533.33		-1,296.40
	110.0606	61,829.73	1,395.61	60,533.33	0.16	-1,296.40
25,000.000 VODAFONE GROUP PLC 92857WAQ3 6.150% 02/27/2037 DD 02/27/07	112.6143	30,133.53	154.10	28,153.58		-1,979.95
	112.6143	30,133.53	154.10	28,153.58	0.07	-1,979.95
SUBTOTAL UNITED KINGDOM		184,429.26	1,723.35	185,776.21		1,346.95
		184,429.26	1,723.35	185,776.21	0.48	1,346.95
UNITED STATES						
95,000.000 AT&T INC 00206RCU4 5.650% 02/15/2047 DD 02/09/16	109.8771	94,778.25	815.88	104,383.25		9,605.00
	109.8771	94,778.25	815.88	104,383.25	0.27	9,605.00
85,000.000 AT&T INC 00206RDB5 3.800% 03/15/2022 DD 03/15/16	105.2830	90,579.03	295.99	89,490.55		-1,088.48
	105.2830	90,579.03	295.99	89,490.55	0.23	-1,088.48
25,000.000 CHUBB INA HOLDINGS INC 00440EAV9 3.350% 05/03/2026 DD 11/03/15	104.1800	24,926.31	351.37	26,045.00		1,118.69
	104.1800	24,926.31	351.37	26,045.00	0.07	1,118.69
45,000.000 AETNA INC 00817YAN8 2.200% 03/15/2019 DD 03/07/14	101.7631	44,883.48	53.47	45,793.40		909.92
	101.7631	44,883.48	53.47	45,793.40	0.12	909.92
35,000.000 AETNA INC 00817YAQ1 3.500% 11/15/2024 DD 11/10/14	101.9636	34,863.67	472.65	35,687.26		823.59
	101.9636	34,863.67	472.65	35,687.26	0.09	823.59

Asset and Accrual Detail - By Asset type

4/1/2016

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
20,000.000 ALCOA INC 013817AW1 5.125% 10/01/2024 DD 09/22/14	95.5000 95.5000	20,000.00 20,000.00	8.55 8.55	19,100.00 19,100.00	0.05	-900.00 -900.00
25,000.000 ALLEGHENY TECHNOLOGIES INC 01741RAC6 9.375% 06/01/2019 DD 06/01/09	95.0000 95.0000	30,933.99 30,933.99	800.60 800.60	23,750.00 23,750.00	0.06	-7,183.99 -7,183.99
55,000.000 ALLY FINANCIAL INC 02005NAR1 4.750% 09/10/2018 DD 09/09/13	101.6250 101.6250	54,621.32 54,621.32	176.22 176.22	55,893.75 55,893.75	0.14	1,272.43 1,272.43
70,000.000 AMERICAN AIRLINES 2016-1 CLASS 02376WAA9 4.100% 07/15/2029 DD 01/19/16	103.2500 103.2500	70,000.00 70,000.00	602.84 602.84	72,275.00 72,275.00	0.19	2,275.00 2,275.00
12,968.680 AMERICAN AIRLINES 2014-1 CLASS 02376XAA7 4.375% 04/01/2024 DD 09/16/14	99.0780 99.0780	12,968.68 12,968.68	4.74 4.74	12,849.11 12,849.11	0.03	-119.57 -119.57
30,000.000 AMERICAN EXPRESS CO 025816BB4 8.125% 05/20/2019 DD 05/18/09	118.2483 118.2483	37,111.94 37,111.94	906.93 906.93	35,474.49 35,474.49	0.09	-1,637.45 -1,637.45
75,000.000 AMERICAN TOWER CORP 029912BE1 5.900% 11/01/2021 DD 10/06/11	114.1308 114.1308	77,913.21 77,913.21	1,881.15 1,881.15	85,598.10 85,598.10	0.22	7,684.89 7,684.89
50,000.000 AMERISOURCEBERGEN CORP 03073EAJ4 3.500% 11/15/2021 DD 11/14/11	105.6413 105.6413	49,939.08 49,939.08	675.31 675.31	52,820.65 52,820.65	0.14	2,881.57 2,881.57
70,000.000 AMERIPRISE FINANCIAL INC 03076CAF3 4.000% 10/15/2023 DD 09/06/13	105.6651 105.6651	69,690.12 69,690.12	1,318.49 1,318.49	73,965.57 73,965.57	0.19	4,275.45 4,275.45

Asset and Accrual Detail - By Asset type

4/1/2016

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
130,000.000 AMERIGAS FINANCE LLC / AMERIGA 03077JAB6 7.000% 05/20/2022 DD 01/12/12	102.2500 102.2500	136,526.10 136,526.10	3,387.05 3,387.05	132,925.00 132,925.00	0.34	-3,601.10 -3,601.10
150,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AP1 3.650% 02/01/2026 DD 01/25/16	105.1071 105.1071	149,753.70 149,753.70	1,061.16 1,061.16	157,660.65 157,660.65	0.41	7,906.95 7,906.95
15,000.000 ANTERO RESOURCES CORP 03674XAF3 5.625% 06/01/2023 DD 12/01/15	90.5000 90.5000	15,000.00 15,000.00	288.60 288.60	13,575.00 13,575.00	0.03	-1,425.00 -1,425.00
90,000.000 APPLIED MATERIALS INC 038222AF2 4.300% 06/15/2021 DD 06/08/11	110.0260 110.0260	97,858.71 97,858.71	1,176.33 1,176.33	99,023.40 99,023.40	0.26	1,164.69 1,164.69
85,000.000 ARROW ELECTRONICS INC 042735BE9 4.000% 04/01/2025 DD 03/02/15	100.0502 100.0502	84,466.04 84,466.04	28.32 28.32	85,042.67 85,042.67	0.22	576.63 576.63
85,000.000 ASSURED GUARANTY US HOLDINGS I 04621WAC4 5.000% 07/01/2024 DD 06/20/14	105.0759 105.0759	87,343.24 87,343.24	1,097.56 1,097.56	89,314.52 89,314.52	0.23	1,971.28 1,971.28
185,000.000 ATHENE GLOBAL FUNDING 144A 04685A2A8 2.875% 10/23/2018 DD 10/23/15	98.3655 98.3655	184,892.24 184,892.24	2,389.13 2,389.13	181,976.18 181,976.18	0.47	-2,916.06 -2,916.06
25,000.000 AUTOMATIC DATA PROCESSING INC 053015AE3 3.375% 09/15/2025 DD 09/15/15	106.8455 106.8455	24,974.77 24,974.77	45.61 45.61	26,711.38 26,711.38	0.07	1,736.61 1,736.61
100,000.000 BANK OF AMERICA CORP 06051GFM6 4.000% 01/22/2025 DD 01/22/15	99.8963 99.8963	99,433.97 99,433.97	807.29 807.29	99,896.30 99,896.30	0.26	462.33 462.33

Asset and Accrual Detail - By Asset type

4/1/2016

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
75,000.000 BANK OF AMERICA CORP 06051GFR5 1.950% 05/12/2018 DD 05/12/15	100.0519 100.0519	74,996.64 74,996.64	576.61 576.61	75,038.93 75,038.93	 0.19	42.29 42.29
95,000.000 BANK OF AMERICA CORP 06051GFU8 4.450% 03/03/2026 DD 03/03/16	103.3777 103.3777	94,892.84 94,892.84	365.46 365.46	98,208.82 98,208.82	 0.25	3,315.98 3,315.98
50,000.000 BANC OF AMERICA COMMER UBS7 A4 06054AAX7 3.705% 09/15/2048 DD 09/01/15	106.6483 106.6483	51,483.76 51,483.76	169.83 169.83	53,324.16 53,324.16	 0.14	1,840.40 1,840.40
75,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14	105.8723 105.8723	75,734.98 75,734.98	455.58 455.58	79,404.23 79,404.23	 0.20	3,669.25 3,669.25
93,846.170 BEAR STEARNS COMMERCIA PW14 A4 07388PAE1 5.201% 12/11/2038 DD 12/01/06	101.1644 101.1644	102,208.69 102,208.69	447.40 447.40	94,938.90 94,938.90	 0.24	-7,269.79 -7,269.79
50,000.000 BEMIS CO INC 081437AH8 4.500% 10/15/2021 DD 10/04/11	107.3881 107.3881	51,944.68 51,944.68	1,059.38 1,059.38	53,694.05 53,694.05	 0.14	1,749.37 1,749.37
50,000.000 BERKSHIRE HATHAWAY INC 084670BF4 3.400% 01/31/2022 DD 01/31/12	106.6411 106.6411	49,901.10 49,901.10	302.21 302.21	53,320.55 53,320.55	 0.14	3,419.45 3,419.45
60,000.000 BIO-RAD LABORATORIES INC 090572AP3 4.875% 12/15/2020 DD 12/09/10	109.2076 109.2076	62,355.88 62,355.88	889.22 889.22	65,524.56 65,524.56	 0.17	3,168.68 3,168.68
50,000.000 BLACK HILLS CORP 092113AL3 3.950% 01/15/2026 DD 01/13/16	104.8005 104.8005	49,850.96 49,850.96	446.69 446.69	52,400.25 52,400.25	 0.14	2,549.29 2,549.29

Asset and Accrual Detail - By Asset type

4/1/2016

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 BLACKSTONE HOLDINGS FINAN 144A 09256BAA5 6.625% 08/15/2019 DD 08/20/09	114.0890 114.0890	54,810.68 54,810.68	446.30 446.30	57,044.50 57,044.50	0.15	2,233.82 2,233.82
90,000.000 BLUE CUBE SPINCO INC 144A 095370AA0 9.750% 10/15/2023 DD 10/01/15	114.2500 114.2500	90,000.00 90,000.00	4,463.89 4,463.89	102,825.00 102,825.00	0.26	12,825.00 12,825.00
100,000.000 BOARDWALK PIPELINES LP 096630AC2 3.375% 02/01/2023 DD 11/08/12	84.6811 84.6811	94,431.65 94,431.65	590.61 590.61	84,681.10 84,681.10	0.22	-9,750.55 -9,750.55
40,000.000 BRIXMOR OPERATING PARTNERSHIP 11120VAB9 3.875% 08/15/2022 DD 08/10/15	98.0973 98.0973	39,715.38 39,715.38	208.95 208.95	39,238.92 39,238.92	0.10	-476.46 -476.46
25,000.000 BROADRIDGE FINANCIAL SOLUTIONS 11133TAB9 3.950% 09/01/2020 DD 08/21/13	105.9080 105.9080	24,973.33 24,973.33	90.37 90.37	26,477.00 26,477.00	0.07	1,503.67 1,503.67
29,000.000 BUMBLE BEE HOLDINGS INC 144A 120462AA4 9.000% 12/15/2017 DD 12/15/10	100.0000 100.0000	28,659.22 28,659.22	793.83 793.83	29,000.00 29,000.00	0.07	340.78 340.78
100,000.000 BUNGE LTD FINANCE CORP 120568AW0 3.500% 11/24/2020 DD 11/24/15	101.4051 101.4051	99,919.28 99,919.28	1,264.07 1,264.07	101,405.10 101,405.10	0.26	1,485.82 1,485.82
60,000.000 BURLINGTON NORTHERN SANTA FE L 12189LAQ4 3.850% 09/01/2023 DD 08/22/13	109.4536 109.4536	59,811.60 59,811.60	211.77 211.77	65,672.16 65,672.16	0.17	5,860.56 5,860.56
70,000.000 CF INDUSTRIES INC 12527GAB9 7.125% 05/01/2020 DD 04/23/10	113.7573 113.7573	82,604.75 82,604.75	2,119.75 2,119.75	79,630.11 79,630.11	0.21	-2,974.64 -2,974.64

Asset and Accrual Detail - By Asset type

4/1/2016

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
175,000.000 CFCRE COMMERCIAL MORTGAG C3 A3 12531WBB7 3.865% 01/10/2048 DD 01/01/16	107.5218 107.5218	180,228.63 180,228.63	619.95 619.95	188,163.10 188,163.10	0.48	7,934.47 7,934.47
175,000.000 CGGS COMMERCIAL RNDA AFX 144A 12532LAA3 2.757% 02/10/2033 DD 03/01/16	100.7800 100.7800	174,998.73 174,998.73	454.80 454.80	176,364.95 176,364.95	0.45	1,366.22 1,366.22
60,000.000 CHS/COMMUNITY HEALTH SYSTEMS I 12543DAR1 5.125% 08/15/2018 DD 08/17/12	100.8750 100.8750	61,173.37 61,173.37	414.59 414.59	60,525.00 60,525.00	0.16	-648.37 -648.37
90,000.000 CNH EQUIPMENT TRUST 2015- A A4 12592WAD0 1.850% 04/15/2021 DD 03/04/15	100.4707 100.4707	89,990.74 89,990.74	90.05 90.05	90,423.59 90,423.59	0.23	432.85 432.85
60,000.000 CNH EQUIPMENT TRUST 2015- B A4 12592YAE4 1.890% 04/15/2022 DD 05/13/15	100.5212 100.5212	59,998.81 59,998.81	61.30 61.30	60,312.74 60,312.74	0.16	313.93 313.93
260,000.000 COMM 2015-CCRE24 MORTG CR24 A5 12593JBF2 3.696% 08/10/2055 DD 08/01/15	106.7909 106.7909	267,720.83 267,720.83	880.80 880.80	277,656.37 277,656.37	0.72	9,935.54 9,935.54
150,000.000 COMM 2016-CCRE28 MORTG CR28 A4 12593YBE2 3.762% 02/10/2049 DD 02/01/16	107.0032 107.0032	154,482.78 154,482.78	517.31 517.31	160,504.86 160,504.86	0.41	6,022.08 6,022.08
120,000.000 CVS HEALTH CORP 126650CL2 3.875% 07/20/2025 DD 07/20/15	107.9956 107.9956	118,863.21 118,863.21	963.70 963.70	129,594.72 129,594.72	0.33	10,731.51 10,731.51
125,000.000 CALIFORNIA ST EARTHQUAKE AUTH 13017HAE6 2.805% 07/01/2019 DD 11/06/14	102.5860 102.5860	125,000.00 125,000.00	906.20 906.20	128,232.50 128,232.50	0.33	3,232.50 3,232.50

Asset and Accrual Detail - By Asset type

4/1/2016

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
190,000.000 CALIFORNIA ST 13063A7D0 7.300% 10/01/2039 DD 10/15/09	146.7410 146.7410	268,253.85 268,253.85	150.33 150.33	278,807.90 278,807.90	0.72	10,554.05 10,554.05
58,000.000 CALPINE CORP 144A 131347BY1 7.875% 01/15/2023 DD 01/14/11	105.5000 105.5000	63,627.64 63,627.64	1,007.99 1,007.99	61,190.00 61,190.00	0.16	-2,437.64 -2,437.64
35,000.000 CAPITAL ONE FINANCIAL CORP 14040HAL9 5.250% 02/21/2017 DD 02/18/05	103.1982 103.1982	36,329.75 36,329.75	215.96 215.96	36,119.37 36,119.37	0.09	-210.38 -210.38
50,000.000 CAPITAL ONE FINANCIAL CORP 14040HAY1 4.750% 07/15/2021 DD 07/19/11	109.4916 109.4916	54,716.44 54,716.44	523.82 523.82	54,745.80 54,745.80	0.14	29.36 29.36
175,000.000 CAPITAL ONE MULTI-ASSET A2 A2 14041NEV9 2.080% 03/15/2023 DD 05/19/15	101.2391 101.2391	174,992.09 174,992.09	196.59 196.59	177,168.39 177,168.39	0.46	2,176.30 2,176.30
50,000.000 CARMAX AUTO OWNER TRUST 2 2 A4 143127AD0 1.800% 03/15/2021 DD 05/13/15	100.6906 100.6906	49,986.80 49,986.80	48.64 48.64	50,345.30 50,345.30	0.13	358.50 358.50
150,000.000 CARMAX AUTO OWNER TRUST 2 1 A4 14313WAD4 1.830% 07/15/2020 DD 02/26/15	101.0431 101.0431	149,972.69 149,972.69	148.32 148.32	151,564.62 151,564.62	0.39	1,591.93 1,591.93
50,000.000 CARPENTER TECHNOLOGY CORP 144285AJ2 5.200% 07/15/2021 DD 06/30/11	99.3502 99.3502	51,066.04 51,066.04	573.81 573.81	49,675.10 49,675.10	0.13	-1,390.94 -1,390.94
35,000.000 CATHOLIC HEALTH INITIATIVES 14916RAF1 4.200% 08/01/2023 DD 10/30/13	107.0750 107.0750	34,924.29 34,924.29	257.07 257.07	37,476.25 37,476.25	0.10	2,551.96 2,551.96

Asset and Accrual Detail - By Asset type

4/1/2016

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 CC HOLDINGS GS V LLC / CROWN C 14987BAE3 3.849% 04/15/2023 DD 04/15/13	103.0491 103.0491	70,245.94 70,245.94	1,267.70 1,267.70	72,134.37 72,134.37	0.19	1,888.43 1,888.43
60,000.000 CENTURYLINK INC 156700AS5 5.800% 03/15/2022 DD 03/12/12	95.6250 95.6250	60,590.04 60,590.04	187.96 187.96	57,375.00 57,375.00	0.15	-3,215.04 -3,215.04
95,000.000 CHESAPEAKE ENERGY CORP 165167CK1 5.375% 06/15/2021 DD 04/01/13	36.5000 36.5000	97,130.98 97,130.98	1,552.64 1,552.64	34,675.00 34,675.00	0.09	-62,455.98 -62,455.98
70,000.000 CITIGROUP INC 172967DY4 5.500% 02/15/2017 DD 02/12/07	103.2964 103.2964	70,756.47 70,756.47	518.82 518.82	72,307.48 72,307.48	0.19	1,551.01 1,551.01
60,000.000 CITIGROUP INC 172967HB0 5.500% 09/13/2025 DD 09/13/13	109.3000 109.3000	63,636.38 63,636.38	196.04 196.04	65,580.00 65,580.00	0.17	1,943.62 1,943.62
50,000.000 CITIGROUP INC 172967HM6 2.550% 04/08/2019 DD 04/08/14	101.4077 101.4077	49,937.48 49,937.48	624.27 624.27	50,703.85 50,703.85	0.13	766.37 766.37
185,000.000 CITIZENS FINANCIAL GROUP INC 174610AK1 4.300% 12/03/2025 DD 12/03/15	103.4731 103.4731	184,810.67 184,810.67	2,674.82 2,674.82	191,425.24 191,425.24	0.49	6,614.57 6,614.57
70,000.000 CLEAN HARBORS INC 184496AJ6 5.250% 08/01/2020 DD 07/30/12	102.4500 102.4500	72,094.72 72,094.72	643.15 643.15	71,715.00 71,715.00	0.18	-379.72 -379.72
50,000.000 COMMUNITY HEALTH NETWORK INC 20369EAA0 4.237% 05/01/2025 DD 06/11/15	105.7281 105.7281	50,000.00 50,000.00	899.82 899.82	52,864.05 52,864.05	0.14	2,864.05 2,864.05

Asset and Accrual Detail - By Asset type

4/1/2016

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 CONOCOPHILLIPS CO 20826FAQ9 4.950% 03/15/2026 DD 03/08/16	103.3288 103.3288	49,980.27 49,980.27	180.24 180.24	51,664.40 51,664.40	0.13	1,684.13 1,684.13
43,037.025 CONTINENTAL AIRLINES 1998-1 CL 210805CB1 6.648% 03/15/2019 DD 02/20/98	103.0300 103.0300	43,749.23 43,749.23	154.58 154.58	44,341.05 44,341.05	0.11	591.82 591.82
35,000.000 COX COMMUNICATIONS INC 144A 224044BS5 6.250% 06/01/2018 DD 06/05/08	107.0728 107.0728	40,094.57 40,094.57	747.49 747.49	37,475.48 37,475.48	0.10	-2,619.09 -2,619.09
65,000.000 COX COMMUNICATIONS INC 144A 224044CA3 2.950% 06/30/2023 DD 05/01/13	92.7820 92.7820	62,274.38 62,274.38	505.38 505.38	60,308.30 60,308.30	0.16	-1,966.08 -1,966.08
125,000.000 DBUBS 2011-LC2 MO LC2A A4 144A 23305XAD3 4.537% 07/10/2044 DD 06/01/11	110.9059 110.9059	141,184.78 141,184.78	520.00 520.00	138,632.38 138,632.38	0.36	-2,552.40 -2,552.40
25,000.000 DCP MIDSTREAM OPERATING LP 23311VAC1 2.500% 12/01/2017 DD 11/27/12	95.2115 95.2115	24,891.19 24,891.19	213.66 213.66	23,802.88 23,802.88	0.06	-1,088.31 -1,088.31
29,940.210 DELTA AIR LINES 2011-1 CLASS A 24736WAA8 5.300% 10/15/2020 DD 04/05/11	106.5000 106.5000	29,283.29 29,283.29	747.47 747.47	31,886.32 31,886.32	0.08	2,603.03 2,603.03
75,000.000 DIGNITY HEALTH 254010AD3 3.812% 11/01/2024 DD 10/15/14	105.5951 105.5951	75,000.00 75,000.00	1,215.57 1,215.57	79,196.33 79,196.33	0.20	4,196.33 4,196.33
75,000.000 DISH DBS CORP 25470XAW5 5.875% 11/15/2024 DD 11/20/14	91.0000 91.0000	75,000.00 75,000.00	1,700.82 1,700.82	68,250.00 68,250.00	0.18	-6,750.00 -6,750.00

Asset and Accrual Detail - By Asset type

4/1/2016

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
55,000.000 DYNEGY INC 26817RAN8 7.375% 11/01/2022 DD 05/01/15	91.7500 91.7500	55,113.98 55,113.98	1,723.75 1,723.75	50,462.50 50,462.50	0.13	-4,651.48 -4,651.48
95,000.000 EQT MIDSTREAM PARTNERS LP 26885BAA8 4.000% 08/01/2024 DD 08/01/14	86.7910 86.7910	93,753.12 93,753.12	665.18 665.18	82,451.45 82,451.45	0.21	-11,301.67 -11,301.67
200,000.000 ENERGY N W WA ELEC REVENUE 29270CL37 2.814% 07/01/2024 DD 05/06/15	102.0170 102.0170	200,000.00 200,000.00	1,453.88 1,453.88	204,034.00 204,034.00	0.53	4,034.00 4,034.00
70,000.000 ENERGY TRANSFER PARTNERS LP 29273RAY5 4.900% 02/01/2024 DD 09/19/13	90.9350 90.9350	74,318.18 74,318.18	600.35 600.35	63,654.50 63,654.50	0.16	-10,663.68 -10,663.68
95,000.000 ENERGY TRANSFER EQUITY LP 29273VAC4 7.500% 10/15/2020 DD 09/20/10	96.0620 96.0620	103,975.76 103,975.76	3,353.20 3,353.20	91,258.90 91,258.90	0.24	-12,716.86 -12,716.86
40,000.000 ENTERGY LOUISIANA LLC 29364WAK4 5.400% 11/01/2024 DD 11/16/09	117.8229 117.8229	45,157.90 45,157.90	918.42 918.42	47,129.16 47,129.16	0.12	1,971.26 1,971.26
50,000.000 ENTERPRISE PRODUCTS OPERATING 29379VAU7 4.050% 02/15/2022 DD 08/24/11	104.0210 104.0210	50,948.39 50,948.39	272.83 272.83	52,010.50 52,010.50	0.13	1,062.11 1,062.11
45,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBE2 3.750% 02/15/2025 DD 10/14/14	100.0080 100.0080	44,865.19 44,865.19	227.56 227.56	45,003.60 45,003.60	0.12	138.41 138.41
190,000.000 CITIGROUP COMMERCIAL M GC33 A4 29425AAD5 3.778% 09/10/2058 DD 09/01/15	107.1275 107.1275	195,658.62 195,658.62	658.12 658.12	203,542.33 203,542.33	0.52	7,883.71 7,883.71

Asset and Accrual Detail - By Asset type

4/1/2016

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
65,000.000 EQUIFAX INC 294429AJ4 3.300% 12/15/2022 DD 12/17/12	101.9887 101.9887	65,149.77 65,149.77	652.35 652.35	66,292.66 66,292.66	0.17	1,142.89 1,142.89
40,000.000 EQUINIX INC 29444UAN6 5.375% 01/01/2022 DD 11/20/14	103.7500 103.7500	40,000.00 40,000.00	555.49 555.49	41,500.00 41,500.00	0.11	1,500.00 1,500.00
52,180.440 ETHIOPIAN LEASING 2012 LLC 29766DAF1 2.646% 05/12/2026 DD 06/20/14	103.4209 103.4209	52,180.44 52,180.44	197.99 197.99	53,965.48 53,965.48	0.14	1,785.04 1,785.04
8,641.690 FHLMC POOL #E9-8660 3128H6TR5 5.500% 08/01/2018 DD 08/01/03	102.9589 102.9589	9,241.28 9,241.28	43.64 43.64	8,897.39 8,897.39	0.02	-343.89 -343.89
12,716.580 FHLMC POOL #E9-9936 3128H8BD1 4.500% 10/01/2018 DD 10/01/03	103.4552 103.4552	13,460.81 13,460.81	52.51 52.51	13,155.96 13,155.96	0.03	-304.85 -304.85
237,816.730 FHLMC POOL #G0-7032 3128M9ED0 3.000% 06/01/2042 DD 06/01/12	102.5823 102.5823	243,949.68 243,949.68	654.04 654.04	243,957.85 243,957.85	0.63	8.17 8.17
97,495.160 FHLMC POOL #G0-7195 3128M9KG6 4.500% 03/01/2042 DD 11/01/12	108.9797 108.9797	104,233.25 104,233.25	402.06 402.06	106,249.91 106,249.91	0.27	2,016.66 2,016.66
97,470.616 FHLMC POOL #G0-8515 3128MJSD3 3.000% 12/01/2042 DD 12/01/12	102.5927 102.5927	101,331.68 101,331.68	268.02 268.02	99,997.74 99,997.74	0.26	-1,333.94 -1,333.94
188,662.450 FHLMC POOL #G0-8606 3128MJU81 4.000% 09/01/2044 DD 09/01/14	106.9584 106.9584	200,582.71 200,582.71	691.87 691.87	201,790.25 201,790.25	0.52	1,207.54 1,207.54

Asset and Accrual Detail - By Asset type

4/1/2016

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
510,362.250 FHLMC POOL #G0-8641 3128MJWB2 3.500% 05/01/2045 DD 05/01/15	104.8341 104.8341	529,703.89 529,703.89	1,637.41 1,637.41	535,033.90 535,033.90	 1.38	5,330.01 5,330.01
121,209.049 FHLMC POOL #C0-3814 31292LGX7 4.000% 03/01/2042 DD 03/01/12	107.1875 107.1875	130,265.55 130,265.55	444.34 444.34	129,920.91 129,920.91	 0.33	-344.64 -344.64
237,879.682 FHLMC POOL #C0-9029 31292SA67 3.000% 03/01/2043 DD 02/01/13	102.5927 102.5927	239,999.64 239,999.64	654.11 654.11	244,047.21 244,047.21	 0.63	4,047.57 4,047.57
163,415.110 FHLMC POOL #Q0-5991 3132GMKC5 3.500% 02/01/2042 DD 01/01/12	105.0463 105.0463	168,938.41 168,938.41	524.38 524.38	171,661.59 171,661.59	 0.44	2,723.18 2,723.18
205,926.050 FHLMC POOL #Q0-8998 3132GUKK9 3.500% 06/01/2042 DD 06/01/12	105.0255 105.0255	213,647.44 213,647.44	660.60 660.60	216,274.88 216,274.88	 0.56	2,627.44 2,627.44
7,660.300 FNMA POOL #0190315 31368HK44 6.000% 11/01/2031 DD 10/01/01	115.5713 115.5713	8,513.48 8,513.48	42.28 42.28	8,853.11 8,853.11	 0.02	339.63 339.63
12,078.610 FNMA POOL #0252438 31371HLT3 6.000% 05/01/2029 DD 04/01/99	115.3813 115.3813	13,412.05 13,412.05	66.41 66.41	13,936.46 13,936.46	 0.04	524.41 524.41
5,933.140 FNMA POOL #0254549 31371KWJ6 6.000% 12/01/2032 DD 11/01/02	115.5110 115.5110	6,595.66 6,595.66	32.66 32.66	6,853.43 6,853.43	 0.02	257.77 257.77
10,891.170 FNMA POOL #0256799 31371NGG4 5.500% 07/01/2037 DD 06/01/07	112.7567 112.7567	11,888.03 11,888.03	54.89 54.89	12,280.53 12,280.53	 0.03	392.50 392.50

Asset and Accrual Detail - By Asset type

4/1/2016

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
2,934.610 FNMA POOL #0257123 31371NSLO 5.500% 03/01/2038 DD 02/01/08	112.7509 112.7509	3,199.89 3,199.89	14.68 14.68	3,308.80 3,308.80	 0.01	108.91 108.91
116,178.270 FNMA POOL #0AH1566 3138A2W47 5.000% 12/01/2040 DD 12/01/10	111.0643 111.0643	125,532.77 125,532.77	532.64 532.64	129,032.64 129,032.64	 0.33	3,499.87 3,499.87
17,502.960 FNMA POOL #0AH6893 3138A8UT1 4.500% 03/01/2041 DD 03/01/11	109.3066 109.3066	18,620.32 18,620.32	72.29 72.29	19,131.89 19,131.89	 0.05	511.57 511.57
28,507.295 FNMA POOL #0AI4891 3138AJNH1 4.500% 06/01/2041 DD 06/01/11	109.3066 109.3066	30,379.70 30,379.70	117.56 117.56	31,160.35 31,160.35	 0.08	780.65 780.65
66,250.870 FNMA POOL #0AJ4576 3138AWCN1 3.500% 11/01/2041 DD 10/01/11	105.1908 105.1908	67,787.69 67,787.69	212.52 212.52	69,689.84 69,689.84	 0.18	1,902.15 1,902.15
185,963.490 FNMA POOL #0AJ7547 3138E0L56 4.000% 01/01/2042 DD 12/01/11	107.3379 107.3379	197,571.37 197,571.37	681.91 681.91	199,609.25 199,609.25	 0.51	2,037.88 2,037.88
206,824.600 FNMA POOL #0AK9393 3138EENK1 3.500% 04/01/2042 DD 03/01/12	105.1908 105.1908	215,182.17 215,182.17	663.59 663.59	217,560.50 217,560.50	 0.56	2,378.33 2,378.33
227,479.910 FNMA POOL #0AL1895 3138EJC97 3.500% 06/01/2042 DD 06/01/12	105.5970 105.5970	241,982.49 241,982.49	729.76 729.76	240,211.92 240,211.92	 0.62	-1,770.57 -1,770.57
136,097.250 FNMA POOL #0AL2901 3138EKGK5 4.000% 09/01/2042 DD 12/01/12	107.2832 107.2832	140,328.77 140,328.77	498.96 498.96	146,009.48 146,009.48	 0.38	5,680.71 5,680.71

Asset and Accrual Detail - By Asset type

4/1/2016

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
86,017.860 FNMA POOL #0AL3319 3138EKVM4 3.500% 03/01/2043 DD 03/01/13	105.1908 105.1908	90,580.77 90,580.77	275.87 275.87	90,482.90 90,482.90	0.23	-97.87 -97.87
177,761.040 FNMA POOL #0AL3423 3138EKYV1 5.000% 05/01/2040 DD 03/01/13	110.8613 110.8613	196,534.57 196,534.57	814.66 814.66	197,068.14 197,068.14	0.51	533.57 533.57
220,402.800 FNMA POOL #0AL5779 3138ENM55 3.000% 09/01/2043 DD 09/01/14	102.8628 102.8628	222,841.96 222,841.96	605.98 605.98	226,712.58 226,712.58	0.58	3,870.62 3,870.62
165,635.020 FNMA POOL #0AL7769 3138EQT36 3.000% 12/01/2043 DD 11/01/15	102.8550 102.8550	169,735.32 169,735.32	455.56 455.56	170,363.95 170,363.95	0.44	628.63 628.63
145,633.320 FNMA POOL #0AR1183 3138NXJ57 3.000% 01/01/2043 DD 12/01/12	102.8680 102.8680	150,240.57 150,240.57	400.43 400.43	149,810.15 149,810.15	0.39	-430.42 -430.42
208,845.720 FNMA POOL #0AR6379 3138W4CR0 3.000% 02/01/2043 DD 02/01/13	102.9149 102.9149	216,158.89 216,158.89	574.31 574.31	214,933.39 214,933.39	0.55	-1,225.50 -1,225.50
715,263.530 FNMA POOL #0AS0024 3138W9A26 3.500% 07/01/2043 DD 06/01/13	105.1361 105.1361	744,289.33 744,289.33	2,294.85 2,294.85	752,000.53 752,000.53	1.94	7,711.20 7,711.20
188,233.070 FNMA POOL #0AT0175 3138WMFR7 3.500% 03/01/2043 DD 03/01/13	106.0875 106.0875	191,331.21 191,331.21	603.91 603.91	199,691.76 199,691.76	0.51	8,360.55 8,360.55
184,484.670 FNMA POOL #0AT0942 3138WNBL2 3.000% 04/01/2043 DD 04/01/13	102.8524 102.8524	191,427.30 191,427.30	507.39 507.39	189,746.96 189,746.96	0.49	-1,680.34 -1,680.34

Asset and Accrual Detail - By Asset type

4/1/2016

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
219,143.910 FNMA POOL #0AT3868 3138WRJN1 3.500% 06/01/2043 DD 06/01/13	105.1674 105.1674	226,458.43 226,458.43	703.15 703.15	230,467.93 230,467.93	0.59	4,009.50 4,009.50
524,409.070 FNMA POOL #0AY5580 3138YKFW8 3.500% 06/01/2045 DD 06/01/15	105.1549 105.1549	545,684.35 545,684.35	1,682.48 1,682.48	551,441.81 551,441.81	1.42	5,757.46 5,757.46
764,142.040 FNMA POOL #0AZ0846 3138YR5G9 4.000% 07/01/2045 DD 07/01/15	107.0983 107.0983	813,876.54 813,876.54	2,801.97 2,801.97	818,383.45 818,383.45	2.11	4,506.91 4,506.91
20,876.110 FNMA POOL #0694448 31400QP98 5.500% 04/01/2033 DD 03/01/03	113.4012 113.4012	22,873.78 22,873.78	105.36 105.36	23,673.77 23,673.77	0.06	799.99 799.99
27,995.090 FNMA POOL #0694655 31400WQ2 5.500% 04/01/2033 DD 03/01/03	113.3963 113.3963	30,674.31 30,674.31	141.18 141.18	31,745.40 31,745.40	0.08	1,071.09 1,071.09
10,986.300 FNMA POOL #0702690 31401AUP0 5.000% 07/01/2033 DD 07/01/03	111.3976 111.3976	11,896.90 11,896.90	50.47 50.47	12,238.48 12,238.48	0.03	341.58 341.58
36,978.040 FNMA POOL #0725236 31402CV58 4.500% 03/01/2034 DD 02/01/04	109.8742 109.8742	39,404.03 39,404.03	152.43 152.43	40,629.31 40,629.31	0.10	1,225.28 1,225.28
15,487.490 FNMA POOL #0744313 31403B3W1 4.500% 09/01/2018 DD 09/01/03	103.4926 103.4926	16,403.38 16,403.38	63.79 63.79	16,028.41 16,028.41	0.04	-374.97 -374.97
103,476.950 FNMA POOL #0745870 31403DT33 5.000% 10/01/2036 DD 09/01/06	111.1112 111.1112	111,270.69 111,270.69	474.32 474.32	114,974.49 114,974.49	0.30	3,703.80 3,703.80

Asset and Accrual Detail - By Asset type

4/1/2016

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
5,932.890 FNMA POOL #0774845 31404PZJ3 5.500% 04/01/2034 DD 04/01/04	112.2715 112.2715	6,498.99 6,498.99	30.01 30.01	6,660.95 6,660.95	 0.02	161.96 161.96
17,915.940 FNMA POOL #0829186 31407FF39 5.000% 07/01/2035 DD 07/01/05	111.0062 111.0062	19,391.94 19,391.94	82.18 82.18	19,887.81 19,887.81	 0.05	495.87 495.87
27,728.070 FNMA POOL #0843513 31407XDS7 5.000% 11/01/2020 DD 11/01/05	107.0770 107.0770	29,849.02 29,849.02	127.18 127.18	29,690.38 29,690.38	 0.08	-158.64 -158.64
12,701.180 FNMA POOL #0850278 31408FUB3 5.500% 12/01/2035 DD 12/01/05	112.8964 112.8964	13,907.38 13,907.38	64.10 64.10	14,339.18 14,339.18	 0.04	431.80 431.80
10,368.800 FNMA POOL #0879628 31409VHD8 5.500% 06/01/2021 DD 06/01/06	105.0615 105.0615	11,289.15 11,289.15	52.17 52.17	10,893.62 10,893.62	 0.03	-395.53 -395.53
6,940.870 FNMA POOL #0895203 31410RRY7 6.500% 08/01/2036 DD 08/01/06	120.1697 120.1697	7,764.40 7,764.40	41.33 41.33	8,340.82 8,340.82	 0.02	576.42 576.42
7,824.980 FNMA POOL #0899147 31410V5G1 5.500% 04/01/2037 DD 04/01/07	112.7464 112.7464	8,542.18 8,542.18	39.49 39.49	8,822.39 8,822.39	 0.02	280.21 280.21
11,943.880 FNMA POOL #0914724 31411UG96 5.500% 04/01/2037 DD 03/01/07	112.7464 112.7464	13,036.31 13,036.31	60.33 60.33	13,466.30 13,466.30	 0.03	429.99 429.99
19,538.020 FNMA POOL #0929637 31412MZA9 5.500% 06/01/2038 DD 06/01/08	112.8214 112.8214	21,304.96 21,304.96	98.46 98.46	22,043.07 22,043.07	 0.06	738.11 738.11

Asset and Accrual Detail - By Asset type

4/1/2016

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
9,686.150 FNMA POOL #0933511 31412SR80 6.000% 02/01/2038 DD 02/01/08	114.0623 114.0623	10,666.99 10,666.99	53.26 53.26	11,048.25 11,048.25	 0.03	381.26 381.26
1,980.020 FNMA POOL #0933544 31412SS97 6.000% 02/01/2038 DD 02/01/08	114.0623 114.0623	2,177.69 2,177.69	10.91 10.91	2,258.46 2,258.46	 0.01	80.77 80.77
23,452.850 FNMA POOL #0942165 31413DFE2 6.000% 07/01/2037 DD 07/01/07	114.3997 114.3997	25,826.02 25,826.02	128.91 128.91	26,830.00 26,830.00	 0.07	1,003.98 1,003.98
3,214.320 FNMA POOL #0946019 31413HPC6 6.500% 09/01/2037 DD 09/01/07	114.6882 114.6882	3,584.29 3,584.29	19.10 19.10	3,686.45 3,686.45	 0.01	102.16 102.16
4,110.510 FNMA POOL #0946594 31413JC77 6.000% 09/01/2037 DD 08/01/07	114.4372 114.4372	4,526.74 4,526.74	22.53 22.53	4,703.95 4,703.95	 0.01	177.21 177.21
9,837.700 FNMA POOL #0949301 31413MDE4 6.000% 10/01/2037 DD 10/01/07	114.4372 114.4372	10,833.63 10,833.63	54.21 54.21	11,257.99 11,257.99	 0.03	424.36 424.36
20,384.450 FNMA POOL #0972960 31414QMH7 5.000% 03/01/2038 DD 02/01/08	110.8272 110.8272	22,023.50 22,023.50	93.43 93.43	22,591.52 22,591.52	 0.06	568.02 568.02
8,869.360 FNMA POOL #0974151 31414RWL5 6.000% 02/01/2038 DD 02/01/08	114.1248 114.1248	9,762.13 9,762.13	48.77 48.77	10,122.14 10,122.14	 0.03	360.01 360.01
6,556.350 FNMA POOL #0992032 31415XA92 5.500% 10/01/2038 DD 10/01/08	112.8964 112.8964	7,148.01 7,148.01	33.07 33.07	7,401.88 7,401.88	 0.02	253.87 253.87

Asset and Accrual Detail - By Asset type

4/1/2016

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
11,096.990 FNMA POOL #0992293 31415XKE0 5.000% 01/01/2039 DD 01/01/09	110.7775 110.7775	11,981.63 11,981.63	50.81 50.81	12,292.97 12,292.97	0.03	311.34 311.34
171,462.770 FNMA POOL #0AB3026 31416YLG1 4.000% 05/01/2041 DD 04/01/11	107.3379 107.3379	180,631.81 180,631.81	628.79 628.79	184,044.49 184,044.49	0.47	3,412.68 3,412.68
163,333.580 FNMA POOL #0AB5388 31417B7A9 4.000% 06/01/2042 DD 05/01/12	107.4472 107.4472	174,587.28 174,587.28	598.81 598.81	175,497.39 175,497.39	0.45	910.11 910.11
188,344.050 FNMA POOL #0AB6633 31417DLP6 3.500% 10/01/2042 DD 10/01/12	105.1908 105.1908	198,272.55 198,272.55	604.25 604.25	198,120.66 198,120.66	0.51	-151.89 -151.89
72,490.632 FNMA POOL #0AB6835 31417DSZ7 3.500% 11/01/2042 DD 11/01/12	105.1908 105.1908	77,158.32 77,158.32	232.57 232.57	76,253.49 76,253.49	0.20	-904.83 -904.83
90,296.910 FNMA POOL #0AB9549 31417GTF3 3.000% 06/01/2043 DD 05/01/13	102.8550 102.8550	90,491.89 90,491.89	248.31 248.31	92,874.91 92,874.91	0.24	2,383.02 2,383.02
197,981.360 FNMA POOL #0AB9659 31417GWV4 3.000% 06/01/2043 DD 05/01/13	103.0086 103.0086	198,894.06 198,894.06	544.50 544.50	203,937.91 203,937.91	0.53	5,043.85 5,043.85
12,511.230 FNMA POOL #0AC3299 31417MUZ4 4.500% 10/01/2039 DD 09/01/09	109.1637 109.1637	13,309.08 13,309.08	51.49 51.49	13,657.72 13,657.72	0.04	348.64 348.64
110,115.840 FNMA POOL #0MA0170 31417YFL6 5.000% 09/01/2039 DD 08/01/09	110.9550 110.9550	118,902.87 118,902.87	504.67 504.67	122,179.03 122,179.03	0.31	3,276.16 3,276.16

Asset and Accrual Detail - By Asset type

4/1/2016

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
122,974.280 FNMA POOL #0MA0907 31418AAH1 4.000% 11/01/2041 DD 10/01/11	107.3379	130,290.46	450.80	131,997.97		1,707.51
	107.3379	130,290.46	450.80	131,997.97	0.34	1,707.51
401,356.260 FNMA POOL #0MA1926 31418BD86 4.500% 06/01/2044 DD 05/01/14	109.3654	434,836.22	1,655.56	438,944.99		4,108.77
	109.3654	434,836.22	1,655.56	438,944.99	1.13	4,108.77
71,356.400 FNMA POOL #0AD3243 31418QS95 4.500% 04/01/2040 DD 04/01/10	109.3118	75,908.76	294.29	78,000.96		2,092.20
	109.3118	75,908.76	294.29	78,000.96	0.20	2,092.20
179,082.680 FNMA POOL #0AD4223 31418RVR9 4.500% 08/01/2040 DD 08/01/10	109.3326	190,512.63	738.63	195,795.79		5,283.16
	109.3326	190,512.63	738.63	195,795.79	0.50	5,283.16
77,103.680 FNMA POOL #0AE4446 31419E5G0 4.000% 12/01/2040 DD 01/01/11	107.3379	80,701.95	282.70	82,761.45		2,059.50
	107.3379	80,701.95	282.70	82,761.45	0.21	2,059.50
148,589.740 FNMA POOL #0AE8306 31419KGQ2 4.000% 11/01/2040 DD 10/01/10	107.3379	155,523.21	544.91	159,493.06		3,969.85
	107.3379	155,523.21	544.91	159,493.06	0.41	3,969.85
79,713.930 FNMA POOL #0AE8754 31419KWQ4 4.000% 10/01/2040 DD 12/01/10	107.3379	83,432.99	292.25	85,563.24		2,130.25
	107.3379	83,432.99	292.25	85,563.24	0.22	2,130.25
40,000.000 FIFTH THIRD BANCORP 316773AD2 4.500% 06/01/2018 DD 05/23/03	105.3883	40,396.71	615.05	42,155.32		1,758.61
	105.3883	40,396.71	615.05	42,155.32	0.11	1,758.61
20,000.000 FLAT ROCK MI TAX INCR FIN AUTH 338654CD6 6.750% 10/01/2016 DD 08/03/06	102.3940	20,647.21	11.25	20,478.80		-168.41
	102.3940	20,647.21	11.25	20,478.80	0.05	-168.41

Asset and Accrual Detail - By Asset type

4/1/2016

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
135,000.000 FLORIDA ST HURRICANE CATASTROP 34074GDH4 2.995% 07/01/2020 DD 04/23/13	103.3610 103.3610	135,000.00 135,000.00	1,044.61 1,044.61	139,537.35 139,537.35	 0.36	4,537.35 4,537.35
55,000.000 FREEPORT-MCMORAN INC 35671DBH7 4.000% 11/14/2021 DD 11/14/14	70.7500 70.7500	54,813.41 54,813.41	855.11 855.11	38,912.50 38,912.50	 0.10	-15,900.91 -15,900.91
15,000.000 FRESENIUS MEDICAL CARE US 144A 35802XAH6 4.125% 10/15/2020 DD 10/29/14	101.7500 101.7500	15,000.00 15,000.00	290.98 290.98	15,262.50 15,262.50	 0.04	262.50 262.50
60,000.000 FRONTIER COMMUNICATIONS CORP 35906AAH1 8.500% 04/15/2020 DD 04/12/10	103.2500 103.2500	65,736.56 65,736.56	2,400.85 2,400.85	61,950.00 61,950.00	 0.16	-3,786.56 -3,786.56
25,000.000 FRONTIER COMMUNICATIONS C 144A 35906AAR9 8.875% 09/15/2020 DD 09/25/15	104.2500 104.2500	25,000.00 25,000.00	119.80 119.80	26,062.50 26,062.50	 0.07	1,062.50 1,062.50
102,824.936 GNMA POOL #0AB9206 36178WGP8 3.000% 11/15/2042 DD 11/01/12	104.0320 104.0320	101,623.73 101,623.73	282.70 282.70	106,970.79 106,970.79	 0.28	5,347.06 5,347.06
94,841.962 GNMA II POOL #0MA0784 36179M2R0 4.000% 02/20/2043 DD 02/01/13	107.6730 107.6730	99,820.44 99,820.44	347.75 347.75	102,119.22 102,119.22	 0.26	2,298.78 2,298.78
99,006.140 GNMA II POOL #0MA0935 36179NBC1 4.000% 04/20/2043 DD 04/01/13	107.9038 107.9038	103,182.78 103,182.78	363.08 363.08	106,831.38 106,831.38	 0.28	3,648.60 3,648.60
84,895.397 GNMA II POOL #0MA1092 36179NF94 4.500% 06/20/2043 DD 06/01/13	109.0225 109.0225	90,364.70 90,364.70	350.20 350.20	92,555.06 92,555.06	 0.24	2,190.36 2,190.36

Asset and Accrual Detail - By Asset type

4/1/2016

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
80,425.600 GNMA II POOL #0MA1226 36179NLF3 4.500% 08/20/2043 DD 08/01/13	107.6582	86,746.76	331.78	86,584.78		-161.98
	107.6582	86,746.76	331.78	86,584.78	0.22	-161.98
35,470.520 GNMA II POOL #0MA1523 36179NVQ8 4.500% 12/20/2043 DD 12/01/13	107.5777	37,960.17	146.28	38,158.36		198.19
	107.5777	37,960.17	146.28	38,158.36	0.10	198.19
139,619.320 GNMA II POOL #0MA2075 36179QJU6 4.500% 07/20/2044 DD 07/01/14	107.5808	152,644.56	575.94	150,203.57		-2,440.99
	107.5808	152,644.56	575.94	150,203.57	0.39	-2,440.99
108,698.663 GNMA II POOL #0MA2147 36179QL41 3.000% 08/20/2044 DD 08/01/14	103.9380	109,350.23	299.05	112,979.19		3,628.96
	103.9380	109,350.23	299.05	112,979.19	0.29	3,628.96
208,141.600 GNMA POOL #0AE7016 36181AYM8 3.500% 06/15/2043 DD 06/01/13	105.9988	215,633.90	667.70	220,627.60		4,993.70
	105.9988	215,633.90	667.70	220,627.60	0.57	4,993.70
113,794.362 GNMA POOL #0AE7500 36181BKM1 3.500% 06/15/2043 DD 06/01/13	106.6861	117,820.56	365.12	121,402.72		3,582.16
	106.6861	117,820.56	365.12	121,402.72	0.31	3,582.16
4,962.800 GNMA POOL #0481609 36209UAJ5 7.000% 08/15/2029 DD 08/01/99	101.5931	5,764.98	31.71	5,041.86		-723.12
	101.5931	5,764.98	31.71	5,041.86	0.01	-723.12
21,892.490 GNMA POOL #0568857 36213Y5S7 6.500% 12/15/2031 DD 12/01/01	114.8309	25,223.77	130.51	25,139.33		-84.44
	114.8309	25,223.77	130.51	25,139.33	0.06	-84.44
158,520.850 GNMA POOL #0758269 36230TFJ6 4.000% 04/15/2041 DD 04/01/11	107.3040	170,196.68	581.31	170,099.28		-97.40
	107.3040	170,196.68	581.31	170,099.28	0.44	-97.40

Asset and Accrual Detail - By Asset type

4/1/2016

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
240,000.000 GTP ACQUISITION PARTNERS 144A 36246MAU3 3.482% 06/15/2050 DD 05/29/15	101.3500 101.3500	240,000.00 240,000.00	451.45 451.45	243,240.00 243,240.00	 0.63	3,240.00 3,240.00
275,000.000 GS MORTGAGE SECURITIES GC34 A4 36250VAD4 3.506% 10/10/2048 DD 10/01/15	104.9777 104.9777	283,175.35 283,175.35	883.86 883.86	288,688.70 288,688.70	 0.74	5,513.35 5,513.35
300,000.000 GS MORTGAGE SECURITIES GS1 A3 36252AAC0 3.734% 11/10/2048 DD 11/01/15	107.0268 107.0268	309,857.58 309,857.58	1,026.77 1,026.77	321,080.34 321,080.34	 0.83	11,222.76 11,222.76
80,000.000 GAP INC/THE 364760AK4 5.950% 04/12/2021 DD 04/12/11	108.7094 108.7094	89,197.72 89,197.72	2,279.38 2,279.38	86,967.52 86,967.52	 0.22	-2,230.20 -2,230.20
145,000.000 GENERAL ELECTRIC CO 36962G6F6 3.150% 09/07/2022 DD 09/07/12	106.5103 106.5103	136,863.15 136,863.15	345.07 345.07	154,439.94 154,439.94	 0.40	17,576.79 17,576.79
50,000.000 GENERAL MOTORS CO 37045VAK6 6.600% 04/01/2036 DD 02/23/16	110.0793 110.0793	49,961.23 49,961.23	368.84 368.84	55,039.65 55,039.65	 0.14	5,078.42 5,078.42
35,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAB2 6.750% 06/01/2018 DD 12/01/11	108.4099 108.4099	37,669.42 37,669.42	810.06 810.06	37,943.47 37,943.47	 0.10	274.05 274.05
90,000.000 GENWORTH HOLDINGS INC 37247DAK2 6.515% 05/22/2018 DD 05/22/08	96.0000 96.0000	87,104.42 87,104.42	2,149.81 2,149.81	86,400.00 86,400.00	 0.22	-704.42 -704.42
115,000.000 GILEAD SCIENCES INC 375558BF9 3.650% 03/01/2026 DD 09/14/15	106.2931 106.2931	114,554.01 114,554.01	384.66 384.66	122,237.07 122,237.07	 0.31	7,683.06 7,683.06

Asset and Accrual Detail - By Asset type

4/1/2016

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
60,000.000 GLENCORE FUNDING LLC 144A 378272AH1 4.625% 04/29/2024 DD 04/29/14	82.7500 82.7500	59,778.66 59,778.66	1,201.72 1,201.72	49,650.00 49,650.00	0.13	-10,128.66 -10,128.66
115,000.000 GOLDMAN SACHS GROUP INC/THE 38143U8H7 3.750% 02/25/2026 DD 02/25/16	102.1830 102.1830	115,115.73 115,115.73	456.91 456.91	117,510.45 117,510.45	0.30	2,394.72 2,394.72
80,000.000 HCP INC 40414LAD1 5.375% 02/01/2021 DD 01/24/11	109.1197 109.1197	88,787.16 88,787.16	752.62 752.62	87,295.76 87,295.76	0.22	-1,491.40 -1,491.40
110,000.000 HARLEY-DAVIDSON MOTORCYCL 1 A4 41284BAE6 1.670% 08/15/2022 DD 01/28/15	100.3518 100.3518	109,982.47 109,982.47	99.28 99.28	110,386.97 110,386.97	0.28	404.50 404.50
45,000.000 HARRIS CORP 413875AR6 3.832% 04/27/2025 DD 04/27/15	102.9347 102.9347	45,000.00 45,000.00	756.63 756.63	46,320.62 46,320.62	0.12	1,320.62 1,320.62
35,000.000 HASBRO INC 418056AP2 6.300% 09/15/2017 DD 09/17/07	106.1990 106.1990	38,739.47 38,739.47	119.20 119.20	37,169.65 37,169.65	0.10	-1,569.82 -1,569.82
100,000.000 WELLTOWER INC 42217KBA3 3.750% 03/15/2023 DD 12/06/12	99.7915 99.7915	100,374.38 100,374.38	202.62 202.62	99,791.50 99,791.50	0.26	-582.88 -582.88
25,000.000 HEALTHCARE TRUST OF AMERICA HO 42225UAC8 3.375% 07/15/2021 DD 06/26/14	100.9768 100.9768	24,821.89 24,821.89	186.16 186.16	25,244.20 25,244.20	0.07	422.31 422.31
60,000.000 HP INC 428236BM4 4.300% 06/01/2021 DD 05/31/11	104.0356 104.0356	61,472.79 61,472.79	881.82 881.82	62,421.36 62,421.36	0.16	948.57 948.57

Asset and Accrual Detail - By Asset type

4/1/2016

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
65,000.000 HEWLETT PACKARD ENTERPRIS 144A 42824CAL3 4.400% 10/15/2022 DD 10/09/15	105.2130 105.2130	64,880.20 64,880.20	1,392.44 1,392.44	68,388.45 68,388.45	0.18	3,508.25 3,508.25
85,000.000 HILTON USA TRUST HLT AFX 144A 43289UAN5 2.662% 11/05/2030 DD 12/01/13	100.0192 100.0192	84,999.92 84,999.92	207.35 207.35	85,016.35 85,016.35	0.22	16.43 16.43
90,000.000 HONDA AUTO RECEIVABLES 20 1 A4 43814KAD3 1.320% 11/16/2020 DD 01/28/15	100.0520 100.0520	89,978.31 89,978.31	64.13 64.13	90,046.76 90,046.76	0.23	68.45 68.45
70,000.000 HORNBECK OFFSHORE SERVICES INC 440543AL0 5.875% 04/01/2020 DD 03/16/12	60.0000 60.0000	70,612.43 70,612.43	34.26 34.26	42,000.00 42,000.00	0.11	-28,612.43 -28,612.43
75,000.000 HOSPITALITY PROPERTIES TRUST 44106MAV4 5.250% 02/15/2026 DD 02/03/16	100.3969 100.3969	73,234.43 73,234.43	666.17 666.17	75,297.68 75,297.68	0.19	2,063.25 2,063.25
50,000.000 HOST HOTELS & RESORTS LP 44107TAQ9 6.000% 10/01/2021 DD 04/01/12	112.1296 112.1296	50,321.47 50,321.47	24.99 24.99	56,064.80 56,064.80	0.14	5,743.33 5,743.33
35,000.000 HOST HOTELS & RESORTS LP 44107TAT3 4.750% 03/01/2023 DD 08/09/12	104.0821 104.0821	37,679.21 37,679.21	152.43 152.43	36,428.74 36,428.74	0.09	-1,250.47 -1,250.47
75,000.000 HOUSTON TX UTILITY SYS REVENUE 4424354X8 2.923% 05/15/2021 DD 03/27/14	105.6020 105.6020	75,000.00 75,000.00	846.18 846.18	79,201.50 79,201.50	0.20	4,201.50 4,201.50
35,000.000 HOWARD HUGHES MEDICAL INSTITUT 44266RAC1 3.500% 09/01/2023 DD 07/22/13	108.2493 108.2493	34,933.55 34,933.55	112.19 112.19	37,887.26 37,887.26	0.10	2,953.71 2,953.71

Asset and Accrual Detail - By Asset type

4/1/2016

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
40,000.000 HUNTINGTON BANCSHARES INC/OH 446150AG9 7.000% 12/15/2020 DD 12/17/10	116.0284 116.0284	45,201.91 45,201.91	851.66 851.66	46,411.36 46,411.36	0.12	1,209.45 1,209.45
40,000.000 HYUNDAI AUTO RECEIVABLES C A3 44918LAD4 1.460% 02/18/2020 DD 09/16/15	100.3349 100.3349	39,992.69 39,992.69	31.55 31.55	40,133.96 40,133.96	0.10	141.27 141.27
75,000.000 HYUNDAI CAPITAL AMERICA 144A 44923QAG9 2.875% 08/09/2018 DD 08/09/13	101.7040 101.7040	76,176.62 76,176.62	327.97 327.97	76,278.00 76,278.00	0.20	101.38 101.38
85,000.000 ICAHN ENTERPRISES LP / ICAHN E 451102BA4 3.500% 03/15/2017 DD 01/21/14	99.1250 99.1250	85,000.00 85,000.00	160.78 160.78	84,256.25 84,256.25	0.22	-743.75 -743.75
95,000.000 IHS INC 451734AC1 5.000% 11/01/2022 DD 05/01/15	103.5000 103.5000	96,273.39 96,273.39	2,018.73 2,018.73	98,325.00 98,325.00	0.25	2,051.61 2,051.61
195,000.000 INDIANAPOLIS IN LOCAL PUBLIC I 45528S4Z6 6.004% 01/15/2040 DD 02/17/10	131.1220 131.1220	250,351.53 250,351.53	2,598.40 2,598.40	255,687.90 255,687.90	0.66	5,336.37 5,336.37
25,000.000 INTERCONTINENTAL EXCHANGE INC 45866FAA2 4.000% 10/15/2023 DD 10/08/13	104.3456 104.3456	24,820.87 24,820.87	470.87 470.87	26,086.40 26,086.40	0.07	1,265.53 1,265.53
60,000.000 INTERNATIONAL LEASE FINANCE CO 459745GH2 6.250% 05/15/2019 DD 05/24/11	106.3750 106.3750	62,589.66 62,589.66	1,448.04 1,448.04	63,825.00 63,825.00	0.16	1,235.34 1,235.34
275,000.000 JPMBB COMMERCIAL MORTGA C32 A5 46590JAW7 3.598% 11/15/2048 DD 10/01/15	105.8574 105.8574	283,189.80 283,189.80	907.07 907.07	291,107.91 291,107.91	0.75	7,918.11 7,918.11

Asset and Accrual Detail - By Asset type

4/1/2016

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
250,000.000	JP MORGAN CHASE COMMERC JP1 A5	108.1342	257,468.18	896.84	270,335.55		12,867.37
	46590KAE4 3.914% 01/15/2049 DD 12/01/15	108.1342	257,468.18	896.84	270,335.55	0.70	12,867.37
205,000.000	JPMORGAN CHASE & CO	100.5750	203,077.20	2,940.58	206,178.75		3,101.55
	46625HJJ0 3.375% 05/01/2023 DD 05/01/13	100.5750	203,077.20	2,940.58	206,178.75	0.53	3,101.55
15,000.000	JABIL CIRCUIT INC	99.0000	14,999.92	38.18	14,850.00		-149.92
	466313AG8 4.700% 09/15/2022 DD 08/03/12	99.0000	14,999.92	38.18	14,850.00	0.04	-149.92
110,000.000	JP MORGAN CHASE COMMERC LC9 A5	102.7802	101,547.69	286.44	113,058.19		11,510.50
	46639EAE1 2.840% 12/15/2047 DD 12/01/12	102.7802	101,547.69	286.44	113,058.19	0.29	11,510.50
100,000.000	JP MORGAN CHASE COMMERC C10 A5	104.3640	104,525.61	288.14	104,363.97		-161.64
	46639JAE0 3.143% 12/15/2047 DD 03/01/13	104.3640	104,525.61	288.14	104,363.97	0.27	-161.64
60,000.000	JEFFERIES GROUP LLC	103.8785	63,838.08	1,464.42	62,327.10		-1,510.98
	472319AK8 5.125% 04/13/2018 DD 04/13/11	103.8785	63,838.08	1,464.42	62,327.10	0.16	-1,510.98
110,000.000	JOBSOHIO BEVERAGE SYS STWD LIQ	108.1480	110,000.00	1,132.30	118,962.80		8,962.80
	47770VAY6 3.985% 01/01/2029 DD 02/01/13	108.1480	110,000.00	1,132.30	118,962.80	0.31	8,962.80
34,233.920	KENTUCKY ST ASSET/LIABILITY CO	101.8780	34,724.15	9.03	34,876.83		152.68
	491189FC5 3.165% 04/01/2018 DD 08/26/10	101.8780	34,724.15	9.03	34,876.83	0.09	152.68
45,000.000	KEYCORP	110.5752	46,357.21	68.50	49,758.84		3,401.63
	49326EED1 5.100% 03/24/2021 DD 03/24/11	110.5752	46,357.21	68.50	49,758.84	0.13	3,401.63

Asset and Accrual Detail - By Asset type

4/1/2016

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 KEYCORP 49326EEF6 2.900% 09/15/2020 DD 09/15/15	101.6209	24,995.50	39.18	25,405.23		409.73
	101.6209	24,995.50	39.18	25,405.23	0.07	409.73
40,000.000 KILROY REALTY LP 49427RAL6 4.375% 10/01/2025 DD 09/16/15	105.0409	39,787.65	14.58	42,016.36		2,228.71
	105.0409	39,787.65	14.58	42,016.36	0.11	2,228.71
121,124.370 LB-UBS COMMERCIAL MORTGA C6 A4 50179MAE1 5.372% 09/15/2039 DD 09/11/06	100.7282	131,952.24	421.55	122,006.43		-9,945.81
	100.7282	131,952.24	421.55	122,006.43	0.31	-9,945.81
15,000.000 LABORATORY CORP OF AMERICA HOL 50540RAN2 4.000% 11/01/2023 DD 11/01/13	103.2985	14,824.38	254.72	15,494.78		670.40
	103.2985	14,824.38	254.72	15,494.78	0.04	670.40
90,000.000 LEXINGTON REALTY TRUST 529043AD3 4.400% 06/15/2024 DD 05/20/14	100.7295	90,758.37	1,204.37	90,656.55		-101.82
	100.7295	90,758.37	1,204.37	90,656.55	0.23	-101.82
75,000.000 LINCOLN NATIONAL CORP 534187BD0 4.000% 09/01/2023 DD 08/16/13	101.6786	76,627.86	274.85	76,258.95		-368.91
	101.6786	76,627.86	274.85	76,258.95	0.20	-368.91
55,000.000 LOS ANGELES CA DEPT WTR & PWR 544495UG7 5.716% 07/01/2039 DD 06/02/10	127.0980	68,474.55	811.99	69,903.90		1,429.35
	127.0980	68,474.55	811.99	69,903.90	0.18	1,429.35
115,000.000 MACY'S RETAIL HOLDINGS INC 55616XAN7 3.450% 01/15/2021 DD 12/10/15	102.9368	114,891.97	1,259.94	118,377.32		3,485.35
	102.9368	114,891.97	1,259.94	118,377.32	0.30	3,485.35
110,000.000 MARATHON OIL CORP 565849AL0 3.850% 06/01/2025 DD 06/10/15	81.2218	109,766.24	1,446.55	89,343.98		-20,422.26
	81.2218	109,766.24	1,446.55	89,343.98	0.23	-20,422.26

Asset and Accrual Detail - By Asset type

4/1/2016

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
45,000.000 MARSH & MCLENNAN COS INC 571748AR3 4.800% 07/15/2021 DD 07/15/11	110.2643 110.2643	47,418.25 47,418.25	476.97 476.97	49,618.94 49,618.94	0.13	2,200.69 2,200.69
90,000.000 MASCO CORP 574599AY2 6.500% 08/15/2032 DD 08/20/02	102.0000 102.0000	93,519.13 93,519.13	788.53 788.53	91,800.00 91,800.00	0.24	-1,719.13 -1,719.13
55,000.000 MCDONALD'S CORP 58013MEY6 3.700% 01/30/2026 DD 12/09/15	106.0000 106.0000	54,827.65 54,827.65	651.55 651.55	58,300.00 58,300.00	0.15	3,472.35 3,472.35
50,000.000 MEDTRONIC INC 585055BS4 3.500% 03/15/2025 DD 03/15/15	106.9929 106.9929	49,551.34 49,551.34	94.48 94.48	53,496.45 53,496.45	0.14	3,945.11 3,945.11
175,000.000 MERCY HEALTH/OH 58942HAA9 3.382% 11/01/2025 DD 04/29/15	100.8994 100.8994	175,000.00 175,000.00	2,515.44 2,515.44	176,573.95 176,573.95	0.45	1,573.95 1,573.95
85,000.000 MET TRANSPRTN AUTH NY REVENUE 59259YBY4 6.668% 11/15/2039 DD 01/13/10	136.0310 136.0310	114,061.52 114,061.52	2,202.84 2,202.84	115,626.35 115,626.35	0.30	1,564.83 1,564.83
145,000.000 MICHIGAN ST 5946106Q5 4.140% 11/01/2020 DD 10/20/10	111.3730 111.3730	150,061.57 150,061.57	2,551.71 2,551.71	161,490.85 161,490.85	0.42	11,429.28 11,429.28
100,000.000 MORGAN STANLEY 6174467Y9 4.350% 09/08/2026 DD 09/08/14	103.3374 103.3374	100,426.68 100,426.68	316.80 316.80	103,337.40 103,337.40	0.27	2,910.72 2,910.72
80,000.000 MOSAIC CO/THE 61945CAC7 4.250% 11/15/2023 DD 11/13/13	104.4141 104.4141	81,538.31 81,538.31	1,312.71 1,312.71	83,531.28 83,531.28	0.22	1,992.97 1,992.97

Asset and Accrual Detail - By Asset type

4/1/2016

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 NGL ENERGY PARTNERS LP / NGL E 62913TAE2 5.125% 07/15/2019 DD 01/15/15	60.0000 60.0000	70,250.98 70,250.98	791.62 791.62	42,000.00 42,000.00	0.11	-28,250.98 -28,250.98
25,000.000 NRG ENERGY INC 629377BN1 7.625% 01/15/2018 DD 07/15/11	106.0000 106.0000	24,838.81 24,838.81	420.58 420.58	26,500.00 26,500.00	0.07	1,661.19 1,661.19
50,000.000 NABORS INDUSTRIES INC 629568BB1 5.100% 09/15/2023 DD 03/15/14	77.5568 77.5568	49,831.58 49,831.58	137.69 137.69	38,778.40 38,778.40	0.10	-11,053.18 -11,053.18
70,000.000 NATIONAL SEMICONDUCTOR CORP 637640AE3 6.600% 06/15/2017 DD 06/18/07	106.5187 106.5187	78,741.56 78,741.56	1,404.79 1,404.79	74,563.09 74,563.09	0.19	-4,178.47 -4,178.47
45,000.000 NAVIENT CORP 63938CAB4 5.875% 10/25/2024 DD 11/06/14	84.2500 84.2500	44,611.77 44,611.77	1,173.62 1,173.62	37,912.50 37,912.50	0.10	-6,699.27 -6,699.27
195,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09	128.2010 128.2010	243,655.95 243,655.95	3,987.52 3,987.52	249,991.95 249,991.95	0.64	6,336.00 6,336.00
55,000.000 NUSTAR LOGISTICS LP 67059TAD7 6.750% 02/01/2021 DD 08/19/13	93.5000 93.5000	55,000.00 55,000.00	649.74 649.74	51,425.00 51,425.00	0.13	-3,575.00 -3,575.00
50,000.000 OAKLAND CA PENSN OBLG 672319CE8 4.350% 12/15/2023 DD 07/30/12	107.0770 107.0770	49,278.76 49,278.76	661.52 661.52	53,538.50 53,538.50	0.14	4,259.74 4,259.74
80,000.000 OMEGA HEALTHCARE INVESTORS INC 681936BB5 4.950% 04/01/2024 DD 10/01/14	101.8016 101.8016	80,721.58 80,721.58	33.00 33.00	81,441.28 81,441.28	0.21	719.70 719.70

Asset and Accrual Detail - By Asset type

4/1/2016

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
45,000.000 OWENS CORNING 690742AD3 4.200% 12/15/2022 DD 10/22/12	102.0064 102.0064	44,456.94 44,456.94	574.54 574.54	45,902.88 45,902.88	0.12	1,445.94 1,445.94
60,000.000 TALEN ENERGY SUPPLY LLC 69352JAN7 4.600% 12/15/2021 DD 12/16/11	79.0000 79.0000	59,242.92 59,242.92	839.16 839.16	47,400.00 47,400.00	0.12	-11,842.92 -11,842.92
45,000.000 PHILIP MORRIS INTERNATIONAL IN 718172BM0 3.250% 11/10/2024 DD 11/10/14	106.8590 106.8590	44,484.19 44,484.19	584.73 584.73	48,086.55 48,086.55	0.12	3,602.36 3,602.36
15,000.000 PHILLIPS 66 PARTNERS LP 718549AB4 3.605% 02/15/2025 DD 02/23/15	90.8248 90.8248	14,995.30 14,995.30	72.70 72.70	13,623.72 13,623.72	0.04	-1,371.58 -1,371.58
10,000.000 PIONEER NATURAL RESOURCES CO 723787AK3 3.950% 07/15/2022 DD 06/26/12	100.9106 100.9106	9,949.16 9,949.16	87.24 87.24	10,091.06 10,091.06	0.03	141.90 141.90
39,000.000 FREEPORT-MCMORAN OIL & GAS LLC 726505AL4 6.750% 02/01/2022 DD 11/21/11	78.4690 78.4690	39,000.00 39,000.00	460.65 460.65	30,602.91 30,602.91	0.08	-8,397.09 -8,397.09
180,000.000 PORT OF MORROW OR TRANSMISSION 73474TAD2 3.521% 09/01/2027 DD 12/18/14	106.3110 106.3110	180,000.00 180,000.00	581.07 581.07	191,359.80 191,359.80	0.49	11,359.80 11,359.80
15,000.000 PRIMERICA INC 74164MAA6 4.750% 07/15/2022 DD 07/16/12	108.0142 108.0142	14,979.03 14,979.03	157.55 157.55	16,202.13 16,202.13	0.04	1,223.10 1,223.10
75,000.000 PROVIDENCE HEALTH & SERVICES O 743755AJ9 4.379% 10/01/2023 DD 09/18/13	111.4222 111.4222	75,000.00 75,000.00	27.36 27.36	83,566.65 83,566.65	0.22	8,566.65 8,566.65

Asset and Accrual Detail - By Asset type

4/1/2016

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
85,000.000 QEP RESOURCES INC 74733VAB6 5.375% 10/01/2022 DD 03/01/12	86.7500 86.7500	85,787.51 85,787.51	38.07 38.07	73,737.50 73,737.50	0.19	-12,050.01 -12,050.01
20,000.000 QUEST DIAGNOSTICS INC 74834LAU4 2.700% 04/01/2019 DD 03/17/14	101.7817 101.7817	19,988.24 19,988.24	4.50 4.50	20,356.34 20,356.34	0.05	368.10 368.10
60,000.000 QUEST DIAGNOSTICS INC 74834LAV2 4.250% 04/01/2024 DD 03/17/14	104.0820 104.0820	61,698.75 61,698.75	21.24 21.24	62,449.20 62,449.20	0.16	750.45 750.45
80,000.000 REALTY INCOME CORP 756109AQ7 3.875% 07/15/2024 DD 06/25/14	101.3286 101.3286	80,408.12 80,408.12	684.06 684.06	81,062.88 81,062.88	0.21	654.76 654.76
40,000.000 REGIONS FINANCIAL CORP 7591EPAJ9 2.000% 05/15/2018 DD 04/30/13	99.3027 99.3027	39,899.94 39,899.94	308.83 308.83	39,721.08 39,721.08	0.10	-178.86 -178.86
50,000.000 RETAIL PROPERTIES OF AMERICA I 76131VAA1 4.000% 03/15/2025 DD 03/12/15	94.2996 94.2996	49,780.72 49,780.72	108.14 108.14	47,149.80 47,149.80	0.12	-2,630.92 -2,630.92
65,000.000 REYNOLDS AMERICAN INC 761713BG0 4.450% 06/12/2025 DD 06/12/15	110.2086 110.2086	64,816.25 64,816.25	903.04 903.04	71,635.59 71,635.59	0.18	6,819.34 6,819.34
75,000.000 ROCKIES EXPRESS PIPELINE 144A 77340RAK3 5.625% 04/15/2020 DD 03/22/10	94.0000 94.0000	73,377.84 73,377.84	1,985.64 1,985.64	70,500.00 70,500.00	0.18	-2,877.84 -2,877.84
15,000.000 ROCKIES EXPRESS PIPELINE 144A 77340RAP2 6.000% 01/15/2019 DD 01/17/13	97.0000 97.0000	15,000.00 15,000.00	198.77 198.77	14,550.00 14,550.00	0.04	-450.00 -450.00

Asset and Accrual Detail - By Asset type

4/1/2016

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
60,000.000 ROWAN COS INC 779382AN0 5.000% 09/01/2017 DD 08/30/10	96.2514 96.2514	62,624.11 62,624.11	274.85 274.85	57,750.84 57,750.84	 0.15	-4,873.27 -4,873.27
30,000.000 RYDER SYSTEM INC 78355HJX8 2.450% 09/03/2019 DD 05/06/14	100.0003 100.0003	29,942.94 29,942.94	67.50 67.50	30,000.09 30,000.09	 0.08	57.15 57.15
50,000.000 RYDER SYSTEM INC 78355HKB4 3.450% 11/15/2021 DD 02/24/16	101.3596 101.3596	49,960.20 49,960.20	187.97 187.97	50,679.80 50,679.80	 0.13	719.60 719.60
80,000.000 SBA TOWER TRUST 144A 78403DAG5 2.898% 10/15/2044 DD 10/15/14	100.3507 100.3507	80,000.00 80,000.00	125.23 125.23	80,280.52 80,280.52	 0.21	280.52 280.52
85,000.000 SM ENERGY CO 78454LAF7 6.500% 01/01/2023 DD 06/29/12	70.5000 70.5000	88,920.92 88,920.92	1,427.27 1,427.27	59,925.00 59,925.00	 0.15	-28,995.92 -28,995.92
50,000.000 SPX FLOW INC 78469XAC1 6.875% 09/01/2017 DD 08/16/10	103.6250 103.6250	51,100.86 51,100.86	315.09 315.09	51,812.50 51,812.50	 0.13	711.64 711.64
15,000.000 SABINE PASS LIQUEFACTION LLC 785592AM8 5.625% 03/01/2025 DD 09/01/15	94.5000 94.5000	15,000.00 15,000.00	77.39 77.39	14,175.00 14,175.00	 0.04	-825.00 -825.00
125,000.000 SALVATION ARMY/UNITED STATES 795830AT5 5.480% 09/01/2017 DD 09/20/06	105.0420 105.0420	136,576.51 136,576.51	627.80 627.80	131,302.50 131,302.50	 0.34	-5,274.01 -5,274.01
65,000.000 SIMON PROPERTY GROUP LP 828807CS4 3.375% 10/01/2024 DD 09/10/14	104.5663 104.5663	64,882.50 64,882.50	18.27 18.27	67,968.10 67,968.10	 0.18	3,085.60 3,085.60

Asset and Accrual Detail - By Asset type

4/1/2016

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
40,000.000 SPECTRA ENERGY PARTNERS LP 84756NAD1 4.750% 03/15/2024 DD 09/25/13	107.6744 107.6744	39,915.42 39,915.42	102.71 102.71	43,069.76 43,069.76	0.11	3,154.34 3,154.34
120,000.000 SPIRIT AIRLINES 2015-1 PASS TH 84858DAA6 4.100% 10/01/2029 DD 08/11/15	100.5000 100.5000	120,000.00 120,000.00	3,189.62 3,189.62	120,600.00 120,600.00	0.31	600.00 600.00
60,000.000 SPRINT COMMUNICATIONS INC 144A 852061AQ3 7.000% 03/01/2020 DD 03/01/12	100.2190 100.2190	64,396.64 64,396.64	373.71 373.71	60,131.40 60,131.40	0.15	-4,265.24 -4,265.24
35,000.000 SUBURBAN PROPANE PARTNERS LP/S 864486AJ4 5.750% 03/01/2025 DD 02/25/15	95.0000 95.0000	35,238.78 35,238.78	179.07 179.07	33,250.00 33,250.00	0.09	-1,988.78 -1,988.78
90,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAN9 4.250% 04/01/2024 DD 04/03/14	91.7552 91.7552	91,209.81 91,209.81	31.89 31.89	82,579.68 82,579.68	0.21	-8,630.13 -8,630.13
50,000.000 SUNTRUST BANKS INC 867914AZ6 6.000% 09/11/2017 DD 09/10/07	105.6764 105.6764	53,940.67 53,940.67	194.25 194.25	52,838.20 52,838.20	0.14	-1,102.47 -1,102.47
50,000.000 TIAA ASSET MANAGEMENT FIN 144A 87246YAC0 4.125% 11/01/2024 DD 10/30/14	103.2914 103.2914	49,950.22 49,950.22	876.28 876.28	51,645.70 51,645.70	0.13	1,695.48 1,695.48
10,000.000 T-MOBILE USA INC 87264AAH8 6.125% 01/15/2022 DD 11/21/13	102.8750 102.8750	10,000.00 10,000.00	135.34 135.34	10,287.50 10,287.50	0.03	287.50 287.50
70,000.000 TESORO CORP 881609AZ4 5.375% 10/01/2022 DD 09/27/12	98.7500 98.7500	71,318.99 71,318.99	31.35 31.35	69,125.00 69,125.00	0.18	-2,193.99 -2,193.99

Asset and Accrual Detail - By Asset type

4/1/2016

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 THERMO FISHER SCIENTIFIC INC 883556BH4 3.300% 02/15/2022 DD 11/14/14	101.8825 101.8825	24,998.00 24,998.00	111.24 111.24	25,470.63 25,470.63	0.07	472.63 472.63
35,000.000 TIME WARNER CABLE INC 88732JAL2 6.750% 07/01/2018 DD 06/19/08	109.9386 109.9386	39,776.02 39,776.02	610.29 610.29	38,478.51 38,478.51	0.10	-1,297.51 -1,297.51
50,000.000 TOYS R US PROPERTY CO II LLC 89236MAB6 8.500% 12/01/2017 DD 06/01/10	96.7500 96.7500	50,771.36 50,771.36	1,451.58 1,451.58	48,375.00 48,375.00	0.12	-2,396.36 -2,396.36
80,000.000 TOYOTA MOTOR CREDIT CORP 89236TCQ6 2.800% 07/13/2022 DD 07/13/15	103.2479 103.2479	79,821.26 79,821.26	506.42 506.42	82,598.32 82,598.32	0.21	2,777.06 2,777.06
170,000.000 TOYOTA AUTO RECEIVABLES 2 B A4 89237CAE1 1.740% 09/15/2020 DD 06/17/15	100.8214 100.8214	169,988.08 169,988.08	159.81 159.81	171,396.31 171,396.31	0.44	1,408.23 1,408.23
25,000.000 TREEHOUSE FOODS INC 144A 89469AAC8 6.000% 02/15/2024 DD 01/29/16	105.5000 105.5000	25,000.00 25,000.00	274.52 274.52	26,375.00 26,375.00	0.07	1,375.00 1,375.00
70,000.000 TRIMBLE NAVIGATION LTD 896239AA8 4.750% 12/01/2024 DD 11/24/14	101.9180 101.9180	69,481.03 69,481.03	1,136.09 1,136.09	71,342.60 71,342.60	0.18	1,861.57 1,861.57
50,000.000 TUPPERWARE BRANDS CORP 899896AC8 4.750% 06/01/2021 DD 12/01/11	103.7245 103.7245	50,397.82 50,397.82	810.92 810.92	51,862.25 51,862.25	0.13	1,464.43 1,464.43
70,000.000 TYSON FOODS INC 902494AX1 3.950% 08/15/2024 DD 08/08/14	106.5510 106.5510	70,977.20 70,977.20	372.62 372.62	74,585.70 74,585.70	0.19	3,608.50 3,608.50

Asset and Accrual Detail - By Asset type

4/1/2016

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 UCFC MANUFACTURED HOUSING 3 A4 90263ABA7 6.975% 01/15/2029 DD 09/01/97	0.0000 0.0000	0.00 0.00	0.56 0.56	0.00 0.00	 0.00	0.00 0.00
40,000.000 UDR INC 90265EAG5 4.625% 01/10/2022 DD 01/10/12	108.1032 108.1032	42,134.81 42,134.81	433.11 433.11	43,241.28 43,241.28	 0.11	1,106.47 1,106.47
26,403.940 US AIRWAYS 2011-1 CLASS A PASS 903436AA1 7.125% 04/22/2025 DD 06/28/11	115.5625 115.5625	25,154.37 25,154.37	850.66 850.66	30,513.05 30,513.05	 0.08	5,358.68 5,358.68
41,457.450 US AIRWAYS 2012-2 CLASS A PASS 90345WAD6 4.625% 12/03/2026 DD 12/13/12	105.9380 105.9380	41,613.39 41,613.39	644.43 644.43	43,919.19 43,919.19	 0.11	2,305.80 2,305.80
85,000.000 UNITED RENTALS NORTH AMERICA I 911365BD5 5.500% 07/15/2025 DD 03/26/15	98.0000 98.0000	85,000.00 85,000.00	1,031.80 1,031.80	83,300.00 83,300.00	 0.21	-1,700.00 -1,700.00
454,000.000 U S TREASURY BOND 912810QN1 4.750% 02/15/2041 DD 02/15/11	142.0898 142.0898	588,807.02 588,807.02	2,902.98 2,902.98	645,087.69 645,087.69	 1.66	56,280.67 56,280.67
70,000.000 U S TREASURY BOND 912810RD2 3.750% 11/15/2043 DD 11/15/13	124.2734 124.2734	67,698.14 67,698.14	1,016.83 1,016.83	86,991.38 86,991.38	 0.22	19,293.24 19,293.24
40,000.000 U S TREASURY BOND 912810RE0 3.625% 02/15/2044 DD 02/15/14	121.3828 121.3828	39,944.50 39,944.50	195.19 195.19	48,553.12 48,553.12	 0.13	8,608.62 8,608.62
85,000.000 U S TREASURY BOND 912810RH3 3.125% 08/15/2044 DD 08/15/14	110.7031 110.7031	84,213.70 84,213.70	357.57 357.57	94,097.64 94,097.64	 0.24	9,883.94 9,883.94

Asset and Accrual Detail - By Asset type

4/1/2016

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
75,000.000 U S TREASURY BOND 912810RK6 2.500% 02/15/2045 DD 02/15/15	97.5625 97.5625	75,523.03 75,523.03	252.40 252.40	73,171.88 73,171.88	0.19	-2,351.15 -2,351.15
70,000.000 U S TREASURY NOTE 912828J27 2.000% 02/15/2025 DD 02/15/15	102.0508 102.0508	70,774.99 70,774.99	188.46 188.46	71,435.56 71,435.56	0.18	660.57 660.57
230,000.000 U S TREASURY NOTE 912828P46 1.625% 02/15/2026 DD 02/15/16	98.4844 98.4844	223,445.55 223,445.55	503.13 503.13	226,514.12 226,514.12	0.58	3,068.57 3,068.57
50,000.000 U S TREASURY NOTE 912828RR3 2.000% 11/15/2021 DD 11/15/11	103.3125 103.3125	50,293.17 50,293.17	387.36 387.36	51,656.25 51,656.25	0.13	1,363.08 1,363.08
180,000.000 U S TREASURY NOTE 912828WE6 2.750% 11/15/2023 DD 11/15/13	108.1875 108.1875	180,195.15 180,195.15	1,917.45 1,917.45	194,737.50 194,737.50	0.50	14,542.35 14,542.35
1,910,825.300 US TREAS-CPI INFLAT 912828WU0 0.125% 07/15/2024 DD 07/15/14	100.2370 100.2370	1,852,766.17 1,852,766.17	524.95 524.95	1,915,353.96 1,915,353.96	4.93	62,587.79 62,587.79
70,000.000 UNITED TECHNOLOGIES CORP 913017BV0 3.100% 06/01/2022 DD 06/01/12	105.7552 105.7552	70,765.05 70,765.05	741.24 741.24	74,028.64 74,028.64	0.19	3,263.59 3,263.59
10,000.000 UNIVERSAL HEALTH SERVICES INC 913903AN0 7.125% 06/30/2016 DD 06/30/06	101.1960 101.1960	10,158.68 10,158.68	188.27 188.27	10,119.60 10,119.60	0.03	-39.08 -39.08
35,000.000 UNUM GROUP 91529YAH9 5.625% 09/15/2020 DD 09/15/10	110.3708 110.3708	37,909.66 37,909.66	106.34 106.34	38,629.78 38,629.78	0.10	720.12 720.12

Asset and Accrual Detail - By Asset type

4/1/2016

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 VENTAS REALTY LP / VENTAS CAPI 92276MAY1 4.000% 04/30/2019 DD 04/17/12	104.8366 104.8366	24,894.91 24,894.91	430.52 430.52	26,209.15 26,209.15	0.07	1,314.24 1,314.24
25,000.000 VENTAS REALTY LP 92277GAG2 4.125% 01/15/2026 DD 07/16/15	102.6279 102.6279	24,814.82 24,814.82	227.38 227.38	25,656.98 25,656.98	0.07	842.16 842.16
75,000.000 VERISK ANALYTICS INC 92345YAD8 4.000% 06/15/2025 DD 05/15/15	100.9667 100.9667	74,626.35 74,626.35	911.71 911.71	75,725.03 75,725.03	0.20	1,098.68 1,098.68
185,000.000 VISA INC 92826CAE2 4.150% 12/14/2035 DD 12/14/15	107.4045 107.4045	184,752.49 184,752.49	2,354.93 2,354.93	198,698.33 198,698.33	0.51	13,945.84 13,945.84
60,000.000 VORNADO REALTY LP 929043AG2 5.000% 01/15/2022 DD 12/07/11	108.3034 108.3034	59,753.40 59,753.40	661.85 661.85	64,982.04 64,982.04	0.17	5,228.64 5,228.64
135,000.000 WACHOVIA BANK COMMERCIA C30 A5 92978QCB1 5.342% 12/15/2043 DD 03/01/07	102.1097 102.1097	140,790.30 140,790.30	661.18 661.18	137,848.03 137,848.03	0.36	-2,942.27 -2,942.27
50,000.000 WASTE MANAGEMENT INC 94106LBA6 3.125% 03/01/2025 DD 02/26/15	102.4272 102.4272	49,802.90 49,802.90	143.22 143.22	51,213.60 51,213.60	0.13	1,410.70 1,410.70
95,000.000 WELLS FARGO & CO 94974BFN5 4.125% 08/15/2023 DD 08/15/13	106.6270 106.6270	94,472.37 94,472.37	528.00 528.00	101,295.65 101,295.65	0.26	6,823.28 6,823.28
130,000.000 WELLS FARGO COMMERC C1 A2 144A 94987MAB7 4.393% 11/15/2043 DD 11/01/10	108.6471 108.6471	144,053.35 144,053.35	523.43 523.43	141,241.28 141,241.28	0.36	-2,812.07 -2,812.07

Asset and Accrual Detail - By Asset type

4/1/2016

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
150,000.000 WELLS FARGO COMMERCIAL C30 A4 94989NBE6 3.664% 09/15/2058 DD 08/01/15	106.1472 106.1472	154,444.07 154,444.07	503.68 503.68	159,220.86 159,220.86	 0.41	4,776.79 4,776.79
175,000.000 WELLS FARGO COMMERCIAL LC22 A4 94989TAZ7 3.839% 09/15/2058 DD 09/01/15	107.5727 107.5727	180,213.40 180,213.40	615.84 615.84	188,252.21 188,252.21	 0.49	8,038.81 8,038.81
120,000.000 WELLS FARGO COMMERCIAL NXS3 A4 94989VAD1 3.617% 09/15/2057 DD 10/01/15	105.7588 105.7588	123,571.49 123,571.49	1,844.92 1,844.92	126,910.61 126,910.61	 0.33	3,339.12 3,339.12
225,000.000 WELLS FARGO COMMERCIAL NXS4 A4 94989XBC8 3.718% 12/15/2048 DD 12/01/15	106.5002 106.5002	231,710.52 231,710.52	766.91 766.91	239,625.43 239,625.43	 0.62	7,914.91 7,914.91
150,000.000 WELLS FARGO COMMERCIAL M P2 A4 95000AAU1 3.809% 12/15/2048 DD 12/01/15	107.2573 107.2573	154,475.58 154,475.58	523.77 523.77	160,885.98 160,885.98	 0.41	6,410.40 6,410.40
175,000.000 WHOLE FOODS MARKET INC 144A 966837AD8 5.200% 12/03/2025 DD 12/03/15	104.7490 104.7490	174,762.90 174,762.90	3,060.05 3,060.05	183,310.75 183,310.75	 0.47	8,547.85 8,547.85
85,000.000 WILLIAMS PARTNERS LP 96950FAQ7 3.900% 01/15/2025 DD 06/27/14	79.9049 79.9049	83,312.06 83,312.06	731.68 731.68	67,919.17 67,919.17	 0.17	-15,392.89 -15,392.89
45,000.000 WINDSTREAM SERVICES LLC 97381WAN4 7.750% 10/15/2020 DD 10/06/10	85.0000 85.0000	46,004.60 46,004.60	1,642.15 1,642.15	38,250.00 38,250.00	 0.10	-7,754.60 -7,754.60
125,000.000 WORLD OMNI AUTOMOBILE LEA A A3 98160VAD3 1.540% 10/15/2018 DD 07/29/15	100.1827 100.1827	124,979.85 124,979.85	103.94 103.94	125,228.38 125,228.38	 0.32	248.53 248.53

Asset and Accrual Detail - By Asset type

4/1/2016

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
35,000.000 WPX ENERGY INC 98212BAD5 6.000% 01/15/2022 DD 11/14/11	71.5000 71.5000	35,000.00 35,000.00	463.56 463.56	25,025.00 25,025.00	0.06	-9,975.00 -9,975.00
25,000.000 WYNDHAM WORLDWIDE CORP 98310WAM0 5.100% 10/01/2025 DD 09/15/15	106.3325 106.3325	24,993.49 24,993.49	10.62 10.62	26,583.13 26,583.13	0.07	1,589.64 1,589.64
25,000.000 XEROX CORP 984121CG6 2.750% 03/15/2019 DD 12/06/13	98.4162 98.4162	24,983.91 24,983.91	37.18 37.18	24,604.05 24,604.05	0.06	-379.86 -379.86
20,000.000 ZEBRA TECHNOLOGIES CORP 989207AC9 7.250% 10/15/2022 DD 10/15/14	108.0000 108.0000	20,000.00 20,000.00	679.02 679.02	21,600.00 21,600.00	0.06	1,600.00 1,600.00
8,857.160 BEAR STEARNS COMMERCIA PW12 A4 07387JAE6 VAR RT 09/11/2038 DD 06/01/06	99.9419 99.9419	9,791.89 9,791.89	46.93 46.93	8,852.01 8,852.01	0.02	-939.88 -939.88
70,000.000 COMM 2013-CCRE9 MORTGAG CR9 A4 12625UBF9 VAR RT 07/10/2045 DD 07/01/13	111.7910 111.7910	72,071.63 72,071.63	271.45 271.45	78,253.68 78,253.68	0.20	6,182.05 6,182.05
155,000.000 FREMF 2015-K49 MORT K49 B 144A 30287TAN7 VAR RT 10/25/2048 DD 10/01/15	87.0880 87.0880	141,419.28 141,419.28	528.56 528.56	134,986.40 134,986.40	0.35	-6,432.88 -6,432.88
150,000.000 FREMF 2015-K47 MORT K47 B 144A 30293AAN0 VAR RT 06/25/2048 DD 07/01/15	85.8753 85.8753	137,980.85 137,980.85	495.12 495.12	128,812.88 128,812.88	0.33	-9,167.97 -9,167.97
190,000.000 FREMF 2015-K48 MORT K48 B 144A 30293HAE5 VAR RT 08/25/2048 DD 09/01/15	87.0100 87.0100	171,013.98 171,013.98	633.24 633.24	165,318.91 165,318.91	0.43	-5,695.07 -5,695.07

Asset and Accrual Detail - By Asset type

4/1/2016

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
175,000.000 FREMF 2015-K50 MORT K50 B 144A 30293WAE2 VAR RT 10/25/2048 DD 11/01/15	85.8292	151,970.57	606.29	150,201.07		-1,769.50
	85.8292	151,970.57	606.29	150,201.07	0.39	-1,769.50
75,000.000 FREMF 2016-K52 MORT K52 B 144A 30294DAN3 VAR RT 01/25/2049 DD 02/01/16	87.5143	63,293.42	269.41	65,635.72		2,342.30
	87.5143	63,293.42	269.41	65,635.72	0.17	2,342.30
110,000.000 JP MORGAN CHASE COMMER LD12 A4 46632HAD3 VAR RT 02/15/2051 DD 08/01/07	103.2890	117,922.45	593.00	113,617.93		-4,304.52
	103.2890	117,922.45	593.00	113,617.93	0.29	-4,304.52
50,000.000 JP MORGAN CHASE COMMERC C13 A4 46640JAR8 VAR RT 01/15/2046 DD 07/01/13	109.3716	50,494.79	183.12	54,685.80		4,191.01
	109.3716	50,494.79	183.12	54,685.80	0.14	4,191.01
180,260.600 LB COMMERCIAL MORTGAGE T C3 A4 50177AAE9 VAR RT 07/15/2044 DD 07/11/07	103.2342	195,575.85	688.84	186,090.66		-9,485.19
	103.2342	195,575.85	688.84	186,090.66	0.48	-9,485.19
110,000.000 MORGAN STANLEY CAPITAL IQ14 A4 61754KAF2 VAR RT 04/15/2049 DD 05/01/07	102.3853	115,349.92	573.90	112,623.84		-2,726.08
	102.3853	115,349.92	573.90	112,623.84	0.29	-2,726.08
140,000.000 WF-RBS COMMERCIAL M C2 A4 144A 92935JBC8 VAR RT 02/15/2044 DD 03/01/11	111.5375	158,289.33	624.74	156,152.43		-2,136.90
	111.5375	158,289.33	624.74	156,152.43	0.40	-2,136.90
110,000.000 WFRBS COMMERCIAL MO C4 A4 144A 92936CAJ8 VAR RT 06/15/2044 DD 08/01/11	112.3280	119,192.83	494.44	123,560.84		4,368.01
	112.3280	119,192.83	494.44	123,560.84	0.32	4,368.01
79,659.730 WACHOVIA BANK COMMERCIA C33 A4 92978NAE4 VAR RT 02/15/2051 DD 08/01/07	103.0289	84,435.14	434.51	82,072.54		-2,362.60
	103.0289	84,435.14	434.51	82,072.54	0.21	-2,362.60

Asset and Accrual Detail - By Asset type

4/1/2016

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
105,000.000 WELLS FARGO COMMERCIAL LC12 A4 94988QAG6 VAR RT 07/15/2046 DD 07/01/13	110.8153	108,105.83	406.11	116,356.10		8,250.27
	110.8153	108,105.83	406.11	116,356.10	0.30	8,250.27
2,000.000 OWENS CORNING 690742AA9 VAR RT 12/01/2016 DD 06/01/07	102.1266	2,081.44	44.36	2,042.53		-38.91
	102.1266	2,081.44	44.36	2,042.53	0.01	-38.91
SUBTOTAL UNITED STATES		<u>35,124,886.20</u>	<u>225,026.74</u>	<u>35,478,320.47</u>		<u>353,434.27</u>
		35,124,886.20	225,026.74	35,478,320.47	91.40	353,434.27
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		<u>37,471,866.95</u>	<u>248,373.03</u>	<u>37,738,845.56</u>		<u>266,978.61</u>
		37,471,866.95	248,373.03	37,738,845.56	97.23	266,978.61
TOTAL FIXED INCOME SECURITIES		<u>37,471,866.95</u>	<u>248,373.03</u>	<u>37,738,845.56</u>	<u>97.23</u>	<u>266,978.61</u>
PREFERRED SECURITIES						
U.S. DOLLAR						
UNITED STATES						
245,000.000 HSB GROUP INC 40428NAC3 VAR RT 07/15/2027 DD 10/15/97	83.2853	198,754.17	834.09	204,049.03		5,294.86
	83.2853	198,754.17	834.09	204,049.03	0.53	5,294.86
TOTAL ASSETS - BASE:		<u>38,541,833.56</u>	<u>249,328.92</u>	<u>38,814,107.03</u>	<u>100.01</u>	<u>272,273.47</u>
NET ASSETS - BASE:				<u>39,063,435.95</u>		



ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
SHORT TERM INVESTMENTS					
107,075.09	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	107,075.09	107,075.09	1	0.00
		107,075.09	107,075.09	1	0.00
COMMON STOCK					
6,275	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	348,701.75	478,594.25	3	0.00
3,475	CUSIP # 016255101 ALIGN TECHNOLOGY INC	252,597.75	210,828.25	2	0.00
8,075	CUSIP # 052769106 AUTODESK INC	470,853.25	437,261.25	3	0.00
4,425	CUSIP # 125134106 CEB INC	286,430.25	374,310.75	2	0.00
6,300	CUSIP # 126804301 CABELAS INC	306,747.00	321,300.00	2	0.00
4,175	CUSIP # 163072101 CHEESECAKE FACTORY	221,650.75	215,304.75	2	0.00
3,900	CUSIP # 192422103 COGNEX CORPORATION	151,905.00	141,873.56	1	0.00
4,100	CUSIP # 25659T107 DOLBY LABORATORIES INC	178,186.00	160,515.00	1	0.00
7,000	CUSIP # 269246401 E*TRADE FINANCIAL CORP	171,430.00	206,220.00	1	0.00
6,400	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	564,544.00	418,304.00	4	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,450	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	268,879.00	212,095.00	2	0.00
2,625	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	397,766.25	433,571.25	3	0.00
21,900	CUSIP # 371901109 GENTEX CORP	343,611.00	376,242.00	2	0.00
2,475	CUSIP # 384109104 GRACO INC	207,801.00	179,660.25	2	0.00
1,225	CUSIP # 451734107 IHS INC A	152,096.00	151,165.00	1	0.00
3,975	CUSIP # 461202103 INTUIT INC	413,439.75	413,996.25	3	0.00
700	CUSIP # 46120E602 INTUITIVE SURGICAL INC	420,735.00	341,425.00	3	0.00
16,900	CUSIP # 477143101 JETBLUE AIRWAYS CORP	356,928.00	340,704.00	3	0.00
4,100	CUSIP # 501797104 L BRANDS INC	360,021.00	354,732.00	3	0.00
4,175	CUSIP # 515098101 LANDSTAR SYSTEMS INC	269,746.75	273,045.00	2	0.00
250	CUSIP # 58471A105 MEDIDATA SOLUTIONS INC	9,677.50	8,394.40	0	0.00
5,575	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	268,715.00	273,899.75	2	0.00
4,225	CUSIP # 596278101 MIDDLEBY CORP	451,103.25	459,257.50	3	0.00
6,225	CUSIP # 62855J104 MYRIAD GENETICS INC	233,001.75	211,338.75	2	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,150	CUSIP # 704326107 PAYCHEX INC	224,141.50	205,051.50	2	0.00
7,950	CUSIP # 727493108 PLANTRONICS INC	311,560.50	413,996.78	2	0.00
10,975	CUSIP # 729132100 PLEXUS CORP	433,732.00	499,143.00	3	0.00
4,950	CUSIP # 739276103 POWER INTEGRATIONS INC	245,817.00	237,366.14	2	0.00
6,625	CUSIP # 74733T105 QLIK TECHNOLOGIES INC	191,595.00	239,626.25	1	0.00
2,000	CUSIP # 751212101 RALPH LAUREN CORP	192,520.00	260,800.00	1	1,000.00
8,300	CUSIP # 75606N109 REALPAGE INC	172,972.00	151,558.00	1	0.00
11,925	CUSIP # 81616X103 SELECT COMFORT CORP	231,225.75	371,463.75	2	0.00
18,000	CUSIP # 845467109 SOUTHWESTERN ENERGY CO	145,260.00	207,104.92	1	0.00
7,800	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	265,824.00	239,464.68	2	0.00
2,675	CUSIP # 87157D109 SYNAPTICS INC	213,304.50	266,537.00	2	0.00
11,300	CUSIP # 872275102 TCF FINANCIAL CORP	138,538.00	177,862.00	1	0.00
7,100	CUSIP # 872540109 TJX COMPANIES INC	556,285.00	457,098.00	4	0.00
2,000	CUSIP # 896945201 TRIPADVISOR INC	133,000.00	137,914.07	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,550	CUSIP # 89969Q104 TUMI HOLDINGS INC	282,951.00	204,179.52	2	0.00
5,500	CUSIP # 90347A100 UBIQUITI NETWORKS INC	182,985.00	174,900.00	1	0.00
4,300	CUSIP # 917047102 URBAN OUTFITTERS INC	142,287.00	147,834.00	1	0.00
3,425	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	274,068.50	296,605.00	2	0.00
2,475	CUSIP # 92552V100 VIASAT INC	181,863.00	155,900.25	1	0.00
9,075	CUSIP # 984332106 YAHOO INC	334,050.75	389,635.13	2	0.00
4,200	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	345,030.00	319,116.00	3	0.00
		12,305,577.50	12,547,193.95	89	1,000.00
	FOREIGN STOCK				
2,775	CUSIP # 042068106 ARM HOLDINGS PLC SPONS ADR	121,239.75	147,824.25	1	0.00
8,250	CUSIP # 683715106 OPEN TEXT CORP	427,350.00	350,130.00	3	0.00
39,800	CUSIP # 903914109 ULTRA PETROLUEM CORP	19,820.40	287,429.28	0	0.00
8,725	CUSIP # G7945M107 SEAGATE TECHNOLOGY PLC	300,576.25	485,459.00	2	0.00
6,425	CUSIP # H2906T109 GARMIN LTD	256,743.00	292,209.00	2	0.00
1,575	CUSIP # N22717107 CORE LABORATORIES NV	177,045.75	185,031.00	1	0.00

ACCOUNT STATEMENT

Statement Period
Account Number

01/01/2016 through 03/31/2016
XXXXXX6344
THE DGI GROWTH FUND

Preliminary Asset Detail As Of 03/31/2016

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,302,775.15	1,748,082.53	9	0.00
	COMMON TRUST FUNDS - FIXED INCOME				
56,552.23	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	56,552.23	56,552.23	0	0.00
		56,552.23	56,552.23	0	0.00

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref		Local/Base	Local/Base	Receivable	Local/Base	Total	Gain/Loss
				Local/Base			Local/Base
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		20,193.18	0.00	20,193.18		0.00
			20,193.18	0.00	20,193.18	1.72	0.00
	REBATE RECEIVABLE		1,511.31	0.00	1,511.31		0.00
			1,511.31	0.00	1,511.31	0.13	0.00
	PAYABLE FOR TRUSTEE FEES		-79.46	0.00	-79.46		0.00
			-79.46	0.00	-79.46	-0.01	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-309.88	0.00	-309.88		0.00
			-309.88	0.00	-309.88	-0.03	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,246.70	0.00	-1,246.70		0.00
			-1,246.70	0.00	-1,246.70	-0.11	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-26,054.85	0.00	-26,054.85		0.00
			-26,054.85	0.00	-26,054.85	-2.22	0.00
	PAYABLE FOR CUSTODIAN FEES		-2,614.08	0.00	-2,614.08		0.00
			-2,614.08	0.00	-2,614.08	-0.22	0.00
	67,201.640 BNY MELLON CASH RESERVE	100.0000	67,201.64	0.63	67,201.64		0.00
	999495856	100.0000	67,201.64	0.63	67,201.64	5.73	0.00

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
SUBTOTAL UNITED STATES						
		58,601.16	0.63	58,601.16		0.00
		58,601.16	0.63	58,601.16	4.99	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR						
		58,601.16	0.63	58,601.16		0.00
		58,601.16	0.63	58,601.16	4.99	0.00
TOTAL CASH & CASH EQUIVALENTS						
		58,601.16	0.63	58,601.16	4.99	0.00
FIXED INCOME SECURITIES						
U.S. DOLLAR						
AUSTRALIA						
17,898.250 SMART ABS SERIES 2013- 1US A4A	99.7733	17,843.89	9.18	17,857.67		13.78
78447NAF3 1.050% 10/14/2018 DD 01/23/13	99.7733	17,843.89	9.18	17,857.67	1.52	13.78
428.020 SMART ABS SERIES 2012- 4US A3A	99.9800	427.38	0.18	427.93		0.55
83172LAC5 0.970% 03/14/2017 DD 10/11/12	99.9800	427.38	0.18	427.93	0.04	0.55
25,000.000 SMART ABS SERIES 2012- 4US A4A	100.1944	25,019.28	15.12	25,048.61		29.33
83172LAD3 1.250% 08/14/2018 DD 10/11/12	100.1944	25,019.28	15.12	25,048.61	2.13	29.33
SUBTOTAL AUSTRALIA						
		43,290.55	24.48	43,334.21		43.66
		43,290.55	24.48	43,334.21	3.69	43.66
LUXEMBOURG						
5,000.000 ACTAVIS FUNDING SCS	101.1812	4,997.55	6.40	5,059.06		61.51
00507UAM3 2.350% 03/12/2018 DD 03/12/15	101.1812	4,997.55	6.40	5,059.06	0.43	61.51
MEXICO						
10,000.000 PETROLEOS MEXICANOS	105.2500	10,616.51	48.05	10,525.00		-91.51
706451BS9 5.750% 03/01/2018 DD 09/01/08	105.2500	10,616.51	48.05	10,525.00	0.90	-91.51
NETHERLANDS						

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 SHELL INTERNATIONAL FINANCE BV 822582BN1 VAR RT 11/10/2018 DD 11/10/15	99.1920 99.1920	15,000.00 15,000.00	25.52 25.52	14,878.80 14,878.80	 1.27	-121.20 -121.20
SOUTH KOREA						
10,000.000 EXPORT-IMPORT BANK OF KOREA 302154BD0 4.000% 01/11/2017 DD 01/11/12	102.0125 102.0125	10,207.47 10,207.47	89.51 89.51	10,201.25 10,201.25	 0.87	-6.22 -6.22
UNITED STATES						
10,000.000 ABBVIE INC 00287YAN9 1.800% 05/14/2018 DD 05/14/15	100.6716 100.6716	9,993.03 9,993.03	68.22 68.22	10,067.16 10,067.16	 0.86	74.13 74.13
5,000.000 CHUBB INA HOLDINGS INC 00440EAT4 2.300% 11/03/2020 DD 11/03/15	101.6651 101.6651	4,997.20 4,997.20	47.36 47.36	5,083.26 5,083.26	 0.43	86.06 86.06
10,000.000 ALTERA CORP 021441AE0 2.500% 11/15/2018 DD 11/01/13	102.8479 102.8479	10,056.10 10,056.10	94.23 94.23	10,284.79 10,284.79	 0.88	228.69 228.69
10,000.000 AMERICAN EXPRESS CREDIT CORP 0258M0DZ9 1.875% 11/05/2018 DD 11/05/15	100.6160 100.6160	9,999.10 9,999.10	75.68 75.68	10,061.60 10,061.60	 0.86	62.50 62.50
15,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03064YAE2 1.570% 01/08/2019 DD 01/24/13	100.0146 100.0146	14,979.96 14,979.96	15.12 15.12	15,002.19 15,002.19	 1.28	22.23 22.23
13,000.000 AMERICREDIT AUTOMOBILE REC 3 C 03065BAE1 2.380% 06/10/2019 DD 06/20/13	100.7998 100.7998	13,005.59 13,005.59	19.92 19.92	13,103.97 13,103.97	 1.12	98.38 98.38

Asset and Accrual Detail - By Asset type

3/31/2016

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
10,000.000 AMERICREDIT AUTOMOBILE REC 4 C 03065MAF4 2.880% 07/08/2021 DD 11/12/15	101.1629 101.1629	9,998.14 9,998.14	18.48 18.48	10,116.29 10,116.29	0.86	118.15 118.15
5,000.000 ANADARKO PETROLEUM CORP 032511AX5 5.950% 09/15/2016 DD 09/19/06	101.7362 101.7362	5,103.88 5,103.88	13.60 13.60	5,086.81 5,086.81	0.43	-17.07 -17.07
5,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AJ5 2.650% 02/01/2021 DD 01/25/16	102.7587 102.7587	4,993.65 4,993.65	24.70 24.70	5,137.94 5,137.94	0.44	144.29 144.29
10,000.000 APPLE INC 037833BQ2 1.700% 02/22/2019 DD 02/23/16	101.4941 101.4941	9,998.30 9,998.30	17.69 17.69	10,149.41 10,149.41	0.86	151.11 151.11
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RAS7 5.170% 06/15/2019 DD 01/18/07	103.2737 103.2737	21,429.57 21,429.57	47.26 47.26	20,654.74 20,654.74	1.76	-774.83 -774.83
4,163.190 BANC OF AMERICA COMMERCIA 4 A4 05950WAF5 5.634% 07/10/2046 DD 08/01/06	100.0877 100.0877	4,350.93 4,350.93	19.53 19.53	4,166.84 4,166.84	0.36	-184.09 -184.09
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCW7 2.300% 09/11/2019 DD 09/11/14	102.3847 102.3847	9,998.10 9,998.10	13.02 13.02	10,238.47 10,238.47	0.87	240.37 240.37
15,000.000 BARCLAYS DRYROCK ISSUANCE 1 A 06742LAH6 2.200% 12/15/2022 DD 03/12/15	101.5533 101.5533	15,085.80 15,085.80	15.29 15.29	15,232.99 15,232.99	1.30	147.19 147.19
25,000.000 BEAR STEARNS COMMERCIA PW18 A4 07401DBC4 5.700% 06/11/2050 DD 12/01/07	103.6778 103.6778	26,042.97 26,042.97	11.88 11.88	25,919.45 25,919.45	2.21	-123.52 -123.52

Asset and Accrual Detail - By Asset type

3/31/2016

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
15,388.260 CD 2007-CD4 COMMERCIAL CD4 A4 12513YAF7 5.322% 12/11/2049 DD 03/01/07	101.9503 101.9503	15,810.30 15,810.30	68.33 68.33	15,688.38 15,688.38	 1.34	-121.92 -121.92
27,068.000 CNH EQUIPMENT TRUST 2014- B A4 12623PAD8 1.610% 05/17/2021 DD 06/11/14	100.1076 100.1076	26,980.81 26,980.81	19.89 19.89	27,097.12 27,097.12	 2.31	116.31 116.31
30,000.000 CNH EQUIPMENT TRUST 2013- B A4 12625HAD4 0.990% 11/15/2018 DD 05/30/13	99.6445 99.6445	29,938.25 29,938.25	13.60 13.60	29,893.34 29,893.34	 2.55	-44.91 -44.91
7,856.110 COMM 2013-CCRE8 MORTGAG CR8 A1 12625KAA3 1.024% 06/10/2046 DD 06/01/13	99.5798 99.5798	7,825.12 7,825.12	6.72 6.72	7,823.10 7,823.10	 0.67	-2.02 -2.02
10,000.000 CVS HEALTH CORP 126650CE8 2.250% 08/12/2019 DD 08/12/14	102.5039 102.5039	9,955.56 9,955.56	30.30 30.30	10,250.39 10,250.39	 0.87	294.83 294.83
10,000.000 CABELA'S CREDIT CARD MAS 1A A1 126802DC8 2.260% 03/15/2023 DD 03/16/15	101.0894 101.0894	9,972.45 9,972.45	10.37 10.37	10,108.94 10,108.94	 0.86	136.49 136.49
20,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975EAE3 1.290% 04/20/2018 DD 01/24/13	99.9118 99.9118	19,888.10 19,888.10	8.28 8.28	19,982.36 19,982.36	 1.70	94.26 94.26
10,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975NAE3 2.670% 12/21/2020 DD 03/16/16	100.3099 100.3099	9,997.19 9,997.19	11.52 11.52	10,030.99 10,030.99	 0.85	33.80 33.80
25,000.000 CATERPILLAR FINANCIAL SERVICES 14912L3U3 5.450% 04/15/2018 DD 03/27/08	108.3563 108.3563	27,016.60 27,016.60	629.68 629.68	27,089.08 27,089.08	 2.31	72.48 72.48



Asset and Accrual Detail - By Asset type

3/31/2016

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
6,282.270 CD 2006-CD3 MORTGAGE TR CD3 A5 14986DAF7 5.617% 10/15/2048 DD 10/01/06	100.2582 100.2582	6,815.16 6,815.16	29.29 29.29	6,298.49 6,298.49	0.54	-516.67 -516.67
10,000.000 CITIGROUP INC 172967JW2 2.150% 07/30/2018 DD 07/30/15	100.5476 100.5476	9,997.40 9,997.40	37.12 37.12	10,054.76 10,054.76	0.86	57.36 57.36
4,000.000 COMCAST CABLE COMMUNICATIONS L 20029PAG4 8.875% 05/01/2017 DD 05/01/97	108.3006 108.3006	4,309.80 4,309.80	147.63 147.63	4,332.02 4,332.02	0.37	22.22 22.22
8,401.010 COMM 2015-LC19 MORTGAG LC19 A1 200474AX2 1.399% 02/10/2048 DD 02/01/15	99.5574 99.5574	8,376.08 8,376.08	9.82 9.82	8,363.83 8,363.83	0.71	-12.25 -12.25
12,634.670 COMMERCIAL MORTGAGE TRU GG9 A4 20173QAE1 5.444% 03/10/2039 DD 03/01/07	102.0518 102.0518	12,924.12 12,924.12	57.35 57.35	12,893.91 12,893.91	1.10	-30.21 -30.21
10,000.000 DISCOVER CARD EXECUTION A3 A3 254683BJ3 1.220% 10/15/2019 DD 05/05/14	100.1873 100.1873	10,032.23 10,032.23	5.61 5.61	10,018.73 10,018.73	0.85	-13.50 -13.50
10,000.000 ECOLAB INC 278865AQ3 1.550% 01/12/2018 DD 01/15/15	100.1293 100.1293	9,930.00 9,930.00	34.47 34.47	10,012.93 10,012.93	0.85	82.93 82.93
10,000.000 KINDER MORGAN INC/DE 28336LBQ1 7.000% 06/15/2017 DD 06/18/07	104.9169 104.9169	10,462.03 10,462.03	206.81 206.81	10,491.69 10,491.69	0.89	29.66 29.66
14,043.280 CITIGROUP COMMERCIAL M GC33 A1 29425AAA1 1.643% 09/10/2058 DD 09/01/15	99.5664 99.5664	14,043.04 14,043.04	19.22 19.22	13,982.39 13,982.39	1.19	-60.65 -60.65



Asset and Accrual Detail - By Asset type

3/31/2016

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
15,000.000 FORD CREDIT FLOORPLAN MAST 2 D 34528QBS2 3.500% 01/15/2019 DD 02/15/12	101.2951 101.2951	15,404.98 15,404.98	23.97 23.97	15,194.27 15,194.27	 1.29	-210.71 -210.71
10,000.000 FORD CREDIT FLOORPLAN MAS 1 A1 34528QEN0 1.760% 02/15/2021 DD 02/17/16	100.3027 100.3027	9,997.24 9,997.24	14.57 14.57	10,030.27 10,030.27	 0.85	33.03 33.03
3,014.190 FORD CREDIT AUTO LEASE TRU B B 34530FAF1 1.230% 11/15/2016 DD 10/30/13	99.9818 99.9818	3,009.19 3,009.19	1.70 1.70	3,013.64 3,013.64	 0.26	4.45 4.45
7,969.910 GNMA II POOL #0777424 36176VPH0 4.753% 10/20/2062 DD 11/01/12	105.9061 105.9061	8,664.61 8,664.61	31.52 31.52	8,440.62 8,440.62	 0.72	-223.99 -223.99
8,857.560 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	117.4135 117.4135	9,626.89 9,626.89	55.42 55.42	10,399.97 10,399.97	 0.89	773.08 773.08
13,678.460 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	120.2435 120.2435	14,607.15 14,607.15	79.67 79.67	16,447.46 16,447.46	 1.40	1,840.31 1,840.31
6,116.720 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	121.6700 121.6700	6,593.64 6,593.64	35.65 35.65	7,442.21 7,442.21	 0.63	848.57 848.57
8,833.860 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	109.1047 109.1047	9,532.98 9,532.98	47.81 47.81	9,638.16 9,638.16	 0.82	105.18 105.18
6,316.970 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	107.0824 107.0824	6,774.24 6,774.24	23.56 23.56	6,764.36 6,764.36	 0.58	-9.88 -9.88



Asset and Accrual Detail - By Asset type

3/31/2016

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
11,939.800 GNMA II POOL #0757319 36230SDY7 4.346% 03/20/2061 DD 03/01/11	104.4416 104.4416	12,710.18 12,710.18	43.29 43.29	12,470.12 12,470.12	 1.06	-240.06 -240.06
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAB2 6.750% 06/01/2018 DD 12/01/11	108.0189 108.0189	5,370.77 5,370.77	112.76 112.76	5,400.95 5,400.95	 0.46	30.18 30.18
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAY2 3.200% 07/13/2020 DD 07/13/15	99.7764 99.7764	4,947.89 4,947.89	35.00 35.00	4,988.82 4,988.82	 0.43	40.93 40.93
10,000.000 GILEAD SCIENCES INC 375558AY9 2.350% 02/01/2020 DD 11/17/14	102.3165 102.3165	10,152.50 10,152.50	39.57 39.57	10,231.65 10,231.65	 0.87	79.15 79.15
5,000.000 GILEAD SCIENCES INC 375558BE2 1.850% 09/04/2018 DD 09/14/15	101.7632 101.7632	4,999.45 4,999.45	7.00 7.00	5,088.16 5,088.16	 0.43	88.71 88.71
10,000.000 JPMORGAN CHASE & CO 46625HKA7 2.250% 01/23/2020 DD 01/23/15	100.7910 100.7910	10,026.58 10,026.58	43.10 43.10	10,079.10 10,079.10	 0.86	52.52 52.52
9,334.720 JP MORGAN CHASE COMMERCIAL C8 A2 46638UAB2 1.797% 10/15/2045 DD 10/01/12	100.2633 100.2633	9,359.87 9,359.87	14.11 14.11	9,359.29 9,359.29	 0.80	-0.58 -0.58
3,668.250 JOHN DEERE OWNER TRUST 20 B A3 477879AC4 0.870% 08/15/2017 DD 09/04/13	99.9977 99.9977	3,671.74 3,671.74	1.53 1.53	3,668.17 3,668.17	 0.31	-3.57 -3.57
15,000.000 JOHN DEERE OWNER TRUST 20 A A4 47787UAE3 1.650% 12/15/2021 DD 03/11/15	100.5192 100.5192	15,048.18 15,048.18	11.39 11.39	15,077.88 15,077.88	 1.28	29.70 29.70

Asset and Accrual Detail - By Asset type

3/31/2016

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
10,000.000 KROGER CO/THE 501044BM2 6.800% 12/15/2018 DD 12/11/98	112.8369 112.8369	11,149.94 11,149.94	201.12 201.12	11,283.69 11,283.69	0.96	133.75 133.75
9,689.950 LB-UBS COMMERCIAL MORTGA C6 A4 50179MAE1 5.372% 09/15/2039 DD 09/11/06	100.7210 100.7210	10,133.98 10,133.98	29.40 29.40	9,759.82 9,759.82	0.83	-374.16 -374.16
10,000.000 BANK OF AMERICA CORP 59018YN64 6.875% 04/25/2018 DD 04/25/08	109.8021 109.8021	11,001.86 11,001.86	299.72 299.72	10,980.21 10,980.21	0.94	-21.65 -21.65
10,140.560 MORGAN STANLEY BANK OF C15 A1 61763KAW4 1.313% 04/15/2047 DD 04/01/14	99.5726 99.5726	10,108.86 10,108.86	11.16 11.16	10,097.22 10,097.22	0.86	-11.64 -11.64
5,000.000 PACCAR FINANCIAL CORP 69371RM60 1.750% 08/14/2018 DD 08/14/15	100.5290 100.5290	4,996.20 4,996.20	11.44 11.44	5,026.45 5,026.45	0.43	30.25 30.25
15,000.000 PEPSICO INC 713448DB1 1.000% 10/13/2017 DD 10/14/15	100.1875 100.1875	14,975.15 14,975.15	69.47 69.47	15,028.13 15,028.13	1.28	52.98 52.98
20,000.000 SEMPRA ENERGY 816851AJ8 6.150% 06/15/2018 DD 06/12/08	108.3610 108.3610	21,759.53 21,759.53	363.86 363.86	21,672.20 21,672.20	1.85	-87.33 -87.33
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	101.5080 101.5080	10,133.89 10,133.89	36.56 36.56	10,150.80 10,150.80	0.86	16.91 16.91
6,000.000 SUNOCO INC 86764PAD1 5.750% 01/15/2017 DD 12/14/06	100.7888 100.7888	6,184.79 6,184.79	73.35 73.35	6,047.33 6,047.33	0.52	-137.46 -137.46

Asset and Accrual Detail - By Asset type

3/31/2016

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 TOYOTA MOTOR CREDIT CORP 89236TCU7 1.700% 02/19/2019 DD 02/19/16	100.9334 100.9334	4,999.40 4,999.40	9.77 9.77	5,046.67 5,046.67	0.43	47.27 47.27
10,000.000 TRAVELERS COS INC/THE 89417EAE9 5.800% 05/15/2018 DD 05/13/08	108.5542 108.5542	10,879.39 10,879.39	219.27 219.27	10,855.42 10,855.42	0.93	-23.97 -23.97
15,000.000 U S TREASURY NOTE 912828L40 1.000% 09/15/2018 DD 09/15/15	100.4766 100.4766	15,036.01 15,036.01	6.93 6.93	15,071.49 15,071.49	1.28	35.48 35.48
25,000.000 U S TREASURY NOTE 912828N22 1.250% 12/15/2018 DD 12/15/15	101.1328 101.1328	25,077.25 25,077.25	92.21 92.21	25,283.20 25,283.20	2.15	205.95 205.95
50,000.000 U S TREASURY NOTE 912828XE5 1.500% 05/31/2020 DD 05/31/15	101.5039 101.5039	49,527.31 49,527.31	253.43 253.43	50,751.95 50,751.95	4.32	1,224.64 1,224.64
25,000.000 U S TREASURY NOTE 912828XK1 0.875% 07/15/2018 DD 07/15/15	100.1836 100.1836	24,906.86 24,906.86	46.27 46.27	25,045.90 25,045.90	2.13	139.04 139.04
10,000.000 VISA INC 92826CAB8 2.200% 12/14/2020 DD 12/14/15	102.4843 102.4843	9,992.70 9,992.70	65.50 65.50	10,248.43 10,248.43	0.87	255.73 255.73
10,000.000 WFRBS COMMERCIAL MORTGA C24 A2 92939KAB4 2.863% 11/15/2047 DD 11/01/14	103.4587 103.4587	10,319.94 10,319.94	23.87 23.87	10,345.87 10,345.87	0.88	25.93 25.93
9,492.040 WACHOVIA BANK COMMERCIA C29 A4 92978PAE9 5.308% 11/15/2048 DD 12/01/06	100.8658 100.8658	9,986.22 9,986.22	42.01 42.01	9,574.23 9,574.23	0.82	-411.99 -411.99

Asset and Accrual Detail - By Asset type

3/31/2016

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
15,155.150 WACHOVIA BANK COMMERCIA C30 A3 92978QAC1 5.246% 12/15/2043 DD 03/01/07	101.4622 101.4622	15,174.06 15,174.06	66.34 66.34	15,376.74 15,376.74	1.31	202.68 202.68
13,869.420 WELLS FARGO COMMERCIAL LC22 A1 94989TAW4 1.639% 09/15/2058 DD 09/01/15	99.9538 99.9538	13,871.58 13,871.58	18.91 18.91	13,863.01 13,863.01	1.18	-8.57 -8.57
10,000.000 WORLD FINANCIAL NETWORK CR C A 981464DG2 2.230% 08/15/2022 DD 07/19/12	101.7185 101.7185	10,187.50 10,187.50	10.20 10.20	10,171.85 10,171.85	0.87	-15.65 -15.65
20,000.000 CHASE ISSUANCE TRUST B1 B1 161571BR4 VAR RT 04/15/2019 DD 02/21/07	99.6112 99.6112	19,933.60 19,933.60	6.48 6.48	19,922.24 19,922.24	1.70	-11.36 -11.36
10,000.000 CHEVRON CORP 166764AM2 VAR RT 11/15/2019 DD 11/18/14	97.7279 97.7279	9,774.00 9,774.00	12.57 12.57	9,772.79 9,772.79	0.83	-1.21 -1.21
10,000.000 CISCO SYSTEMS INC 17275RAZ5 VAR RT 02/21/2018 DD 02/29/16	100.2620 100.2620	10,000.00 10,000.00	10.98 10.98	10,026.20 10,026.20	0.85	26.20 26.20
25,000.000 CREDIT SUISSE COMMERCIAL C2 AMFL 22545YBU4 VAR RT 01/15/2049 DD 05/09/07	95.4513 95.4513	23,359.13 23,359.13	7.92 7.92	23,862.83 23,862.83	2.03	503.70 503.70
15,000.000 DEVON ENERGY CORP 25179MAR4 VAR RT 12/15/2016 DD 12/19/13	97.9887 97.9887	14,894.31 14,894.31	8.31 8.31	14,698.31 14,698.31	1.25	-196.00 -196.00
15,000.000 EXXON MOBIL CORP 30231GAQ5 VAR RT 03/01/2019 DD 03/03/16	100.3770 100.3770	15,000.00 15,000.00	17.06 17.06	15,056.55 15,056.55	1.28	56.55 56.55

Asset and Accrual Detail - By Asset type

3/31/2016

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
15,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVQ4 VAR RT 09/15/2020 DD 09/15/15	99.3090 99.3090	14,910.20 14,910.20	12.99 12.99	14,896.35 14,896.35	 1.27	-13.85 -13.85
1,922.660 JP MORGAN CHASE COMMER LD11 A3 46631BAD7 VAR RT 06/15/2049 DD 07/01/07	100.4061 100.4061	1,942.30 1,942.30	9.30 9.30	1,930.47 1,930.47	 0.16	-11.83 -11.83
17,526.230 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	98.1450 98.1450	17,236.23 17,236.23	46.27 46.27	17,201.12 17,201.12	 1.47	-35.11 -35.11
11,065.220 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	94.5331 94.5331	10,664.80 10,664.80	3.84 3.84	10,460.30 10,460.30	 0.89	-204.50 -204.50
4,792.490 WACHOVIA BANK COMMERCIA C11 A5 929766QV8 VAR RT 01/15/2041 DD 04/01/04	99.8106 99.8106	4,825.11 4,825.11	20.77 20.77	4,783.41 4,783.41	 0.41	-41.70 -41.70
8,141.870 WACHOVIA BANK COMMERCIA C32 A2 92978YAB6 VAR RT 06/15/2049 DD 06/01/07	100.4223 100.4223	8,252.87 8,252.87	38.75 38.75	8,176.25 8,176.25	 0.70	-76.62 -76.62
SUBTOTAL UNITED STATES		1,025,999.61	4,615.64	1,030,920.89		4,921.28
		1,025,999.61	4,615.64	1,030,920.89	87.82	4,921.28
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		1,110,111.69	4,809.60	1,114,919.21		4,807.52
		1,110,111.69	4,809.60	1,114,919.21	94.98	4,807.52
TOTAL FIXED INCOME SECURITIES		1,110,111.69	4,809.60	1,114,919.21	94.98	4,807.52
TOTAL ASSETS - BASE:		1,168,712.85	4,810.23	1,173,520.37	99.97	4,807.52
NET ASSETS - BASE:				1,178,330.60		

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
CASH & CASH EQUIVALENTS							
U.S. DOLLAR							
UNITED STATES							
	CASH		5,408.30	0.00	5,408.30		0.00
			5,408.30	0.00	5,408.30	0.57	0.00
	REBATE RECEIVABLE		1,788.12	0.00	1,788.12		0.00
			1,788.12	0.00	1,788.12	0.19	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-270.30	0.00	-270.30		0.00
			-270.30	0.00	-270.30	-0.03	0.00
	PAYABLE FOR CUSTODIAN FEES		-2,492.74	0.00	-2,492.74		0.00
			-2,492.74	0.00	-2,492.74	-0.26	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,246.70	0.00	-1,246.70		0.00
			-1,246.70	0.00	-1,246.70	-0.13	0.00
	PAYABLE FOR TRUSTEE FEES		-63.68	0.00	-63.68		0.00
			-63.68	0.00	-63.68	-0.01	0.00
	55,903.440 BNY MELLON CASH RESERVE	100.0000	55,903.44	0.57	55,903.44		0.00
	999495856	100.0000	55,903.44	0.57	55,903.44	5.90	0.00
	SUBTOTAL UNITED STATES		59,026.44	0.57	59,026.44		0.00
			59,026.44	0.57	59,026.44	6.23	0.00
	TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		59,026.44	0.57	59,026.44		0.00
			59,026.44	0.57	59,026.44	6.23	0.00

Asset and Accrual Detail - By Asset type

3/31/2016

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						
		59,026.44	0.57	59,026.44	6.23	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	101.6880 101.6880	10,000.00 10,000.00	85.19 85.19	10,168.80 10,168.80		168.80 168.80
9,000.000 HUSKY ENERGY INC 448055AC7 6.200% 09/15/2017 DD 09/11/07	104.4408 104.4408	9,221.40 9,221.40	25.90 25.90	9,399.67 9,399.67		178.27 178.27
SUBTOTAL CANADA		19,221.40	111.09	19,568.47		347.07
		19,221.40	111.09	19,568.47	2.06	347.07
UNITED STATES						
5,000.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	100.2343 100.2343	4,985.20 4,985.20	64.51 64.51	5,011.72 5,011.72		26.52 26.52
5,000.000 AMERICREDIT AUTOMOBILE REC 1 C 03065VAF4 2.890% 01/10/2022 DD 01/21/16	100.9338 100.9338	4,999.91 4,999.91	12.09 12.09	5,046.69 5,046.69		46.78 46.78
10,000.000 ANHEUSER-BUSCH INBEV FINANCE I 035242AN6 4.900% 02/01/2046 DD 01/25/16	111.7562 111.7562	9,976.50 9,976.50	91.05 91.05	11,175.62 11,175.62		1,199.12 1,199.12
5,000.000 APPLE INC 037833BT6 VAR RT 02/23/2021 DD 02/23/16	101.3640 101.3640	5,000.00 5,000.00	0.05 0.05	5,068.20 5,068.20		68.20 68.20

Asset and Accrual Detail - By Asset type

3/31/2016

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
15,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13	100.8402 100.8402	15,243.08 15,243.08	110.34 110.34	15,126.03 15,126.03	 1.60	-117.05 -117.05
5,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	121.3767 121.3767	6,085.18 6,085.18	187.73 187.73	6,068.84 6,068.84	 0.64	-16.34 -16.34
25,000.000 CNH EQUIPMENT TRUST 2013-A A B 12591FAE6 1.360% 08/17/2020 DD 02/21/13	99.7227 99.7227	25,000.00 25,000.00	15.47 15.47	24,930.69 24,930.69	 2.63	-69.31 -69.31
10,000.000 COMM 2014-LC15 MORTGAG LC15 AM 12591TAG1 4.198% 04/10/2047 DD 03/01/14	108.3665 108.3665	10,793.14 10,793.14	35.03 35.03	10,836.65 10,836.65	 1.14	43.51 43.51
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	100.2726 100.2726	9,996.54 9,996.54	9.86 9.86	10,027.26 10,027.26	 1.06	30.72 30.72
30,000.000 CAPITAL ONE FINANCIAL CORP 14040HAN5 6.150% 09/01/2016 DD 08/29/06	102.0299 102.0299	30,598.43 30,598.43	153.76 153.76	30,608.97 30,608.97	 3.23	10.54 10.54
10,000.000 CARMAX AUTO OWNER TRUST 20 1 D 14313LAG1 1.990% 08/15/2019 DD 02/14/13	99.2328 99.2328	10,010.51 10,010.51	16.43 16.43	9,923.28 9,923.28	 1.05	-87.23 -87.23
10,000.000 CARMAX AUTO OWNER TRUST 20 3 C 14313VAF1 2.680% 06/15/2021 DD 08/12/15	101.3421 101.3421	9,998.47 9,998.47	12.24 12.24	10,134.21 10,134.21	 1.07	135.74 135.74
7,000.000 CENTERPOINT ENERGY RESTOR 1 A3 15200NAC9 4.243% 08/15/2023 DD 11/25/09	111.4267 111.4267	7,362.63 7,362.63	37.55 37.55	7,799.87 7,799.87	 0.82	437.24 437.24

Asset and Accrual Detail - By Asset type

3/31/2016

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
20,000.000 CHEVRON CORP 166764AH3 3.191% 06/24/2023 DD 06/24/13	103.0836 103.0836	20,456.49 20,456.49	173.47 173.47	20,616.72 20,616.72	 2.18	160.23 160.23
10,000.000 CITIGROUP INC 172967JJ1 2.400% 02/18/2020 DD 02/18/15	100.3825 100.3825	10,054.14 10,054.14	28.43 28.43	10,038.25 10,038.25	 1.06	-15.89 -15.89
5,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	106.2664 106.2664	4,995.60 4,995.60	21.15 21.15	5,313.32 5,313.32	 0.56	317.72 317.72
5,000.000 DELPHI CORP 247126AH8 5.000% 02/15/2023 DD 02/14/13	105.2500 105.2500	5,293.61 5,293.61	31.57 31.57	5,262.50 5,262.50	 0.56	-31.11 -31.11
5,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	99.5846 99.5846	4,972.95 4,972.95	68.05 68.05	4,979.23 4,979.23	 0.53	6.28 6.28
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	91.5988 91.5988	6,157.32 6,157.32	8.68 8.68	6,339.56 6,339.56	 0.67	182.24 182.24
5,090.680 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	103.4749 103.4749	5,213.64 5,213.64	12.71 12.71	5,267.57 5,267.57	 0.56	53.93 53.93
6,689.130 FNMA POOL #0AL6040 3138ENWA3 7.500% 08/01/2038 DD 11/01/14	116.1433 116.1433	8,107.33 8,107.33	41.78 41.78	7,768.97 7,768.97	 0.82	-338.36 -338.36
7,562.520 FNMA POOL #0AL6566 3138EPJL9 7.000% 03/01/2039 DD 03/01/15	118.2340 118.2340	8,831.63 8,831.63	44.02 44.02	8,941.47 8,941.47	 0.94	109.84 109.84

Asset and Accrual Detail - By Asset type

3/31/2016

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
6,386.550 FNMA GTD REMIC P/T 06-W1 1A4 31395B5K5 8.000% 12/25/2045 DD 03/01/06	121.1959 121.1959	7,813.04 7,813.04	42.47 42.47	7,740.24 7,740.24	 0.82	-72.80 -72.80
15,233.210 GNMA II POOL #0AH1154 36182HH74 4.637% 10/20/2065 DD 11/01/15	113.3743 113.3743	16,876.87 16,876.87	58.90 58.90	17,270.55 17,270.55	 1.82	393.68 393.68
9,710.900 GNMA POOL #0AK7613 36183RN66 4.100% 09/15/2037 DD 02/01/15	108.4819 108.4819	10,091.33 10,091.33	33.17 33.17	10,534.57 10,534.57	 1.11	443.24 443.24
7,400.540 GNMA II POOL #0002233 36202CPS6 7.500% 06/20/2026 DD 06/01/96	117.4135 117.4135	8,043.37 8,043.37	46.19 46.19	8,689.23 8,689.23	 0.92	645.86 645.86
11,417.640 GNMA II POOL #0002471 36202CW82 7.000% 08/20/2027 DD 08/01/97	120.2435 120.2435	12,192.45 12,192.45	66.65 66.65	13,728.97 13,728.97	 1.45	1,536.52 1,536.52
5,111.370 GNMA II POOL #0002755 36202DBY6 7.000% 05/20/2029 DD 05/01/99	121.6700 121.6700	5,510.25 5,510.25	29.76 29.76	6,219.00 6,219.00	 0.66	708.75 708.75
7,474.810 GNMA II POOL #0004261 36202EWW5 6.500% 10/20/2038 DD 10/01/08	109.1047 109.1047	8,066.32 8,066.32	40.61 40.61	8,155.37 8,155.37	 0.86	89.05 89.05
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAB2 6.750% 06/01/2018 DD 12/01/11	108.0189 108.0189	5,370.77 5,370.77	112.76 112.76	5,400.95 5,400.95	 0.57	30.18 30.18
5,000.000 GILEAD SCIENCES INC 375558BB8 2.550% 09/01/2020 DD 09/14/15	102.9815 102.9815	4,991.00 4,991.00	10.54 10.54	5,149.08 5,149.08	 0.54	158.08 158.08

Asset and Accrual Detail - By Asset type

3/31/2016

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
10,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVP6 2.750% 09/15/2020 DD 09/15/15	101.4536 101.4536	9,981.59 9,981.59	12.58 12.58	10,145.36 10,145.36	1.07	163.77 163.77
10,000.000 WELLTOWER INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	108.6886 108.6886	10,947.01 10,947.01	105.02 105.02	10,868.86 10,868.86	1.15	-78.15 -78.15
30,000.000 INTEL CORP 458140AK6 4.800% 10/01/2041 DD 09/19/11	111.8067 111.8067	30,214.50 30,214.50	719.94 719.94	33,542.01 33,542.01	3.54	3,327.51 3,327.51
10,000.000 JPMORGAN CHASE & CO 46625HHL7 6.300% 04/23/2019 DD 04/23/09	113.0949 113.0949	11,251.98 11,251.98	277.37 277.37	11,309.49 11,309.49	1.19	57.51 57.51
5,000.000 KROGER CO/THE 501044CQ2 3.400% 04/15/2022 DD 04/16/12	105.8486 105.8486	5,010.95 5,010.95	78.91 78.91	5,292.43 5,292.43	0.56	281.48 281.48
15,000.000 TALEN ENERGY SUPPLY LLC 69352JAN7 4.600% 12/15/2021 DD 12/16/11	80.0000 80.0000	14,869.93 14,869.93	203.57 203.57	12,000.00 12,000.00	1.27	-2,869.93 -2,869.93
10,000.000 PROGRESSIVE CORP/THE 743315AN3 3.750% 08/23/2021 DD 08/22/11	107.6307 107.6307	10,530.05 10,530.05	38.87 38.87	10,763.07 10,763.07	1.14	233.02 233.02
25,000.000 PRUDENTIAL FINANCIAL INC 74432QBP9 4.500% 11/15/2020 DD 11/18/10	108.7365 108.7365	26,652.29 26,652.29	424.61 424.61	27,184.13 27,184.13	2.87	531.84 531.84
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	101.3578 101.3578	4,981.04 4,981.04	8.80 8.80	5,067.89 5,067.89	0.53	86.85 86.85

Asset and Accrual Detail - By Asset type

3/31/2016

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 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	100.3571 100.3571	4,995.80 4,995.80	5.44 5.44	5,017.86 5,017.86	0.53	22.06 22.06
8,358.790 SBA GTD PARTN CTFS 2008-20A 1 83162CRN5 5.170% 01/01/2028 DD 01/16/08	111.7881 111.7881	8,647.15 8,647.15	108.16 108.16	9,344.13 9,344.13	0.99	696.98 696.98
6,282.940 SBA GTD PARTN CTFS 2013-20C 1 83162CVK6 2.220% 03/01/2033 DD 03/13/13	101.0343 101.0343	6,115.55 6,115.55	11.47 11.47	6,347.92 6,347.92	0.67	232.37 232.37
8,782.540 SOUTHAVEN COMBINED CYCLE GENER 841215AA4 3.846% 08/15/2033 DD 08/09/13	107.7429 107.7429	9,115.10 9,115.10	42.76 42.76	9,462.56 9,462.56	1.00	347.46 347.46
5,000.000 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	112.9515 112.9515	5,634.27 5,634.27	40.46 40.46	5,647.58 5,647.58	0.60	13.31 13.31
20,000.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15	107.9570 107.9570	19,735.94 19,735.94	227.47 227.47	21,591.40 21,591.40	2.28	1,855.46 1,855.46
10,000.000 U S TREASURY NOTE 912828D56 2.375% 08/15/2024 DD 08/15/14	105.3125 105.3125	10,387.99 10,387.99	30.01 30.01	10,531.25 10,531.25	1.11	143.26 143.26
8,788.880 US TREAS-CPI INFLAT 912828JE1 1.375% 07/15/2018 DD 07/15/08	105.5039 105.5039	9,095.85 9,095.85	25.56 25.56	9,272.61 9,272.61	0.98	176.76 176.76
25,000.000 U S TREASURY NOTE 912828P87 1.125% 02/28/2021 DD 02/29/16	99.5898 99.5898	24,646.54 24,646.54	24.46 24.46	24,897.45 24,897.45	2.63	250.91 250.91

Asset and Accrual Detail - By Asset type

3/31/2016

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 U S TREASURY NOTE 912828XE5 1.500% 05/31/2020 DD 05/31/15	101.5039 101.5039	29,980.93 29,980.93	152.06 152.06	30,451.17 30,451.17	3.21	470.24 470.24
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	98.2714 98.2714	10,134.64 10,134.64	58.43 58.43	9,827.14 9,827.14	1.04	-307.50 -307.50
25,000.000 VERIZON COMMUNICATIONS INC 92343VAX2 4.600% 04/01/2021 DD 03/28/11	111.0607 111.0607	26,450.45 26,450.45	574.56 574.56	27,765.18 27,765.18	2.93	1,314.73 1,314.73
10,000.000 VORNADO REALTY LP 929043AH0 2.500% 06/30/2019 DD 06/16/14	100.8281 100.8281	10,061.05 10,061.05	63.76 63.76	10,082.81 10,082.81	1.06	21.76 21.76
30,000.000 WFRBS COMMERCIAL MORTGAG C8 A3 92936YAC5 3.001% 08/15/2045 DD 08/01/12	103.7362 103.7362	29,217.01 29,217.01	75.02 75.02	31,120.85 31,120.85	3.28	1,903.84 1,903.84
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	103.2529 103.2529	5,312.95 5,312.95	47.36 47.36	5,162.65 5,162.65	0.54	-150.30 -150.30
10,000.000 WELLS FARGO & CO 94974BGR5 2.550% 12/07/2020 DD 12/07/15	101.8328 101.8328	10,083.95 10,083.95	80.49 80.49	10,183.28 10,183.28	1.07	99.33 99.33
25,000.000 WORLD FINANCIAL NETWORK CR C M 981464DL1 3.320% 08/15/2022 DD 07/19/12	102.9968 102.9968	25,448.39 25,448.39	37.91 37.91	25,749.21 25,749.21	2.72	300.82 300.82
10,000.000 BANC OF AMERICA COMMERCIA 4 AM 059513AG6 VAR RT 02/10/2051 DD 11/01/07	103.8066 103.8066	10,890.44 10,890.44	48.36 48.36	10,380.66 10,380.66	1.10	-509.78 -509.78

Asset and Accrual Detail - By Asset type

3/31/2016

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
10,000.000 BEAR STEARNS ASSET BACK BO1 M4 073879JP4 VAR RT 10/25/2034 DD 10/26/04	99.2881 99.2881	9,939.49 9,939.49	3.18 3.18	9,928.81 9,928.81	1.05	-10.68 -10.68
6,850.860 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	102.1940 102.1940	7,103.39 7,103.39	26.66 26.66	7,001.17 7,001.17	0.74	-102.22 -102.22
10,000.000 GNMA GTD REMIC P/T 15-91 QA 38379P2G1 VAR RT 05/20/2045 DD 06/01/15	110.8245 110.8245	10,846.98 10,846.98	65.17 65.17	11,082.45 11,082.45	1.17	235.47 235.47
10,000.000 LB-UBS COMMERCIAL MORTGAG C1 B 52108HYL2 VAR RT 01/15/2036 DD 01/11/04	100.1792 100.1792	10,031.25 10,031.25	27.09 27.09	10,017.92 10,017.92	1.06	-13.33 -13.33
15,000.000 MORGAN STANLEY 61747YDW2 2.650% 01/27/2020 DD 01/27/15	101.4785 101.4785	15,008.25 15,008.25	71.58 71.58	15,221.78 15,221.78	1.61	213.53 213.53
8,763.110 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	98.1450 98.1450	8,618.02 8,618.02	23.14 23.14	8,600.55 8,600.55	0.91	-17.47 -17.47
15,675.710 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	94.5331 94.5331	15,109.21 15,109.21	5.41 5.41	14,818.74 14,818.74	1.56	-290.47 -290.47
40,000.000 U S TREASURY NOTE 912828M23 VAR RT 10/31/2017 DD 10/31/15	99.9926 99.9926	39,995.63 39,995.63	32.89 32.89	39,997.04 39,997.04	4.22	1.41 1.41
20,000.000 WFRBS COMMERCIAL MORTGA C16 AS 92938EAW3 VAR RT 09/15/2046 DD 09/01/13	111.9334 111.9334	21,235.69 21,235.69	77.81 77.81	22,386.68 22,386.68	2.36	1,150.99 1,150.99

Asset and Accrual Detail - By Asset type

3/31/2016

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
9,147.710 WACHOVIA BANK COMMERCIA C27 A3 92977QAD0 VAR RT 07/15/2045 DD 08/01/06	99.8454	9,493.30	43.86	9,133.57		-359.73
	99.8454	9,493.30	43.86	9,133.57	0.96	-359.73
2,604.770 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	102.2379	2,681.89	8.68	2,663.06		-18.83
	102.2379	2,681.89	8.68	2,663.06	0.28	-18.83
20,433.290 EQUITY ONE MORTGAGE PASS- 2 M1 294751EK4 VAR RT 07/25/2034 DD 04/01/04	96.8318	19,479.58	96.76	19,785.91		306.33
	96.8318	19,479.58	96.76	19,785.91	2.09	306.33
SUBTOTAL UNITED STATES		853,023.72	5,622.66	868,820.21		15,796.49
		853,023.72	5,622.66	868,820.21	91.71	15,796.49
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		872,245.12	5,733.75	888,388.68		16,143.56
		872,245.12	5,733.75	888,388.68	93.77	16,143.56
TOTAL FIXED INCOME SECURITIES		872,245.12	5,733.75	888,388.68	93.77	16,143.56
TOTAL ASSETS - BASE:		931,271.56	5,734.32	947,415.12	100.00	16,143.56
NET ASSETS - BASE:				953,149.44		

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		-8,034.16	0.00	-8,034.16	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: P-SOLVE LONG CREDIT		-3,558.73	0.00	-3,558.73	0.00	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-12,820.74	0.00	-12,820.74	-0.01	0.00
386,540.610 GOLDMAN FIN SQ MON MRKT 474 996128815 VAR RT 12/31/2049 DD 09/05/03 HB5F20000302: P-SOLVE LNG CR SMA#1	100.0000	386,540.61	127.20	386,540.61	0.34	0.00
812,034.020 GOLDMAN FIN SQ MON MRKT 474 996128815 VAR RT 12/31/2049 DD 09/05/03 HB5F20000002: P-SOLVE LONG CREDIT	100.0000	812,034.02	271.13	812,034.02	0.72	0.00
SUBTOTAL UNITED STATES		1,174,161.00	398.33	1,174,161.00	1.04	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		1,174,161.00	398.33	1,174,161.00	1.04	0.00
TOTAL CASH & CASH EQUIVALENTS		1,174,161.00	398.33	1,174,161.00	1.04	0.00

FIXED INCOME SECURITIES

U.S. DOLLAR

AUSTRALIA

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
255,000.000 BHP BILLITON FINANCE USA LTD 055451AV0 5.000% 09/30/2043 DD 09/30/13 HB5F20000302: P-SOLVE LNG CR SMA#1	101.7306	277,846.20	68.54	259,413.03		-18,433.17
	101.7306	277,846.20	68.54	259,413.03	0.23	-18,433.17
205,000.000 RIO TINTO FINANCE USA LTD 767201AS5 3.750% 06/15/2025 DD 06/16/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.4575	203,723.63	2,273.54	199,787.88		-3,935.75
	97.4575	203,723.63	2,273.54	199,787.88	0.18	-3,935.75
SUBTOTAL AUSTRALIA		481,569.83	2,342.08	459,200.91		-22,368.92
		481,569.83	2,342.08	459,200.91	0.41	-22,368.92
CANADA						
130,000.000 BURLINGTON RESOURCES FINANCE C 12201PAB2 7.200% 08/15/2031 DD 08/24/01 HB5F20000302: P-SOLVE LNG CR SMA#1	111.3583	170,958.13	1,183.46	144,765.79		-26,192.34
	111.3583	170,958.13	1,183.46	144,765.79	0.13	-26,192.34
200,000.000 CONOCO FUNDING CO 20825UAC8 7.250% 10/15/2031 DD 10/11/01 HB5F20000302: P-SOLVE LNG CR SMA#1	110.8853	216,533.82	6,697.84	221,770.60		5,236.78
	110.8853	216,533.82	6,697.84	221,770.60	0.20	5,236.78
SUBTOTAL CANADA		387,491.95	7,881.30	366,536.39		-20,955.56
		387,491.95	7,881.30	366,536.39	0.33	-20,955.56
CAYMAN ISLANDS						
185,000.000 NOBLE HOLDING INTERNATIONAL LT 65504LAL1 VAR RT 04/01/2045 DD 03/16/15 HB5F20000302: P-SOLVE LNG CR SMA#1	56.1000	173,841.65	6,438.69	103,785.00		-70,056.65
	56.1000	173,841.65	6,438.69	103,785.00	0.09	-70,056.65
COLOMBIA						
45,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BR5 5.625% 02/26/2044 DD 01/28/14 HB5F20000302: P-SOLVE LNG CR SMA#1	99.5000	50,624.60	239.88	44,775.00		-5,849.60
	99.5000	50,624.60	239.88	44,775.00	0.04	-5,849.60
170,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325CU7 5.000% 06/15/2045 DD 01/28/15 HB5F20000302: P-SOLVE LNG CR SMA#1	93.0000	156,241.35	2,512.64	158,100.00		1,858.65
	93.0000	156,241.35	2,512.64	158,100.00	0.14	1,858.65

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 COLOMBIA		206,865.95	2,752.52	202,875.00		-3,990.95
		206,865.95	2,752.52	202,875.00	0.18	-3,990.95
FRANCE						
435,000.000 ELECTRICITE DE FRANCE SA 144A	103.1000	434,284.32	10,077.64	448,485.00		14,200.68
268317AQ7 4.950% 10/13/2045 DD 10/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	103.1000	434,284.32	10,077.64	448,485.00	0.40	14,200.68
125,000.000 SOCIETE GENERALE SA 144A	96.2645	123,202.11	2,471.59	120,330.63		-2,871.48
83367TBJ7 4.250% 04/14/2025 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	96.2645	123,202.11	2,471.59	120,330.63	0.11	-2,871.48
175,000.000 SOCIETE GENERALE SA 144A	98.9658	174,357.11	2,937.62	173,190.15		-1,166.96
83367TBR9 4.750% 11/24/2025 DD 11/24/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.9658	174,357.11	2,937.62	173,190.15	0.15	-1,166.96
SUBTOTAL FRANCE		731,843.54	15,486.85	742,005.78		10,162.24
		731,843.54	15,486.85	742,005.78	0.66	10,162.24
IRELAND						
609,000.000 GE CAPITAL INTERNATIONAL 144A	108.6393	584,186.76	11,346.46	661,613.34		77,426.58
36164NFH3 4.418% 11/15/2035 DD 10/26/15 HB5F20000302: P-SOLVE LNG CR SMA#1	108.6393	584,186.76	11,346.46	661,613.34	0.58	77,426.58
LUXEMBOURG						
175,000.000 INGERSOLL-RAND LUXEMBOURG FINA	102.9828	164,645.88	3,391.08	180,219.90		15,574.02
456873AC2 4.650% 11/01/2044 DD 10/28/14 HB5F20000302: P-SOLVE LNG CR SMA#1	102.9828	164,645.88	3,391.08	180,219.90	0.16	15,574.02
MEXICO						
230,000.000 PETROLEOS MEXICANOS	83.0900	222,515.72	3,332.82	191,107.00		-31,408.72
71654QBE1 5.500% 06/27/2044 DD 06/26/12 HB5F20000302: P-SOLVE LNG CR SMA#1	83.0900	222,515.72	3,332.82	191,107.00	0.17	-31,408.72

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
445,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: P-SOLVE LNG CR SMA#1	99.7500 99.7500	448,769.20 448,769.20	1,363.68 1,363.68	443,887.50 443,887.50	 0.39	 -4,881.70
SUBTOTAL MEXICO		671,284.92	4,696.50	634,994.50		-36,290.42
		671,284.92	4,696.50	634,994.50	0.56	-36,290.42
NETHERLANDS						
285,000.000 KONINKLIJKE PHILIPS NV 500472AE5 5.000% 03/15/2042 DD 03/09/12 HB5F20000302: P-SOLVE LNG CR SMA#1	101.0185 101.0185	309,395.85 309,395.85	651.27 651.27	287,902.73 287,902.73	 0.25	 -21,493.12
135,000.000 SHELL INTERNATIONAL FINANCE BV 822582BF8 4.375% 05/11/2045 DD 05/11/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.2873 100.2873	127,272.94 127,272.94	2,306.80 2,306.80	135,387.86 135,387.86	 0.12	 8,114.92
200,000.000 SIEMENS FINANCIERINGSMAAT 144A 82620KAF0 4.400% 05/27/2045 DD 05/27/15 HB5F20000302: P-SOLVE LNG CR SMA#1	109.7033 109.7033	209,759.13 209,759.13	3,027.08 3,027.08	219,406.60 219,406.60	 0.19	 9,647.47
SUBTOTAL NETHERLANDS		646,427.92	5,985.15	642,697.19		-3,730.73
		646,427.92	5,985.15	642,697.19	0.56	-3,730.73
NORWAY						
40,000.000 STATOIL ASA 85771PAL6 3.950% 05/15/2043 DD 05/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	95.3073 95.3073	35,606.64 35,606.64	600.52 600.52	38,122.92 38,122.92	 0.03	 2,516.28
PERU						
105,000.000 PERUVIAN GOVERNMENT INTERNATIO 715638AU6 6.550% 03/14/2037 DD 03/14/07 HB5F20000302: P-SOLVE LNG CR SMA#1	124.5000 124.5000	129,618.25 129,618.25	332.82 332.82	130,725.00 130,725.00	 0.12	 1,106.75
SPAIN						

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 SANTANDER ISSUANCES SAU 80281TAE8 5.179% 11/19/2025 DD 11/19/15 HB5F20000302: P-SOLVE LNG CR SMA#1	96.6351 96.6351	105,000.00 105,000.00	1,994.25 1,994.25	101,466.86 101,466.86	0.09	-3,533.14 -3,533.14
TURKEY						
315,000.000 TURKEY GOVERNMENT INTERNATIONA 900123CJ7 4.250% 04/14/2026 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.3560 97.3560	307,033.69 307,033.69	6,226.22 6,226.22	306,671.40 306,671.40	0.27	-362.29 -362.29
UNITED KINGDOM						
25,000.000 ENSCO PLC 29358QAD1 5.750% 10/01/2044 DD 09/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	49.5000 49.5000	23,850.19 23,850.19	718.11 718.11	12,375.00 12,375.00	0.01	-11,475.19 -11,475.19
UNITED STATES						
175,000.000 TIME WARNER INC 00184AAG0 7.700% 05/01/2032 DD 04/08/02 HB5F20000302: P-SOLVE LNG CR SMA#1	128.3850 128.3850	227,971.60 227,971.60	5,614.18 5,614.18	224,673.75 224,673.75	0.20	-3,297.85 -3,297.85
335,000.000 AT&T INC 00206RBA9 5.550% 08/15/2041 DD 08/18/11 HB5F20000302: P-SOLVE LNG CR SMA#1	107.3393 107.3393	372,043.24 372,043.24	2,350.83 2,350.83	359,586.66 359,586.66	0.32	-12,456.58 -12,456.58
310,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	91.6096 91.6096	278,665.77 278,665.77	3,987.50 3,987.50	283,989.76 283,989.76	0.25	5,323.99 5,323.99
250,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.6098 98.6098	249,302.93 249,302.93	4,243.83 4,243.83	246,524.50 246,524.50	0.22	-2,778.43 -2,778.43
295,000.000 ABBVIE INC 00287YAS8 4.700% 05/14/2045 DD 05/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.3372 106.3372	295,495.44 295,495.44	5,276.14 5,276.14	313,694.74 313,694.74	0.28	18,199.30 18,199.30

Asset and Accrual Detail - By Asset type

3/31/2016

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
260,000.000	ALLEGHANY CORP	96.8183	261,796.76	582.25	251,727.58		-10,069.18
	017175AD2 4.900% 09/15/2044 DD 09/09/14	96.8183	261,796.76	582.25	251,727.58	0.22	-10,069.18
	HB5F20000302: P-SOLVE LNG CR SMA#1						
370,000.000	ANHEUSER-BUSCH INBEV FINANCE I	111.7562	372,028.08	3,363.02	413,497.94		41,469.86
	035242AN6 4.900% 02/01/2046 DD 01/25/16	111.7562	372,028.08	3,363.02	413,497.94	0.36	41,469.86
	HB5F20000302: P-SOLVE LNG CR SMA#1						
205,000.000	APPLE INC	90.3155	201,887.99	1,016.03	185,146.78		-16,741.21
	037833BA7 3.450% 02/09/2045 DD 02/09/15	90.3155	201,887.99	1,016.03	185,146.78	0.16	-16,741.21
	HB5F20000302: P-SOLVE LNG CR SMA#1						
270,000.000	APPLE INC	104.7066	272,792.38	4,527.59	282,707.82		9,915.44
	037833BH2 4.375% 05/13/2045 DD 05/13/15	104.7066	272,792.38	4,527.59	282,707.82	0.25	9,915.44
	HB5F20000302: P-SOLVE LNG CR SMA#1						
135,000.000	APPLE INC	107.3094	135,352.16	628.45	144,867.69		9,515.53
	037833BW9 4.500% 02/23/2036 DD 02/23/16	107.3094	135,352.16	628.45	144,867.69	0.13	9,515.53
	HB5F20000302: P-SOLVE LNG CR SMA#1						
195,000.000	BAXALTA INC 144A	101.6218	194,842.24	2,138.76	198,162.51		3,320.27
	07177MAA1 4.000% 06/23/2025 DD 06/23/15	101.6218	194,842.24	2,138.76	198,162.51	0.17	3,320.27
	HB5F20000302: P-SOLVE LNG CR SMA#1						
215,000.000	BAY AREA CA TOLL AUTH TOLL BRI	141.1730	303,198.56	6,730.80	303,521.95		323.39
	072024ND0 6.263% 04/01/2049 DD 11/05/09	141.1730	303,198.56	6,730.80	303,521.95	0.27	323.39
	HB5F20000302: P-SOLVE LNG CR SMA#1						
210,000.000	BIOGEN INC	110.9193	212,805.60	497.75	232,930.53		20,124.93
	09062XAD5 5.200% 09/15/2045 DD 09/15/15	110.9193	212,805.60	497.75	232,930.53	0.21	20,124.93
	HB5F20000302: P-SOLVE LNG CR SMA#1						
225,000.000	BUCKEYE PARTNERS LP	83.7433	217,828.21	5,825.79	188,422.43		-29,405.78
	118230AP6 5.600% 10/15/2044 DD 09/12/14	83.7433	217,828.21	5,825.79	188,422.43	0.17	-29,405.78
	HB5F20000302: P-SOLVE LNG CR SMA#1						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
294,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 HB5F20000302: P-SOLVE LNG CR SMA#1	153.2040	448,320.74	11,098.50	450,419.76	0.40	2,099.02
180,000.000 CHICAGO IL TRANSIT AUTH SALES 167725AC4 6.899% 12/01/2040 DD 08/06/08 HB5F20000302: P-SOLVE LNG CR SMA#1	120.4060	214,870.55	4,139.06	216,730.80	0.19	1,860.25
150,000.000 CHICAGO IL TRANSIT AUTH SALES 167725AF7 6.899% 12/01/2040 DD 08/06/08 HB5F20000302: P-SOLVE LNG CR SMA#1	119.1360	192,091.69	3,449.72	178,704.00	0.16	-13,387.69
65,000.000 CISCO SYSTEMS INC 17275RBC5 2.950% 02/28/2026 DD 02/29/16 HB5F20000302: P-SOLVE LNG CR SMA#1	103.7530	64,951.88	165.16	67,439.45	0.06	2,487.57
285,000.000 CITIGROUP INC 172967JT9 4.400% 06/10/2025 DD 06/10/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.9712	284,930.98	3,876.51	290,617.92	0.26	5,686.94
285,000.000 CITIGROUP INC 172967KA8 4.450% 09/29/2027 DD 09/29/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.6244	285,451.55	102.27	286,779.54	0.25	1,327.99
495,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: P-SOLVE LNG CR SMA#1	106.4990	506,996.44	4,455.74	527,170.05	0.46	20,173.61
275,000.000 CONSOLIDATED EDISON CO OF NEW 209111FG3 4.500% 12/01/2045 DD 11/17/15 HB5F20000302: P-SOLVE LNG CR SMA#1	109.0568	284,337.06	4,624.22	299,906.20	0.26	15,569.14
370,000.000 DUKE ENERGY PROGRESS LLC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	108.7411	386,410.49	87.02	402,342.07	0.35	15,931.58

Asset and Accrual Detail - By Asset type

3/31/2016

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
40,000.000 ENERGY TRANSFER PARTNERS LP 29273RAR0 6.500% 02/01/2042 DD 01/17/12 HB5F20000302: P-SOLVE LNG CR SMA#1	90.7863	36,632.40	433.32	36,314.52	0.03	-317.88
320,000.000 ENERGY TRANSFER PARTNERS LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	86.1318	351,579.86	9,519.61	275,621.76	0.24	-75,958.10
110,000.000 ENLINK MIDSTREAM PARTNERS LP 29336UAD9 5.050% 04/01/2045 DD 11/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	67.2766	95,617.73	2,777.06	74,004.26	0.07	-21,613.47
275,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBC6 5.100% 02/15/2045 DD 02/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	97.0615	279,165.96	1,773.20	266,919.13	0.24	-12,246.83
215,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: P-SOLVE LNG CR SMA#1	96.6978	234,435.30	3,560.63	207,900.27	0.18	-26,535.03
300,000.000 EXXON MOBIL CORP 30231GAW2 4.114% 03/01/2046 DD 03/03/16 HB5F20000302: P-SOLVE LNG CR SMA#1	106.0300	301,893.48	963.32	318,090.00	0.28	16,196.52
60,000.000 FLORIDA POWER & LIGHT CO 341081ER4 5.950% 10/01/2033 DD 10/15/03 HB5F20000302: P-SOLVE LNG CR SMA#1	129.4794	77,713.80	1,794.60	77,687.64	0.07	-26.16
155,000.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: P-SOLVE LNG CR SMA#1	100.3274	141,411.34	1,557.88	155,507.47	0.14	14,096.13
185,000.000 GEORGIA POWER CO 373334JW2 4.300% 03/15/2042 DD 03/06/12 HB5F20000302: P-SOLVE LNG CR SMA#1	101.8499	181,956.96	363.46	188,422.32	0.17	6,465.36

Asset and Accrual Detail - By Asset type

3/31/2016

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
310,000.000 GOLDMAN SACHS GROUP INC/THE 38141EC31 4.800% 07/08/2044 DD 07/08/14 HB5F20000302: P-SOLVE LNG CR SMA#1	104.5595 104.5595	318,007.99 318,007.99	3,440.04 3,440.04	324,134.45 324,134.45	0.29	6,126.46 6,126.46
170,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVR2 4.250% 10/21/2025 DD 10/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.6787 101.6787	169,073.31 169,073.31	3,224.05 3,224.05	172,853.79 172,853.79	0.15	3,780.48 3,780.48
100,000.000 GOLDMAN SACHS GROUP INC/THE 38141GVS0 4.750% 10/21/2045 DD 10/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	104.5219 104.5219	99,090.52 99,090.52	2,119.63 2,119.63	104,521.90 104,521.90	0.09	5,431.38 5,431.38
60,000.000 HSBC BANK USA NA/NEW YORK NY 4042Q1AA5 5.875% 11/01/2034 DD 10/25/04 HB5F20000302: P-SOLVE LNG CR SMA#1	114.5294 114.5294	70,172.34 70,172.34	1,469.11 1,469.11	68,717.64 68,717.64	0.06	-1,454.70 -1,454.70
265,000.000 HARRIS CORP 413875AN5 6.150% 12/15/2040 DD 12/03/10 HB5F20000302: P-SOLVE LNG CR SMA#1	118.7720 118.7720	301,995.66 301,995.66	4,820.38 4,820.38	314,745.80 314,745.80	0.28	12,750.14 12,750.14
145,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: P-SOLVE LNG CR SMA#1	117.2837 117.2837	172,065.61 172,065.61	420.75 420.75	170,061.37 170,061.37	0.15	-2,004.24 -2,004.24
105,000.000 HEWLETT PACKARD ENTERPRIS 144A 42824CAR0 6.350% 10/15/2045 DD 10/09/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.2781 98.2781	104,930.35 104,930.35	3,189.96 3,189.96	103,192.01 103,192.01	0.09	-1,738.34 -1,738.34
310,000.000 HOME DEPOT INC/THE 437076BH4 4.250% 04/01/2046 DD 06/02/15 HB5F20000302: P-SOLVE LNG CR SMA#1	110.0791 110.0791	313,029.39 313,029.39	6,578.79 6,578.79	341,245.21 341,245.21	0.30	28,215.82 28,215.82
235,000.000 HOSPITALITY PROPERTIES TRUST 44106MAS1 4.650% 03/15/2024 DD 03/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.1356 98.1356	238,145.14 238,145.14	499.46 499.46	230,618.66 230,618.66	0.20	-7,526.48 -7,526.48

Asset and Accrual Detail - By Asset type

3/31/2016

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
135,000.000 HOSPITALITY PROPERTIES TRUST 44106MAT9 4.500% 03/15/2025 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	96.1637	136,255.15	277.61	129,821.00	0.11	-6,434.15
265,000.000 HOST HOTELS & RESORTS LP 44107TAV8 4.000% 06/15/2025 DD 05/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.3945	265,433.13	3,134.05	258,095.43	0.23	-7,337.70
155,000.000 ILLINOIS ST 452151LF8 5.100% 06/01/2033 DD 06/12/03 HB5F20000302: P-SOLVE LNG CR SMA#1	93.6150	155,118.85	2,635.13	145,103.25	0.13	-10,015.60
60,000.000 INTEL CORP 458140AT7 4.900% 07/29/2045 DD 07/29/15 HB5F20000302: P-SOLVE LNG CR SMA#1	112.1569	63,215.36	529.46	67,294.14	0.06	4,078.78
90,000.000 INTERNATIONAL BUSINESS MACHINE 459200BB6 5.875% 11/29/2032 DD 11/27/02 HB5F20000302: P-SOLVE LNG CR SMA#1	126.6729	110,854.49	1,791.42	114,005.61	0.10	3,151.12
280,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15 HB5F20000302: P-SOLVE LNG CR SMA#1	105.5468	278,250.20	4,620.25	295,531.04	0.26	17,280.84
280,000.000 JEFFERIES GROUP LLC 472319AM4 6.500% 01/20/2043 DD 01/18/13 HB5F20000302: P-SOLVE LNG CR SMA#1	89.0895	287,090.72	3,620.26	249,450.60	0.22	-37,640.12
310,000.000 JOHNSON & JOHNSON 478160BU7 3.550% 03/01/2036 DD 03/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	103.9799	309,898.15	917.99	322,337.69	0.28	12,439.54
225,000.000 SC JOHNSON & SON INC 144A 478165AG8 4.800% 09/01/2040 DD 08/30/10 HB5F20000302: P-SOLVE LNG CR SMA#1	109.0629	247,176.37	899.93	245,391.53	0.22	-1,784.84

Asset and Accrual Detail - By Asset type

3/31/2016

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
210,000.000 KLA-TENCOR CORP 482480AF7 5.650% 11/01/2034 DD 11/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	99.6205	211,426.70	4,944.11	209,203.05	0.18	-2,223.65
85,000.000 KIMBERLY-CLARK CORP 494368BU6 2.750% 02/15/2026 DD 02/22/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.2089	85,652.83	247.99	86,877.57	0.08	1,224.74
300,000.000 KINDER MORGAN ENERGY PARTNERS 494550BD7 6.500% 09/01/2039 DD 09/16/09 HB5F20000302: P-SOLVE LNG CR SMA#1	94.6647	341,831.28	1,625.02	283,994.10	0.25	-57,837.18
280,000.000 LABORATORY CORP OF AMERICA HOL 50540RAS1 4.700% 02/01/2045 DD 01/30/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.9916	288,688.84	2,193.56	274,376.48	0.24	-14,312.36
150,000.000 LAM RESEARCH CORP 512807AN8 3.800% 03/15/2025 DD 03/12/15 HB5F20000302: P-SOLVE LNG CR SMA#1	95.7000	151,347.69	260.44	143,550.00	0.13	-7,797.69
245,000.000 LINCOLN NATIONAL CORP 534187BA6 7.000% 06/15/2040 DD 06/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	121.9803	328,449.88	5,065.32	298,851.74	0.26	-29,598.14
245,000.000 MARATHON PETROLEUM CORP 56585AAM4 5.850% 12/15/2045 DD 12/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	89.9660	244,382.33	4,276.91	220,416.70	0.19	-23,965.63
95,000.000 MACY'S RETAIL HOLDINGS INC 577778CB7 6.650% 07/15/2024 DD 07/20/04 HB5F20000302: P-SOLVE LNG CR SMA#1	114.8166	112,821.41	1,341.39	109,075.77	0.10	-3,745.64
65,000.000 MCDONALD'S CORP 58013MFA7 4.875% 12/09/2045 DD 12/09/15 HB5F20000302: P-SOLVE LNG CR SMA#1	109.2467	66,930.77	980.48	71,010.36	0.06	4,079.59

Asset and Accrual Detail - By Asset type

3/31/2016

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
250,000.000 MEDTRONIC INC 585055BU9 4.625% 03/15/2045 DD 03/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	111.9218	263,241.96	528.36	279,804.50	0.25	16,562.54
140,000.000 MERCK & CO INC 58933YAT2 3.700% 02/10/2045 DD 02/10/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.7632	130,753.52	723.31	142,468.48	0.13	11,714.96
275,000.000 METLIFE INC 59156RBG2 4.875% 11/13/2043 DD 11/13/13 HB5F20000302: P-SOLVE LNG CR SMA#1	106.5566	287,862.24	5,139.12	293,030.65	0.26	5,168.41
290,000.000 MOSAIC CO/THE 61945CAE3 5.625% 11/15/2043 DD 11/13/13 HB5F20000302: P-SOLVE LNG CR SMA#1	104.4374	303,860.30	6,163.63	302,868.46	0.27	-991.84
160,000.000 MOTOROLA SOLUTIONS INC 620076BE8 5.500% 09/01/2044 DD 08/19/14 HB5F20000302: P-SOLVE LNG CR SMA#1	78.0265	168,297.03	733.46	124,842.40	0.11	-43,454.63
140,000.000 NATIONWIDE FINANCIAL SERV 144A 638612AL5 5.300% 11/18/2044 DD 11/20/14 HB5F20000302: P-SOLVE LNG CR SMA#1	102.7560	153,149.18	2,732.04	143,858.40	0.13	-9,290.78
200,000.000 NEW JERSEY ST TRANSPRTN TRUST 646136XR7 6.561% 12/15/2040 DD 01/14/10 HB5F20000302: P-SOLVE LNG CR SMA#1	110.3330	252,824.51	3,879.92	220,666.00	0.19	-32,158.51
65,000.000 NEWELL RUBBERMAID INC 651229AY2 5.500% 04/01/2046 DD 03/30/16 HB5F20000302: P-SOLVE LNG CR SMA#1	108.6396	64,763.42	19.22	70,615.74	0.06	5,852.32
110,000.000 NORFOLK SOUTHERN CORP 655844BR8 4.650% 01/15/2046 DD 11/03/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.5138	109,273.20	2,102.93	117,165.18	0.10	7,891.98

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
380,000.000 NOVARTIS CAPITAL CORP 66989HAK4 4.000% 11/20/2045 DD 11/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	107.0230	380,472.01	5,544.74	406,687.40	0.36	26,215.39
225,000.000 ORACLE CORP 68389XAE5 6.500% 04/15/2038 DD 04/09/08 HB5F20000302: P-SOLVE LNG CR SMA#1	133.1976	289,939.09	6,761.01	299,694.60	0.26	9,755.51
225,000.000 PACIFIC GAS & ELECTRIC CO 694308GE1 6.050% 03/01/2034 DD 03/23/04 HB5F20000302: P-SOLVE LNG CR SMA#1	127.5137	270,449.80	1,134.29	286,905.83	0.25	16,456.03
275,000.000 PACIFIC LIFECORP 144A 694476AD4 5.125% 01/30/2043 DD 01/22/13 HB5F20000302: P-SOLVE LNG CR SMA#1	105.5158	288,032.79	2,424.87	290,168.45	0.26	2,135.66
205,000.000 PACIFICORP 695114CG1 6.250% 10/15/2037 DD 10/03/07 HB5F20000302: P-SOLVE LNG CR SMA#1	130.6066	263,008.74	5,905.06	267,743.53	0.24	4,734.79
180,000.000 PACIFICORP 695114CJ5 6.350% 07/15/2038 DD 07/17/08 HB5F20000302: P-SOLVE LNG CR SMA#1	131.5279	236,151.75	2,427.40	236,750.22	0.21	598.47
280,000.000 PEPSICO INC 713448DD7 4.450% 04/14/2046 DD 10/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	111.4952	297,643.61	5,751.50	312,186.56	0.28	14,542.95
185,000.000 PROTECTIVE LIFE CORP 743674AY9 8.450% 10/15/2039 DD 10/09/09 HB5F20000302: P-SOLVE LNG CR SMA#1	134.4046	266,380.72	7,227.48	248,648.51	0.22	-17,732.21
120,000.000 QUALCOMM INC 747525AK9 4.800% 05/20/2045 DD 05/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.0587	117,831.15	2,095.59	118,870.44	0.10	1,039.29

Asset and Accrual Detail - By Asset type

3/31/2016

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
230,000.000 ROCHE HOLDINGS INC 144A 771196BK7 2.625% 05/15/2026 DD 03/01/16 HB5F20000302: P-SOLVE LNG CR SMA#1	99.8798 99.8798	227,102.69 227,102.69	505.60 505.60	229,723.54 229,723.54	0.20	2,620.85 2,620.85
265,000.000 ROWAN COS INC 779382AS9 5.850% 01/15/2044 DD 01/15/14 HB5F20000302: P-SOLVE LNG CR SMA#1	58.2864 58.2864	267,610.87 267,610.87	3,292.11 3,292.11	154,458.96 154,458.96	0.14	-113,151.91 -113,151.91
105,000.000 SC JOHNSON & SON INC 144A 78408LAC1 4.350% 09/30/2044 DD 10/03/14 HB5F20000302: P-SOLVE LNG CR SMA#1	103.3184 103.3184	104,865.28 104,865.28	24.56 24.56	108,484.32 108,484.32	0.10	3,619.04 3,619.04
175,000.000 SOUTHERN COPPER CORP 84265VAJ4 5.875% 04/23/2045 DD 04/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	88.6487 88.6487	172,981.83 172,981.83	4,538.79 4,538.79	155,135.23 155,135.23	0.14	-17,846.60 -17,846.60
270,000.000 SOUTHWESTERN PUBLIC SERVICE CO 845743BN2 4.500% 08/15/2041 DD 08/10/11 HB5F20000302: P-SOLVE LNG CR SMA#1	110.1260 110.1260	287,961.16 287,961.16	1,561.17 1,561.17	297,340.20 297,340.20	0.26	9,379.04 9,379.04
250,000.000 STRYKER CORP 863667AJ0 4.625% 03/15/2046 DD 03/10/16 HB5F20000302: P-SOLVE LNG CR SMA#1	106.7934 106.7934	253,796.40 253,796.40	687.60 687.60	266,983.50 266,983.50	0.24	13,187.10 13,187.10
0.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAQ2 5.350% 05/15/2045 DD 11/17/14 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	-6.05 -6.05	0.00 0.00	0.00	0.00 0.00
370,000.000 TEACHERS INSURANCE & ANNU 144A 878091BD8 4.900% 09/15/2044 DD 09/18/14 HB5F20000302: P-SOLVE LNG CR SMA#1	107.1549 107.1549	397,861.14 397,861.14	828.58 828.58	396,473.13 396,473.13	0.35	-1,388.01 -1,388.01
70,000.000 TEXTRON INC 883203BW0 4.000% 03/15/2026 DD 03/11/16 HB5F20000302: P-SOLVE LNG CR SMA#1	102.5224 102.5224	69,471.92 69,471.92	158.13 158.13	71,765.68 71,765.68	0.06	2,293.76 2,293.76

Asset and Accrual Detail - By Asset type

3/31/2016

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
75,000.000 TIME WARNER INC 887317AX3 4.850% 07/15/2045 DD 06/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	101.7272	69,503.74	775.73	76,295.40	0.07	6,791.66
120,000.000 TIME WARNER CABLE INC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: P-SOLVE LNG CR SMA#1	109.5837	146,164.49	3,275.10	131,500.44	0.12	-14,664.05
420,000.000 21ST CENTURY FOX AMERICA INC 90131HBF1 6.200% 12/15/2034 DD 12/03/04 HB5F20000302: P-SOLVE LNG CR SMA#1	120.2843	483,719.85	7,700.07	505,194.06	0.45	21,474.21
70,000.000 21ST CENTURY FOX AMERICA INC 90131HBZ7 4.950% 10/15/2045 DD 10/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	106.9132	69,563.33	1,545.98	74,839.24	0.07	5,275.91
1,215,000.000 U S TREASURY BOND 912810RP5 3.000% 11/15/2045 DD 11/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	107.9570	1,289,232.54	13,818.96	1,311,677.55	1.16	22,445.01
180,000.000 U S TREASURY NOTE 912828P46 1.625% 02/15/2026 DD 02/15/16 HB5F20000302: P-SOLVE LNG CR SMA#1	98.5469	175,897.39	369.64	177,384.42	0.16	1,487.03
175,000.000 UNITED TECHNOLOGIES CORP 913017BK4 6.050% 06/01/2036 DD 05/26/06 HB5F20000302: P-SOLVE LNG CR SMA#1	125.1018	217,461.88	3,528.96	218,928.15	0.19	1,466.27
200,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12 HB5F20000302: P-SOLVE LNG CR SMA#1	108.3493	213,151.05	2,999.61	216,698.60	0.19	3,547.55
425,000.000 UNITEDHEALTH GROUP INC 91324PCR1 4.750% 07/15/2045 DD 07/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	114.6691	443,683.74	4,287.25	487,343.68	0.43	43,659.94

3/31/2016

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
260,000.000	VERIZON COMMUNICATIONS INC	108.3863	277,272.97	600.10	281,804.38		4,531.41
	92343VBZ6 5.050% 03/15/2034 DD 03/17/14	108.3863	277,272.97	600.10	281,804.38	0.25	4,531.41
	HB5F20000302: P-SOLVE LNG CR SMA#1						
620,000.000	VERIZON COMMUNICATIONS INC	101.0947	613,306.51	11,366.44	626,787.14		13,480.63
	92343VCQ5 4.400% 11/01/2034 DD 10/29/14	101.0947	613,306.51	11,366.44	626,787.14	0.55	13,480.63
	HB5F20000302: P-SOLVE LNG CR SMA#1						
230,000.000	VIACOM INC	89.9426	241,612.38	6,037.54	206,867.98		-34,744.40
	92553PAW2 5.250% 04/01/2044 DD 03/11/14	89.9426	241,612.38	6,037.54	206,867.98	0.18	-34,744.40
	HB5F20000302: P-SOLVE LNG CR SMA#1						
225,000.000	VIRGINIA ELECTRIC & POWER CO	131.9288	293,137.36	4,810.22	296,839.80		3,702.44
	927804FE9 6.350% 11/30/2037 DD 12/04/07	131.9288	293,137.36	4,810.22	296,839.80	0.26	3,702.44
	HB5F20000302: P-SOLVE LNG CR SMA#1						
130,000.000	VISA INC	107.4611	136,535.49	1,602.14	139,699.43		3,163.94
	92826CAE2 4.150% 12/14/2035 DD 12/14/15	107.4611	136,535.49	1,602.14	139,699.43	0.12	3,163.94
	HB5F20000302: P-SOLVE LNG CR SMA#1						
130,000.000	WAL-MART STORES INC	111.8222	136,035.41	2,473.35	145,368.86		9,333.45
	931142DQ3 4.300% 04/22/2044 DD 04/22/14	111.8222	136,035.41	2,473.35	145,368.86	0.13	9,333.45
	HB5F20000302: P-SOLVE LNG CR SMA#1						
65,000.000	WELLS FARGO & CO	100.0118	59,936.33	1,051.69	65,007.67		5,071.34
	94974BGK0 3.900% 05/01/2045 DD 04/30/15	100.0118	59,936.33	1,051.69	65,007.67	0.06	5,071.34
	HB5F20000302: P-SOLVE LNG CR SMA#1						
420,000.000	WELLS FARGO & CO	106.1044	422,006.06	3,495.65	445,638.48		23,632.42
	94974BGL8 4.300% 07/22/2027 DD 07/22/15	106.1044	422,006.06	3,495.65	445,638.48	0.39	23,632.42
	HB5F20000302: P-SOLVE LNG CR SMA#1						
140,000.000	WILLIAMS PARTNERS LP	80.4697	139,586.46	255.85	112,657.58		-26,928.88
	96949LAB1 4.000% 09/15/2025 DD 03/03/15	80.4697	139,586.46	255.85	112,657.58	0.10	-26,928.88
	HB5F20000302: P-SOLVE LNG CR SMA#1						

Asset and Accrual Detail - By Asset type

3/31/2016

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
135,000.000 XCEL ENERGY INC	102.5498	135,920.43	1,487.90	138,442.23		2,521.80
98389BAR1 3.300% 06/01/2025 DD 06/01/15 HB5F20000302: P-SOLVE LNG CR SMA#1	102.5498	135,920.43	1,487.90	138,442.23	0.12	2,521.80
4,440,040.838 DELAWARE EXTND DURATION BD-I	6.3100	28,782,931.94	25,296.00	28,016,657.69		-766,274.25
245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.3100	28,782,931.94	25,296.00	28,016,657.69	24.70	-766,274.25
65,606.000 ISHARES 10+ YEAR CREDIT BOND	59.2800	3,707,804.60	0.00	3,889,123.68		181,319.08
464289511 HB5F20000002: P-SOLVE LONG CREDIT	59.2800	3,707,804.60	0.00	3,889,123.68	3.43	181,319.08
1,975,149.475 PIMCO LONG-TERM CREDIT-INST	11.4100	24,571,812.20	108,409.81	22,536,455.51		-2,035,356.69
72201P647 HB5F20000002: P-SOLVE LONG CREDIT	11.4100	24,571,812.20	108,409.81	22,536,455.51	19.87	-2,035,356.69
2,155,316.556 VANGUARD L/T INVEST GR-ADM	10.4300	21,883,010.75	90,267.58	22,479,951.68		596,940.93
922031778 HB5F20000002: P-SOLVE LONG CREDIT	10.4300	21,883,010.75	90,267.58	22,479,951.68	19.82	596,940.93
66,374.000 VANGUARD LONG-TERM CORP BOND	89.4500	6,024,487.11	0.00	5,937,154.30		-87,332.81
92206C813 HB5F20000002: P-SOLVE LONG CREDIT	89.4500	6,024,487.11	0.00	5,937,154.30	5.23	-87,332.81
SUBTOTAL UNITED STATES		109,895,473.95	534,987.68	107,666,166.55		-2,229,307.40
		109,895,473.95	534,987.68	107,666,166.55	94.95	-2,229,307.40
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR		114,544,741.12	605,180.23	112,249,455.74		-2,295,285.38
		114,544,741.12	605,180.23	112,249,455.74	99.00	-2,295,285.38
TOTAL FIXED INCOME SECURITIES		114,544,741.12	605,180.23	112,249,455.74	99.00	-2,295,285.38
TOTAL ASSETS - BASE:		115,718,902.12	605,578.56	113,423,616.74	100.04	-2,295,285.38
NET ASSETS - BASE:				114,029,195.30		

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						
CASH		-20,292.33	0.00	-20,292.33		0.00
		-20,292.33	0.00	-20,292.33	-0.02	0.00
PAYABLE FOR TRUSTEE FEES		-7,365.30	0.00	-7,365.30		0.00
		-7,365.30	0.00	-7,365.30	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-3,159.54	0.00	-3,159.54		0.00
		-3,159.54	0.00	-3,159.54	0.00	0.00
SERVICE FEE PAYABLE - CLASS A		-5,287.10	0.00	-5,287.10		0.00
		-5,287.10	0.00	-5,287.10	-0.01	0.00
8,462,902.460 GOLDMAN FIN SQ MON MRKT 474	100.0000	8,462,902.46	3,311.12	8,462,902.46		0.00
996128815 VAR RT 12/31/2049 DD 09/05/03	100.0000	8,462,902.46	3,311.12	8,462,902.46	8.15	0.00
SUBTOTAL UNITED STATES		8,426,798.19	3,311.12	8,426,798.19		0.00
		8,426,798.19	3,311.12	8,426,798.19	8.11	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		8,426,798.19	3,311.12	8,426,798.19		0.00
		8,426,798.19	3,311.12	8,426,798.19	8.11	0.00
TOTAL CASH & CASH EQUIVALENTS		8,426,798.19	3,311.12	8,426,798.19	8.11	0.00

FIXED INCOME SECURITIES

U.S. DOLLAR

UNITED STATES

Asset and Accrual Detail - By Asset type

3/31/2016

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
355,329.429	EATON VANCE FLOATING RATE-I	8.4800	3,204,943.43	11,152.29	3,013,193.56		-191,749.87
	277911491	8.4800	3,204,943.43	11,152.29	3,013,193.56	2.90	-191,749.87
261,704.488	FIDELITY TOTAL BOND FUND-TB	10.5100	2,801,216.40	6,982.66	2,750,514.17		-50,702.23
	31617K881	10.5100	2,801,216.40	6,982.66	2,750,514.17	2.65	-50,702.23
244,736.842	PIMCO HIGH YIELD FUND-INSTL	8.3700	2,046,000.00	0.00	2,048,447.37		2,447.37
	693390841	8.3700	2,046,000.00	0.00	2,048,447.37	1.97	2,447.37
245,572.492	TCW CORE FXD INCM-I	11.2000	2,755,576.40	3,683.59	2,750,411.91		-5,164.49
	87234N401	11.2000	2,755,576.40	3,683.59	2,750,411.91	2.65	-5,164.49
18,030.000	VANGUARD TOTAL BOND MARKET	82.7900	1,498,554.41	0.00	1,492,703.70		-5,850.71
	921937835	82.7900	1,498,554.41	0.00	1,492,703.70	1.44	-5,850.71
SUBTOTAL UNITED STATES			12,306,290.64	21,818.54	12,055,270.71		-251,019.93
			12,306,290.64	21,818.54	12,055,270.71	11.61	-251,019.93
TOTAL FIXED INCOME SECURITIES U.S. DOLLAR			12,306,290.64	21,818.54	12,055,270.71		-251,019.93
			12,306,290.64	21,818.54	12,055,270.71	11.61	-251,019.93
TOTAL FIXED INCOME SECURITIES			12,306,290.64	21,818.54	12,055,270.71	11.61	-251,019.93
EQUITY							
U.S. DOLLAR							
EMERGING MARKET GEOGRAPHIC FOCUS							
208,738.197	HARDING LOEVNER INST EMG M-I	16.0200	3,758,061.94	0.00	3,343,985.92		-414,076.02
	412295701	16.0200	3,758,061.94	0.00	3,343,985.92	3.22	-414,076.02
EUROPE ALL INC UK GEOGRAPHIC FOCUS							

Asset and Accrual Detail - By Asset type

3/31/2016

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
58,462.000 ISHARES MSCI EUROZONE ETF 464286608	34.3900 34.3900	2,260,140.92 2,260,140.92	0.00 0.00	2,010,508.18 2,010,508.18	1.94	-249,632.74 -249,632.74
125,451.000 ISHARES CURRENCY HEDGED MSCI 46434V639	24.3500 24.3500	3,228,824.86 3,228,824.86	0.00 0.00	3,054,731.85 3,054,731.85	2.94	-174,093.01 -174,093.01
SUBTOTAL EUROPE ALL INC UK GEOGRAPHIC FOCUS		5,488,965.78	0.00	5,065,240.03		-423,725.75
		5,488,965.78	0.00	5,065,240.03	4.88	-423,725.75
GLOBAL FUNDS GEOGRAPHIC FOCUS						
175,371.639 DODGE & COX INTL STOCK FUND 256206103	35.1100 35.1100	7,448,116.23 7,448,116.23	0.00 0.00	6,157,298.25 6,157,298.25	5.93	-1,290,817.98 -1,290,817.98
211,441.000 ISHARES CORE INTL STOCK ETF 46432F834	49.4400 49.4400	11,280,509.30 11,280,509.30	0.00 0.00	10,453,643.04 10,453,643.04	10.07	-826,866.26 -826,866.26
448,925.243 LAZARD INTER STRAT EQ-INST 52106N590	13.2900 13.2900	6,567,801.48 6,567,801.48	0.00 0.00	5,966,216.48 5,966,216.48	5.75	-601,585.00 -601,585.00
SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS		25,296,427.01	0.00	22,577,157.77		-2,719,269.24
		25,296,427.01	0.00	22,577,157.77	21.75	-2,719,269.24
JAPAN						
166,361.000 ISHARES MSCI JAPAN ETF 464286848	11.4100 11.4100	2,034,595.03 2,034,595.03	0.00 0.00	1,898,179.01 1,898,179.01	1.83	-136,416.02 -136,416.02
66,576.000 WISDOMTREE JAPAN HEDGED EQ 97717W851	43.7100 43.7100	3,591,059.33 3,591,059.33	0.00 0.00	2,910,036.96 2,910,036.96	2.80	-681,022.37 -681,022.37

Asset and Accrual Detail - By Asset type

3/31/2016

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
SUBTOTAL JAPAN		5,625,654.36	0.00	4,808,215.97		-817,438.39
		5,625,654.36	0.00	4,808,215.97	4.63	-817,438.39
UNITED STATES						
335,585.843 PIONEER-DYNAMIC CREDIT-Y 72388E308	9.0300 9.0300	3,266,755.93 3,266,755.93	14,828.94 14,828.94	3,030,340.16 3,030,340.16		-236,415.77 -236,415.77
78,703.994 PYRAMIS GROUP TR FOR EMPLOYEE 74725D324 BENEFIT PLANS	52.7000 52.7000	3,991,907.05 3,991,907.05	0.00 0.00	4,147,700.48 4,147,700.48		155,793.43 155,793.43
502,509.987 BOSTON P A/CAP VALUE-IS 749255139	20.9700 20.9700	11,013,072.79 11,013,072.79	0.00 0.00	10,537,634.43 10,537,634.43		-475,438.36 -475,438.36
341,339.000 SCHWAB US BROAD MARKET ETF 808524102	49.2800 49.2800	16,504,487.36 16,504,487.36	0.00 0.00	16,821,185.92 16,821,185.92		316,698.56 316,698.56
94,538.663 VANGUARD TOT STK MKT-INST 922908801	51.0400 51.0400	4,241,435.63 4,241,435.63	0.00 0.00	4,825,253.36 4,825,253.36		583,817.73 583,817.73
225,674.316 INVESCO BALANCED RISK 99VVA3K01 ALLOCATION FUND COLLECTIVE	17.9400 17.9400	4,069,126.18 4,069,126.18	0.00 0.00	4,048,597.23 4,048,597.23		-20,528.95 -20,528.95
SUBTOTAL UNITED STATES		43,086,784.94	14,828.94	43,410,711.58		323,926.64
		43,086,784.94	14,828.94	43,410,711.58	41.83	323,926.64
TOTAL EQUITY U.S. DOLLAR		83,255,894.03	14,828.94	79,205,311.27		-4,050,582.76
		83,255,894.03	14,828.94	79,205,311.27	76.31	-4,050,582.76
TOTAL EQUITY		83,255,894.03	14,828.94	79,205,311.27	76.31	-4,050,582.76
OTHER						
U.S. DOLLAR						

Asset and Accrual Detail - By Asset type

3/31/2016

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
UNITED STATES						
287,231.438 WESTWOOD INCOME OPPORTUN - I 0075W0775	14.2500	4,263,671.08	20,292.33	4,093,047.99		-170,623.09
	14.2500	4,263,671.08	20,292.33	4,093,047.99	3.94	-170,623.09
TOTAL ASSETS - BASE:		<u>108,252,653.94</u>	<u>60,250.93</u>	<u>103,780,428.16</u>	<u>99.97</u>	<u>-4,472,225.78</u>
NET ASSETS - BASE:				<u>103,840,679.09</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						
CANADIAN DOLLAR						
CANADA						
NON-BASE CURRENCY		52,309.00	0.00	52,309.00		0.00
		39,855.30	0.00	40,441.46	0.05	586.16
EURO CURRENCY UNIT						
EURO CURRENCY GEOGRAPHIC						
DIVIDENDS RECEIVABLE RECLAIM		0.00	16,140.00	0.00		0.00
		0.00	18,392.34	0.00	0.00	0.00
NON-BASE CURRENCY		-0.50	0.00	-0.50		0.00
		-0.54	0.00	-0.57	0.00	-0.03
SUBTOTAL EURO CURRENCY UNIT		-0.50	16,140.00	-0.50		0.00
		-0.54	18,392.34	-0.57	0.00	-0.03
TOTAL CASH & CASH EQUIVALENTS EURO CURRENCY UNIT		-0.50	16,140.00	-0.50		0.00
		-0.54	18,392.34	-0.57	0.00	-0.03
NORWEGIAN KRONE						
NORWAY						
NON-BASE CURRENCY		59,865.00	0.00	59,865.00		0.00
		7,123.18	0.00	7,237.72	0.01	114.54
RECEIVABLE FOR INVESTMENTS SOLD		2,283,420.14	0.00	2,283,420.14		0.00
		275,538.93	0.00	276,067.11	0.34	528.18

Asset and Accrual Detail - By Asset type

3/31/2016

Shares/Par	Security ID Description	Price	Cost	Net Income	Market Value	Percent Of	Net Unrealized
Link Ref	Link Ref	Local/Base	Local/Base	Local/Base	Local/Base	Total	Gain/Loss
							Local/Base
	PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS		-1,160,676.49	0.00	-1,160,676.49		0.00
			-139,815.83	0.00	-140,326.61	-0.17	-510.78
	DIVIDENDS RECEIVABLE RECLAIM		0.00	49,462.00	0.00		0.00
			0.00	5,979.99	0.00	0.00	0.00
SUBTOTAL NORWEGIAN KRONE			1,182,608.65	49,462.00	1,182,608.65		0.00
			142,846.28	5,979.99	142,978.22	0.18	131.94
TOTAL CASH & CASH EQUIVALENTS NORWEGIAN KRONE			1,182,608.65	49,462.00	1,182,608.65		0.00
			142,846.28	5,979.99	142,978.22	0.18	131.94
POUND STERLING							
UNITED KINGDOM							
	NON-BASE CURRENCY		-0.02	0.00	-0.02		0.00
			-0.03	0.00	-0.03	0.00	0.00
U.S. DOLLAR							
UNITED STATES							
	PAYABLE FOR INVESTMENT ADVISORY FEES		-100,654.28	0.00	-100,654.28		0.00
			-100,654.28	0.00	-100,654.28	-0.12	0.00
	PAYABLE FOR INVESTMENTS PURCHASED		-144,849.55	0.00	-144,849.55		0.00
			-144,849.55	0.00	-144,849.55	-0.18	0.00
	PAYABLE FOR ACCOUNTING/AUDIT FEES		-1,246.70	0.00	-1,246.70		0.00
			-1,246.70	0.00	-1,246.70	0.00	0.00

Asset and Accrual Detail - By Asset type

3/31/2016

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		-11,964.75	0.00	-11,964.75		0.00
		-11,964.75	0.00	-11,964.75	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-4,066.63	0.00	-4,066.63		0.00
		-4,066.63	0.00	-4,066.63	0.00	0.00
FFX CONTRACTS RECEIVABLE		139,815.83	0.00	139,815.83		0.00
		139,815.83	0.00	139,815.83	0.17	0.00
REBATE RECEIVABLE		11,425.28	0.00	11,425.28		0.00
		11,425.28	0.00	11,425.28	0.01	0.00
RECEIVABLE FOR INVESTMENTS SOLD		310,599.16	0.00	310,599.16		0.00
		310,599.16	0.00	310,599.16	0.38	0.00
2,654,623.250 DREYFUS TREAS & AGY CSH CSH MG	100.0000	2,654,623.25	443.51	2,654,623.25		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	2,654,623.25	443.51	2,654,623.25	3.23	0.00
SUBTOTAL UNITED STATES		2,853,681.61	443.51	2,853,681.61		0.00
		2,853,681.61	443.51	2,853,681.61	3.48	0.00
TOTAL CASH & CASH EQUIVALENTS U.S. DOLLAR		2,853,681.61	443.51	2,853,681.61		0.00
		2,853,681.61	443.51	2,853,681.61	3.48	0.00
TOTAL CASH & CASH EQUIVALENTS		3,036,382.62	24,815.84	3,037,100.69	3.71	718.07
EQUITY						
CANADIAN DOLLAR						
CANADA						

Asset and Accrual Detail - By Asset type

3/31/2016

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
127,400.000 PASON SYSTEMS INC NC2569563	16.5000 12.7566	1,800,776.88 1,413,682.59	0.00 0.00	2,102,100.00 1,625,188.45	1.97	301,323.12 211,505.86
32,200.000 STELLA-JONES INC NC2809779	46.5000 35.9504	1,195,905.16 986,152.05	3,220.00 2,489.55	1,497,300.00 1,157,601.76	1.41	301,394.84 171,449.71
59,800.000 GENWORTH MI CANADA INC NCB3NWXJQ9	30.6100 23.6654	1,763,349.74 1,337,532.44	0.00 0.00	1,830,478.00 1,415,190.38	1.72	67,128.26 77,657.94
16,600.000 TMX GROUP LTD NCB8KH5G1	46.9000 36.2596	739,231.13 559,317.82	0.00 0.00	778,540.00 601,909.62	0.73	39,308.87 42,591.80
SUBTOTAL CANADA		5,499,262.91	3,220.00	6,208,418.00		709,155.09
		4,296,684.90	2,489.55	4,799,890.21	5.83	503,205.31
TOTAL EQUITY CANADIAN DOLLAR		5,499,262.91	3,220.00	6,208,418.00		709,155.09
		4,296,684.90	2,489.55	4,799,890.21	5.83	503,205.31
NORWEGIAN KRONE						
NORWAY						
25,600.000 TGS NOPEC GEOPHYSICAL CO ASA SNB15SLC1	126.3000 15.2698	4,117,492.68 506,639.23	0.00 0.00	3,233,280.00 390,905.85	0.47	-884,212.68 -115,733.38
POUND STERLING						
UNITED KINGDOM						
23,600.000 CLARKSON PLC EX0201833	22.2000 31.9081	480,759.46 691,060.47	0.00 0.00	523,920.00 753,030.22	0.91	43,160.54 61,969.75

Asset and Accrual Detail - By Asset type

3/31/2016

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
219,500.000 ASHMORE GROUP PLC	2.8760	561,609.22	8,167.25	631,282.00		69,672.78
EXB132NW7	4.1337	844,727.39	11,738.79	907,341.62	1.10	62,614.23
SUBTOTAL UNITED KINGDOM		1,042,368.68	8,167.25	1,155,202.00		112,833.32
		1,535,787.86	11,738.79	1,660,371.84	2.01	124,583.98
TOTAL EQUITY POUND STERLING		1,042,368.68	8,167.25	1,155,202.00		112,833.32
		1,535,787.86	11,738.79	1,660,371.84	2.01	124,583.98
U.S. DOLLAR						
BERMUDA						
18,100.000 LAZARD LTD	38.8000	615,817.98	0.00	702,280.00		86,462.02
G54050102	38.8000	615,817.98	0.00	702,280.00	0.85	86,462.02
CANADA						
75,900.000 RITCHIE BROS AUCTIONEERS INC	27.0800	952,485.83	0.00	2,055,372.00		1,102,886.17
767744105	27.0800	952,485.83	0.00	2,055,372.00	2.50	1,102,886.17
UNITED STATES						
25,600.000 ADVISORY BOARD CO/THE	32.2500	1,225,811.47	0.00	825,600.00		-400,211.47
00762W107	32.2500	1,225,811.47	0.00	825,600.00	1.00	-400,211.47
55,700.000 AIR LEASE CORP	32.1200	1,384,530.98	2,785.00	1,789,084.00		404,553.02
00912X302	32.1200	1,384,530.98	2,785.00	1,789,084.00	2.17	404,553.02
3,595.000 ALLEGHANY CORP	496.2000	910,641.02	0.00	1,783,839.00		873,197.98
017175100	496.2000	910,641.02	0.00	1,783,839.00	2.17	873,197.98

Asset and Accrual Detail - By Asset type

3/31/2016

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
25,500.000 ANIXTER INTERNATIONAL INC 035290105	52.1100 52.1100	1,611,301.48 1,611,301.48	0.00 0.00	1,328,805.00 1,328,805.00	 1.61	-282,496.48 -282,496.48
92,141.000 ARES MANAGEMENT LP 04014Y101	15.4000 15.4000	1,215,411.55 1,215,411.55	0.00 0.00	1,418,971.40 1,418,971.40	 1.72	203,559.85 203,559.85
12,200.000 BIO-TECHNE CORP 09073M104	94.5200 94.5200	1,132,012.07 1,132,012.07	0.00 0.00	1,153,144.00 1,153,144.00	 1.40	21,131.93 21,131.93
39,600.000 BUCKLE INC/THE 118440106	33.8700 33.8700	1,168,101.36 1,168,101.36	0.00 0.00	1,341,252.00 1,341,252.00	 1.63	173,150.64 173,150.64
19,200.000 CABOT MICROELECTRONICS CORP 12709P103	40.9100 40.9100	604,084.95 604,084.95	3,456.00 3,456.00	785,472.00 785,472.00	 0.95	181,387.05 181,387.05
12,020.000 CAL-MAINE FOODS INC 128030202	51.9100 51.9100	513,005.02 513,005.02	0.00 0.00	623,958.20 623,958.20	 0.76	110,953.18 110,953.18
23,456.000 CIRCOR INTERNATIONAL INC 17273K109	46.3900 46.3900	1,109,303.97 1,109,303.97	0.00 0.00	1,088,123.84 1,088,123.84	 1.32	-21,180.13 -21,180.13
48,900.000 COGNEX CORP 192422103	38.9500 38.9500	1,364,908.85 1,364,908.85	0.00 0.00	1,904,655.00 1,904,655.00	 2.31	539,746.15 539,746.15
25,154.000 COLUMBIA SPORTSWEAR CO 198516106	60.0900 60.0900	536,145.99 536,145.99	0.00 0.00	1,511,503.86 1,511,503.86	 1.84	975,357.87 975,357.87

Asset and Accrual Detail - By Asset type

3/31/2016

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
16,680.000	COMSCORE INC	30.0400	549,934.12	0.00	501,067.20		-48,866.92
	20564W105	30.0400	549,934.12	0.00	501,067.20	0.61	-48,866.92
47,800.000	COPART INC	40.7700	876,612.66	0.00	1,948,806.00		1,072,193.34
	217204106	40.7700	876,612.66	0.00	1,948,806.00	2.37	1,072,193.34
4,400.000	CORE-MARK HOLDING CO INC	81.5600	330,140.22	0.00	358,864.00		28,723.78
	218681104	81.5600	330,140.22	0.00	358,864.00	0.44	28,723.78
16,300.000	DIEBOLD INC	28.9100	541,162.82	0.00	471,233.00		-69,929.82
	253651103	28.9100	541,162.82	0.00	471,233.00	0.57	-69,929.82
26,800.000	DORMAN PRODUCTS INC	54.4200	1,263,625.45	0.00	1,458,456.00		194,830.55
	258278100	54.4200	1,263,625.45	0.00	1,458,456.00	1.77	194,830.55
21,400.000	EMCOR GROUP INC	48.6000	473,307.12	0.00	1,040,040.00		566,732.88
	29084Q100	48.6000	473,307.12	0.00	1,040,040.00	1.26	566,732.88
12,800.000	FAIR ISAAC CORP	106.0900	398,949.88	0.00	1,357,952.00		959,002.12
	303250104	106.0900	398,949.88	0.00	1,357,952.00	1.65	959,002.12
68,300.000	FEDERATED INVESTORS INC	28.8500	1,354,123.31	0.00	1,970,455.00		616,331.69
	314211103	28.8500	1,354,123.31	0.00	1,970,455.00	2.39	616,331.69
37,000.000	FORWARD AIR CORP	45.3200	1,321,012.54	0.00	1,676,840.00		355,827.46
	349853101	45.3200	1,321,012.54	0.00	1,676,840.00	2.04	355,827.46

Asset and Accrual Detail - By Asset type

3/31/2016

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
15,000.000 GARTNER INC 366651107	89.3500 89.3500	292,699.24 292,699.24	0.00 0.00	1,340,250.00 1,340,250.00	1.63	1,047,550.76 1,047,550.76
18,500.000 JACK HENRY & ASSOCIATES INC 426281101	84.5700 84.5700	660,106.91 660,106.91	0.00 0.00	1,564,545.00 1,564,545.00	1.90	904,438.09 904,438.09
13,900.000 IPG PHOTONICS CORP 44980X109	96.0800 96.0800	1,136,909.66 1,136,909.66	0.00 0.00	1,335,512.00 1,335,512.00	1.62	198,602.34 198,602.34
15,600.000 IDEXX LABORATORIES INC 45168D104	78.3200 78.3200	635,252.39 635,252.39	0.00 0.00	1,221,792.00 1,221,792.00	1.48	586,539.61 586,539.61
5,600.000 JONES LANG LASALLE INC 48020Q107	117.3200 117.3200	128,136.40 128,136.40	0.00 0.00	656,992.00 656,992.00	0.80	528,855.60 528,855.60
41,500.000 KENNEDY-WILSON HOLDINGS INC 489398107	21.9000 21.9000	998,536.89 998,536.89	5,810.00 5,810.00	908,850.00 908,850.00	1.10	-89,686.89 -89,686.89
28,000.000 KIRBY CORP 497266106	60.2900 60.2900	1,460,358.36 1,460,358.36	0.00 0.00	1,688,120.00 1,688,120.00	2.05	227,761.64 227,761.64
29,000.000 LANDSTAR SYSTEM INC 515098101	64.6100 64.6100	1,323,087.38 1,323,087.38	0.00 0.00	1,873,690.00 1,873,690.00	2.28	550,602.62 550,602.62
34,720.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	58.5700 58.5700	1,612,593.63 1,612,593.63	11,110.40 11,110.40	2,033,550.40 2,033,550.40	2.47	420,956.77 420,956.77

Asset and Accrual Detail - By Asset type

3/31/2016

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
15,425.000	LINDSAY CORP	71.6100	1,166,228.68	0.00	1,104,584.25		-61,644.43
	535555106	71.6100	1,166,228.68	0.00	1,104,584.25	1.34	-61,644.43
47,900.000	MKS INSTRUMENTS INC	37.6500	1,204,489.41	0.00	1,803,435.00		598,945.59
	55306N104	37.6500	1,204,489.41	0.00	1,803,435.00	2.19	598,945.59
24,200.000	MSC INDUSTRIAL DIRECT CO INC	76.3100	1,091,773.38	0.00	1,846,702.00		754,928.62
	553530106	76.3100	1,091,773.38	0.00	1,846,702.00	2.24	754,928.62
22,300.000	MINERALS TECHNOLOGIES INC	56.8500	1,417,005.53	0.00	1,267,755.00		-149,250.53
	603158106	56.8500	1,417,005.53	0.00	1,267,755.00	1.54	-149,250.53
20,700.000	MORNINGSTAR INC	88.2700	788,199.42	0.00	1,827,189.00		1,038,989.58
	617700109	88.2700	788,199.42	0.00	1,827,189.00	2.22	1,038,989.58
26,015.000	MYRIAD GENETICS INC	37.4300	496,666.87	0.00	973,741.45		477,074.58
	62855J104	37.4300	496,666.87	0.00	973,741.45	1.18	477,074.58
64,200.000	NATIONAL INSTRUMENTS CORP	30.1100	849,309.66	0.00	1,933,062.00		1,083,752.34
	636518102	30.1100	849,309.66	0.00	1,933,062.00	2.35	1,083,752.34
49,300.000	PTC INC	33.1600	1,618,612.00	0.00	1,634,788.00		16,176.00
	69370C100	33.1600	1,618,612.00	0.00	1,634,788.00	1.99	16,176.00
10,500.000	POOL CORP	87.7400	525,280.09	0.00	921,270.00		395,989.91
	73278L105	87.7400	525,280.09	0.00	921,270.00	1.12	395,989.91

Asset and Accrual Detail - By Asset type

3/31/2016

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
13,200.000 RBC BEARINGS INC 75524B104	73.2600 73.2600	899,758.01 899,758.01	0.00 0.00	967,032.00 967,032.00	1.17	67,273.99 67,273.99
26,700.000 RELIANCE STEEL & ALUMINUM CO 759509102	69.1900 69.1900	863,495.40 863,495.40	0.00 0.00	1,847,373.00 1,847,373.00	2.24	983,877.60 983,877.60
12,923.000 SANDERSON FARMS INC 800013104	90.1800 90.1800	665,775.62 665,775.62	0.00 0.00	1,165,396.14 1,165,396.14	1.42	499,620.52 499,620.52
11,200.000 SEACOR HOLDINGS INC 811904101	54.4500 54.4500	719,049.47 719,049.47	0.00 0.00	609,840.00 609,840.00	0.74	-109,209.47 -109,209.47
24,400.000 SIMPSON MANUFACTURING CO INC 829073105	38.1700 38.1700	354,466.48 354,466.48	0.00 0.00	931,348.00 931,348.00	1.13	576,881.52 576,881.52
40,600.000 SOTHEBY'S 835898107	26.7300 26.7300	745,831.38 745,831.38	0.00 0.00	1,085,238.00 1,085,238.00	1.32	339,406.62 339,406.62
49,021.000 SUN HYDRAULICS CORP 866942105	33.1900 33.1900	1,673,796.60 1,673,796.60	4,619.43 4,619.43	1,627,006.99 1,627,006.99	1.98	-46,789.61 -46,789.61
19,100.000 THOR INDUSTRIES INC 885160101	63.7700 63.7700	501,304.98 501,304.98	5,730.00 5,730.00	1,218,007.00 1,218,007.00	1.48	716,702.02 716,702.02
16,700.000 VALMONT INDUSTRIES INC 920253101	123.8400 123.8400	1,471,189.35 1,471,189.35	6,262.50 6,262.50	2,068,128.00 2,068,128.00	2.51	596,938.65 596,938.65

Asset and Accrual Detail - By Asset type

3/31/2016

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 WESTLAKE CHEMICAL CORP 960413102	46.3000 46.3000	498,425.42 498,425.42	0.00 0.00	1,157,500.00 1,157,500.00	1.41	659,074.58 659,074.58
51,700.000 WISDOMTREE INVESTMENTS INC 97717P104	11.4300 11.4300	822,270.59 822,270.59	0.00 0.00	590,931.00 590,931.00	0.72	-231,339.59 -231,339.59
81,200.000 WOLVERINE WORLD WIDE INC 978097103	18.4200 18.4200	1,667,651.19 1,667,651.19	4,872.00 4,872.00	1,495,704.00 1,495,704.00	1.82	-171,947.19 -171,947.19
35,400.000 WOODWARD INC 980745103	52.0200 52.0200	503,252.70 503,252.70	0.00 0.00	1,841,508.00 1,841,508.00	2.24	1,338,255.30 1,338,255.30
11,300.000 ZEBRA TECHNOLOGIES CORP 989207105	69.0000 69.0000	269,751.62 269,751.62	0.00 0.00	779,700.00 779,700.00	0.95	509,948.38 509,948.38
SUBTOTAL UNITED STATES		48,945,391.54	44,645.33	69,658,661.73		20,713,270.19
		48,945,391.54	44,645.33	69,658,661.73	84.61	20,713,270.19
TOTAL EQUITY U.S. DOLLAR		50,513,695.35	44,645.33	72,416,313.73		21,902,618.38
		50,513,695.35	44,645.33	72,416,313.73	87.96	21,902,618.38
TOTAL EQUITY		56,852,807.34	58,873.67	79,267,481.63	96.27	22,414,674.29
TOTAL ASSETS - BASE:		59,889,189.96	83,689.51	82,304,582.32	99.98	22,415,392.36
NET ASSETS - BASE:				82,388,271.83		



As of: March 31, 2016

View Date: April 1, 2016

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: 0.878812

INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		10,661.040	Local	1.000000	10,661.04	1.000000	10,661.04	0.00	0.06
			Base	1.131966	12,067.94	1.137900	12,131.20	63.26	0.02

INTERNATIONAL Total

		10,661.040	Local		10,661.04		10,661.04	0.00	0.06
			Base		12,067.94		12,131.20	63.26	0.02

EURO CURRENCY Total

		10,661.040	Local		10,661.04		10,661.04	0.00	0.06
			Base		12,067.94		12,131.20	63.26	0.02

POUND STERLING

Exchange Rate: 0.696258

GBP	POUND STERLING	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		44,758.340	Local	1.000000	44,758.34	1.000000	44,758.34	0.00	1.12
			Base	1.420949	63,599.32	1.436249	64,284.13	684.81	0.11

POUND STERLING Total

		44,758.340	Local		44,758.34		44,758.34	0.00	1.12
			Base		63,599.32		64,284.13	684.81	0.11

CASH Total

		55,419.380	Base		75,667.26		76,415.33	748.07	0.13
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CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

85749P9B9	STATE STR INSTL LIQUID RESVS	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		13,307,176.060	Local	100.000000	13,307,176.06	100.000000	13,307,176.06	0.00	39.85
			Base	100.000000	13,307,176.06	100.000000	13,307,176.06	0.00	21.98

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
912796HS1	TREASURY BILL 05/16 0.00000				0.01	19 May 2016		
		1,500,000.000	Local 99.960933	1,499,414.00	99.960933	1,499,414.00	0.00	4.49
			Base 99.960933	1,499,414.00	99.960933	1,499,414.00	0.00	2.48
US DOLLAR Total								
		14,807,176.060	Local	14,806,590.06		14,806,590.06	0.00	44.34
			Base	14,806,590.06		14,806,590.06	0.00	24.46
CASH EQUIVALENT Total								
		14,807,176.060	Base	14,806,590.06		14,806,590.06	0.00	24.46

EQUITY

US DOLLAR							Exchange Rate:	1.000000
57060U191	MARKET VECTORS OIL SERVICE ETF MARKET VECTORS OIL SERVICE E							
		18,700.000	Local 27.802600	519,908.62	26.610000	497,607.00	-22,301.62	1.49
			Base 27.802600	519,908.62	26.610000	497,607.00	-22,301.62	0.82
78464A730	SPDR S+P OIL + GAS EXPLORATION SPDR S+P OIL + GAS EXP + PR							
		17,700.000	Local 28.650000	507,105.00	30.350000	537,195.00	30,090.00	1.61
			Base 28.650000	507,105.00	30.350000	537,195.00	30,090.00	0.89
US DOLLAR Total								
		36,400.000	Local	1,027,013.62		1,034,802.00	7,788.38	3.10
			Base	1,027,013.62		1,034,802.00	7,788.38	1.71
EQUITY Total								
		36,400.000	Base	1,027,013.62		1,034,802.00	7,788.38	1.71

FIXED INCOME

EURO CURRENCY							Exchange Rate:	0.878812
INTERNATIONAL								
997HRTI18	LUSITANO MORTGAGES PLC LUSI 6 A				0.072	15 Mar 2060		
		2,145,605.090	89.336827	1,916,815.50	85.299500	1,830,190.41	-86,625.09	9.74

Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	4,500,000.000	Local Base	99.533136	2,135,588.03	97.062284	2,082,573.30	-53,014.73	3.44
99VUUPII6	LUSITANO MORTGAGES PLC LUSI 4 A REGS				0.092	15 Sep 2048		
Original Face:	1,995,200.340	Local	87.479188	1,745,385.05	84.209600	1,680,150.23	-65,234.82	8.94
Original Face:	6,000,000.000	Base	99.155290	1,978,346.68	95.822087	1,911,842.61	-66,504.07	3.16
B1H0JZII3	NEWGATE FUNDING PLC NGATE 2006 3X MB REGS				0.06	01 Dec 2050		
Original Face:	1,500,000.000	Local	83.919240	1,258,788.60	79.436000	1,191,540.00	-67,248.60	6.34
Original Face:	1,500,000.000	Base	93.884713	1,408,270.70	90.390209	1,355,853.13	-52,417.57	2.24
INTERNATIONAL Total								
Original Face:	5,640,805.430	Local		4,920,989.15		4,701,880.64	-219,108.51	25.03
Original Face:	12,000,000.000	Base		5,522,205.41		5,350,269.04	-171,936.37	8.84
IRELAND								
B1RMVWII7	KILDARE SECURITIES LTD KDRE 2007 1 A3 REGS				0.084	10 Dec 2043		
Original Face:	1,966,703.200	Local	92.770813	1,824,526.55	94.056400	1,849,810.23	25,283.68	9.85
Original Face:	2,100,000.000	Base	103.914710	2,043,693.93	107.026759	2,104,898.69	61,204.76	3.48
IRELAND Total								
Original Face:	1,966,703.200	Local		1,824,526.55		1,849,810.23	25,283.68	9.85
Original Face:	2,100,000.000	Base		2,043,693.93		2,104,898.69	61,204.76	3.48
SPAIN								
991PPZII4	TDA CAM TDAC 7 A2 REGS				0.036	26 Feb 2049		
Original Face:	1,817,367.000	Local	92.633009	1,683,481.73	93.998900	1,708,304.99	24,823.26	9.09
Original Face:	1,817,367.000	Base	105.000249	1,908,239.87	106.961330	1,943,879.91	35,640.04	3.21
99ZKHVII6	TDA CAM TDAC 5 A REGS				0.067	26 Oct 2043		
Original Face:	1,630,217.050	Local	92.183322	1,502,788.23	94.471300	1,540,087.24	37,299.01	8.20
Original Face:	1,630,217.050	Base	104.156543	1,697,977.73	107.498873	1,752,464.96	54,487.23	2.90
SPAIN Total								
Original Face:	3,447,584.050	Local		3,186,269.96		3,248,392.23	62,122.27	17.29
Original Face:	3,447,584.050	Base		3,606,217.60		3,696,344.87	90,127.27	6.11
EURO CURRENCY Total								
	11,055,092.680	Local		9,931,785.66		9,800,083.10	-131,702.56	52.16

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

Books Open

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Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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:	17,547,584.050	Base		11,172,116.94		11,151,512.60	-20,604.34	18.42

POUND STERLING

Exchange Rate: 0.696258

308806I1	UK TSY 5 2025 BONDS REGS 03/25 5				5.0	07 Mar 2025		
	1,185,000.000	Local	129.685113	1,536,768.59	131.133300	1,553,929.61	17,161.02	38.72
		Base	186.775330	2,213,287.66	188.340098	2,231,830.17	18,542.51	3.69

B1L0C7I17	RMAC SECURITIES PLC RMACS 2006 NS4X M1A REGS				0.86063	12 Jun 2044		
	2,495,508.030	Local	87.899092	2,193,528.89	82.003200	2,046,396.44	-147,132.45	50.99
Original Face:	3,000,000.000	Base	135.350632	3,377,685.90	117.777031	2,939,135.26	-438,550.64	4.86

BTHH2RII1	UK TSY 2 2025 BONDS REGS 09/25 2				2.0	07 Sep 2025		
	335,000.000	Local	102.508928	343,404.91	105.210000	352,453.50	9,048.59	8.78
		Base	147.746770	494,951.68	151.107779	506,211.06	11,259.38	0.84

POUND STERLING Total

	4,015,508.030	Local		4,073,702.39		3,952,779.55	-120,922.84	98.50
Original Face:	3,000,000.000	Base		6,085,925.24		5,677,176.49	-408,748.75	9.38

US DOLLAR

Exchange Rate: 1.000000

00437NAC6	ACCREDITED MORTGAGE LOAN TRUST ACCR 2006 2 A3				0.583	25 Sep 2036		
	210,656.740	Local	98.692916	207,903.28	98.684440	207,885.42	-17.86	0.62
Original Face:	970,000.000	Base	98.692916	207,903.28	98.684440	207,885.42	-17.86	0.34

30711XAH7	CONNECTICUT AVENUE SECURITIES CAS 2014 C02 2M2				3.033	25 May 2024		
	2,500,000.000	Local	90.772884	2,269,322.09	90.287640	2,257,191.00	-12,131.09	6.76
Original Face:	2,500,000.000	Base	90.772884	2,269,322.09	90.287640	2,257,191.00	-12,131.09	3.73

3137G0AY5	STRUCTURED AGENCY CREDIT RISK STACR 2014 DN2 M3				4.033	25 Apr 2024		
	310,000.000	Local	94.385265	292,594.32	94.392590	292,617.03	22.71	0.88
Original Face:	310,000.000	Base	94.385265	292,594.32	94.392590	292,617.03	22.71	0.48

3137G0JJ9	STRUCTURED AGENCY CREDIT RISK STACR 2016 HQA1 M3				6.7905	25 Sep 2028		
	410,000.000	Local	100.000000	410,000.00	103.867000	425,854.70	15,854.70	1.28
Original Face:	410,000.000	Base	100.000000	410,000.00	103.867000	425,854.70	15,854.70	0.70

57643LQU3	MASTR ASSET BACKED SECURITIES MABS 2006 HE1 A4				0.723	25 Jan 2036		
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& Issue has redenominated but Local is not converted
Issue has not been redenominated but Local is converted

Books Open

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Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT
FUND: HBC6



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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:	1,820,851.040	Local	94.964632	1,729,164.49	95.484180	1,738,624.68	9,460.19	5.21	
	1,950,000.000	Base	94.964632	1,729,164.49	95.484180	1,738,624.68	9,460.19	2.87	
59024UAC5	MERRILL LYNCH MORTGAGE INVESTO MLMI 2007 MLN1 A2B					0.613	25 Mar 2037		
Original Face:	630,865.160	Local	96.881918	611,194.27	97.132550	612,775.42	1,581.15	1.84	
	1,340,000.000	Base	96.881918	611,194.27	97.132550	612,775.42	1,581.15	1.01	
61746WYU8	MORGAN STANLEY DEAN WITTER CAP MSDWC 2003 NC1 M1					2.008	25 Nov 2032		
Original Face:	1,901,718.880	Local	96.009504	1,825,830.87	95.073920	1,808,038.69	-17,792.18	5.41	
	7,760,000.000	Base	96.009504	1,825,830.87	95.073920	1,808,038.69	-17,792.18	2.99	
67105VAL8	OAK HILL CREDIT PARTNERS OAKC 2013 9A D 144A					4.2238	20 Oct 2025		
Original Face:	4,000,000.000	Local	96.833470	3,873,338.80	88.453900	3,538,156.00	-335,182.80	10.60	
	4,000,000.000	Base	96.833470	3,873,338.80	88.453900	3,538,156.00	-335,182.80	5.85	
76113AAF8	RESIDENTIAL ASSET SECURITIES C RASC 2006 KS1 A4					0.733	25 Feb 2036		
Original Face:	216,651.690	Local	98.506372	213,415.72	98.519410	213,443.97	28.25	0.64	
	405,000.000	Base	98.506372	213,415.72	98.519410	213,443.97	28.25	0.35	
92977QAH1	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C27 AJ					5.825	15 Jul 2045		
Original Face:	1,500,000.000	Local	97.761093	1,466,416.40	97.842890	1,467,643.35	1,226.95	4.40	
	1,500,000.000	Base	97.761093	1,466,416.40	97.842890	1,467,643.35	1,226.95	2.42	
92978PAJ8	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2006 C29 AJ					5.368	15 Nov 2048		
Original Face:	3,376,515.000	Local	96.381680	3,254,341.89	97.626240	3,296,364.64	42,022.75	9.87	
	3,376,515.000	Base	96.381680	3,254,341.89	97.626240	3,296,364.64	42,022.75	5.45	
92978TAJ0	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C31 AJ					5.66	15 Apr 2047		
Original Face:	1,665,000.000	Local	101.740580	1,693,980.65	98.997380	1,648,306.38	-45,674.27	4.94	
	1,665,000.000	Base	101.740580	1,693,980.65	98.997380	1,648,306.38	-45,674.27	2.72	
US DOLLAR Total									
Original Face:	18,542,258.510	Local		17,847,502.78		17,506,901.28	-340,601.50	52.43	
	26,186,515.000	Base		17,847,502.78		17,506,901.28	-340,601.50	28.92	
FIXED INCOME Total									
Original Face:	33,612,859.220	Base		35,105,544.96		34,335,590.37	-769,954.59	56.72	
	46,734,099.050								

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

Books Open

Prepared by State Street



As of: March 31, 2016

View Date: April 1, 2016

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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SWAPS FIXED INCOME

EURO CURRENCY

Exchange Rate: 0.878812

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

FRANCE Total

	Base			0.01		0.00	-0.01	0.00
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UNITED KINGDOM

99S0RM7L2	BP3A3JQRB CDS EUR R V 03MEVENT SP3A3JQRB_PRO CCPITRAXX				1.0	20 Jun 2021		
		4,500,000.000	Local	99.775804	4,489,911.19	99.457350	4,475,580.75	-14,330.44
			Base	111.524466	5,018,600.95	113.172499	5,092,762.45	74,161.50

99S0RM7M0	BP3A3JQRB CDS EUR P F 1.00000 SP3A3JQRB_FEE CCPITRAXX				1.0	20 Jun 2021		
		-4,500,000.000	Local	100.000000	-4,500,000.00	100.000000	-4,500,000.00	0.00
			Base	111.775055	-5,029,877.47	113.789980	-5,120,549.10	-90,671.63

UNITED KINGDOM Total

	Base			-11,276.52		-27,786.65	-16,510.13	16.87
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EURO CURRENCY Total

	Local			-10,088.80		-24,419.25	-14,330.45	47.78
	Base			-11,276.51		-27,786.65	-16,510.14	16.87

SWAPS FIXED INCOME Total

	0.000	Base		-11,276.51		-27,786.65	-16,510.14	16.87
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Holdings

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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								
		48,511,854.660	Base	51,003,539.39		50,225,611.11	-777,928.28	99.89
Original Face:		46,734,099.050						

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.878812

GERMANY

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI0HV410	EURO-BTP FUTURE JUN16 XEUR 20160608	08 Jun 2016					
38.000	3,800,000.000	Local	5,343,560.00	81,715.05	82,475.05	-760.00	
		Base	6,080,435.86	92,983.54	93,485.49	-501.95	0.00

GERMANY Total

38.000	3,800,000.000	Local	5,343,560.00	81,715.05	82,475.05	-760.00	
		Base		92,983.54	93,485.49	-501.95	0.00

EURO CURRENCY Total

38.000	3,800,000.000	Local	5,343,560.00	81,715.05	82,475.05	-760.00	
		Base		92,983.54	93,485.49	-501.95	0.00

POUND STERLING

Exchange Rate: 0.696258

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI0J5FJ4	LONG GILT FUTURE JUN16 IFLL 20160628	28 Jun 2016					
43.000	4,300,000.000	Local	5,212,460.00	12,157.46	-3,322.54	15,480.00	
		Base	7,486,391.54	17,461.14	-4,777.65	22,238.79	0.04

POUND STERLING Total

43.000	4,300,000.000	Local	5,212,460.00	12,157.46	-3,322.54	15,480.00	
		Base		17,461.14	-4,777.65	22,238.79	0.04

US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI0G8WV5	US 10YR NOTE (CBT)JUN16 XCBT 20160621	21 Jun 2016					
19.000	1,900,000.000	Local	2,477,421.88	-10,055.06	-17,180.06	7,125.00	
		Base	2,477,421.88	130.390625	-17,180.06	7,125.00	0.01

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund
ADI0HSY71	US LONG BOND(CBT) JUN16 XCBT 20160621	21 Jun 2016					
37.000	3,700,000.000	Local	6,084,187.50	-42,371.12	-78,214.87	35,843.75	
		Base	6,084,187.50	164.437500	-78,214.87	35,843.75	0.06

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts	Notional Par								
US DOLLAR Total									
56.000	5,600,000.000	Local	8,561,609.38		-52,426.18		-95,394.93	42,968.75	
		Base			-52,426.18		-95,394.93	42,968.75	0.07
FUTURES LONG Total									
137.000	13,700,000.000	Base			58,018.50		-6,687.09	64,705.59	0.11

Holdings - Futures Contracts

BW ALTERNATIVE CREDIT CIF
BRANDYWINE ASSET MANAGEMENT

FUND: HBC6



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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									
137.000	13,700,000.000	Base				58,018.50	-6,687.09	64,705.59	0.11



As of: March 31, 2016

View Date: April 1, 2016

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

BRAZILIAN REAL

Exchange Rate: 3.595650

BRL	BRAZILIAN REAL								
		638,079.780	Local	1.000000	638,079.78	1.000000	638,079.78	0.00	5.00
			Base	0.246632	157,370.74	0.278114	177,458.81	20,088.07	0.01

BRAZILIAN REAL Total

		638,079.780	Local		638,079.78		638,079.78	0.00	5.00
			Base		157,370.74		177,458.81	20,088.07	0.01

EURO CURRENCY

Exchange Rate: 0.878812

INTERNATIONAL

EUR	EURO CURRENCY								
		275,857.810	Local	1.000000	275,857.81	1.000000	275,857.81	0.00	97.74
			Base	1.112512	306,895.06	1.137900	313,898.55	7,003.49	0.01

INTERNATIONAL Total

		275,857.810	Local		275,857.81		275,857.81	0.00	97.74
			Base		306,895.06		313,898.55	7,003.49	0.01

EURO CURRENCY Total

		275,857.810	Local		275,857.81		275,857.81	0.00	97.74
			Base		306,895.06		313,898.55	7,003.49	0.01

JAPANESE YEN

Exchange Rate: 112.545000

JPY	JAPANESE YEN								
		11,284,202.000	Local	1.000000	11,284,202.00	1.000000	11,284,202.00	0.00	78.01
			Base	0.008866	100,042.19	0.008885	100,263.91	221.72	0.00

JAPANESE YEN Total

		11,284,202.000	Local		11,284,202.00		11,284,202.00	0.00	78.01
			Base		100,042.19		100,263.91	221.72	0.00

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
MEXICAN PESO							Exchange Rate:	17.277150
MXN	MEXICAN PESO (NEW)							
		6,159,808.800	Local 1.000000	6,159,808.80	1.000000	6,159,808.80	0.00	3.52
			Base 0.055239	340,262.49	0.057880	356,529.22	16,266.73	0.01
MEXICAN PESO Total		6,159,808.800	Local	6,159,808.80		6,159,808.80	0.00	3.52
			Base	340,262.49		356,529.22	16,266.73	0.01
POLISH ZLOTY							Exchange Rate:	3.731200
PLN	POLISH ZLOTY							
		717,340.000	Local 1.000000	717,340.00	1.000000	717,340.00	0.00	4.17
			Base 0.257161	184,472.15	0.268010	192,254.50	7,782.35	0.01
POLISH ZLOTY Total		717,340.000	Local	717,340.00		717,340.00	0.00	4.17
			Base	184,472.15		192,254.50	7,782.35	0.01
POUND STERLING							Exchange Rate:	0.696258
GBP	POUND STERLING							
		56,184.470	Local 1.000000	56,184.47	1.000000	56,184.47	0.00	100.00
			Base 1.546137	86,868.91	1.436249	80,694.90	-6,174.01	0.00
POUND STERLING Total		56,184.470	Local	56,184.47		56,184.47	0.00	100.00
			Base	86,868.91		80,694.90	-6,174.01	0.00
CASH Total		19,131,472.860	Base	1,175,911.54		1,221,099.89	45,188.35	0.05
CASH EQUIVALENT							Exchange Rate:	1.000000
US DOLLAR								

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

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
83499Z9R9	SSGA FUNDS SSGA TREASURY FUND				0.1074942	01 Dec 2030		
		6,178,379.750	Local 100.000000	6,178,379.75	100.000000	6,178,379.75	0.00	0.26
			Base 100.000000	6,178,379.75	100.000000	6,178,379.75	0.00	0.26
85749P9B9	STATE STR INSTL LIQUID RESVS				0.4448364	31 Dec 2030		
		1,823,722.640	Local 100.000000	1,823,722.64	100.000000	1,823,722.64	0.00	0.08
			Base 100.000000	1,823,722.64	100.000000	1,823,722.64	0.00	0.08
US DOLLAR Total		8,002,102.390	Local	8,002,102.39		8,002,102.39	0.00	0.34
			Base	8,002,102.39		8,002,102.39	0.00	0.33
CASH EQUIVALENT Total		8,002,102.390	Base	8,002,102.39		8,002,102.39	0.00	0.33
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
173080201	CITIGROUP CAPITAL XIII PREFERRED STOCK 10/40 VAR							
		5,975.000	Local 27.345408	163,388.81	26.290000	157,082.75	-6,306.06	0.01
			Base 27.345408	163,388.81	26.290000	157,082.75	-6,306.06	0.01
361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
		6,282.000	Local 24.800000	155,793.60	24.510000	153,971.82	-1,821.78	0.01
			Base 24.800000	155,793.60	24.510000	153,971.82	-1,821.78	0.01
US DOLLAR Total		12,257.000	Local	319,182.41		311,054.57	-8,127.84	0.01
			Base	319,182.41		311,054.57	-8,127.84	0.01
EQUITY Total		12,257.000	Base	319,182.41		311,054.57	-8,127.84	0.01

FIXED INCOME

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

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
BRAZILIAN REAL							Exchange Rate:	3.595650
B1VRLRII3	NOTA DO TESOURO NACIONAL SENIOR NOTES 01/17 10				10.0	01 Jan 2017		
	9,345,000.000	Local	98.159146	9,172,972.19	97.505400	9,111,879.63	-61,092.56	71.46
		Base	36.649004	3,424,849.47	27.117600	2,534,139.76	-890,709.71	0.11
B4VFQNI7	NOTA DO TESOURO NACIONAL NOTES 08/50 6				6.0	15 Aug 2050		
	3,163,699.110	Local	98.624517	3,120,182.98	94.834417	3,000,275.61	-119,907.37	23.53
Original Face:	1,110,000.000	Base	38.309499	1,211,997.27	26.374763	834,418.15	-377,579.12	0.03
BRAZILIAN REAL Total								
	12,508,699.110	Local		12,293,155.17		12,112,155.24	-180,999.93	95.00
Original Face:	1,110,000.000	Base		4,636,846.74		3,368,557.91	-1,268,288.83	0.14
MEXICAN PESO							Exchange Rate:	17.277150
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
	86,353,000.000	Local	104.088669	89,883,688.21	104.803100	90,500,620.94	616,932.73	51.66
		Base	7.442750	6,427,037.72	6.065995	5,238,168.39	-1,188,869.33	0.22
ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
	69,726,300.000	Local	114.066079	79,534,056.24	112.602200	78,513,347.78	-1,020,708.46	44.82
		Base	8.035804	5,603,069.15	6.517406	4,544,346.02	-1,058,723.13	0.19
MEXICAN PESO Total								
	156,079,300.000	Local		169,417,744.45		169,013,968.72	-403,775.73	96.48
		Base		12,030,106.87		9,782,514.41	-2,247,592.46	0.41
POLISH ZLOTY							Exchange Rate:	3.731200
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
	13,260,000.000	Local	102.144669	13,544,383.06	104.296100	13,829,662.86	285,279.80	80.38
		Base	27.354237	3,627,171.80	27.952428	3,706,491.98	79,320.18	0.15
ACI0HBFT3	POLAND GOVERNMENT BOND BONDS 07/26 2.5				2.5	25 Jul 2026		
	1,830,000.000	Local	95.741064	1,752,061.47	97.011700	1,775,314.11	23,252.64	10.32
		Base	24.301024	444,708.74	26.000134	475,802.45	31,093.71	0.02

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
ACI0HQX94	POLAND GOVERNMENT BOND BONDS 04/21 2				2.0	25 Apr 2021		
		890,000.000	Local 98.982580	880,944.96	99.213700	883,001.93	2,056.97	5.13
			Base 25.123842	223,602.19	26.590293	236,653.60	13,051.41	0.01
POLISH ZLOTY Total								
		15,980,000.000	Local	16,177,389.49		16,487,978.90	310,589.41	95.83
			Base	4,295,482.73		4,418,948.03	123,465.30	0.18
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 103.298390	103,298.39	102.850700	102,850.70	-447.69	0.00
			Base 103.298390	103,298.39	102.850700	102,850.70	-447.69	0.00
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
		320,000.000	Local 99.746425	319,188.56	100.246440	320,788.61	1,600.05	0.01
			Base 99.746425	319,188.56	100.246440	320,788.61	1,600.05	0.01
00130HBT1	AES CORP/VA SR UNSECURED 05/23 4.875				4.875	15 May 2023		
		120,000.000	Local 98.063050	117,675.66	96.250000	115,500.00	-2,175.66	0.00
			Base 98.063050	117,675.66	96.250000	115,500.00	-2,175.66	0.00
00130HBU8	AES CORP/VA SR UNSECURED 03/24 5.5				5.5	15 Mar 2024		
		160,000.000	Local 97.412119	155,859.39	97.750000	156,400.00	540.61	0.01
			Base 97.412119	155,859.39	97.750000	156,400.00	540.61	0.01
00130HBW4	AES CORP/VA SR UNSECURED 04/25 5.5				5.5	15 Apr 2025		
		420,000.000	Local 97.006957	407,429.22	96.500000	405,300.00	-2,129.22	0.02
			Base 97.006957	407,429.22	96.500000	405,300.00	-2,129.22	0.02
00169QAB5	AIR MEDICAL GROUP HOLDINGS INC TERM LOAN B				1.0	28 Apr 2022		
		188,575.000	Local 99.831176	188,256.64	97.343800	183,566.07	-4,690.57	0.01
			Base 99.831176	188,256.64	97.343800	183,566.07	-4,690.57	0.01
00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7				7.7	01 May 2032		
		690,000.000	Local 132.080372	911,354.57	128.385000	885,856.50	-25,498.07	0.04
			Base 132.080372	911,354.57	128.385000	885,856.50	-25,498.07	0.04
00206RAJ1	AT+T INC SR UNSECURED 02/18 5.5				5.5	01 Feb 2018		

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
	30,000.000	Local		106.073167	31,821.95	107.137600	32,141.28	319.33	0.00
		Base		106.073167	31,821.95	107.137600	32,141.28	319.33	0.00
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45					4.45	15 May 2021		
	30,000.000	Local		107.961033	32,388.31	109.243200	32,772.96	384.65	0.00
		Base		107.961033	32,388.31	109.243200	32,772.96	384.65	0.00
00206RAZ5	AT+T INC SR UNSECURED 08/21 3.875					3.875	15 Aug 2021		
	550,000.000	Local		104.007553	572,041.54	106.411800	585,264.90	13,223.36	0.02
		Base		104.007553	572,041.54	106.411800	585,264.90	13,223.36	0.02
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55					5.55	15 Aug 2041		
	290,000.000	Local		112.730590	326,918.71	107.339300	311,283.97	-15,634.74	0.01
		Base		112.730590	326,918.71	107.339300	311,283.97	-15,634.74	0.01
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35					4.35	15 Jun 2045		
	480,000.000	Local		89.592038	430,041.78	91.609600	439,726.08	9,684.30	0.02
		Base		89.592038	430,041.78	91.609600	439,726.08	9,684.30	0.02
00206RBN1	AT+T INC SR UNSECURED 12/22 2.625					2.625	01 Dec 2022		
	90,000.000	Local		99.945611	89,951.05	99.028800	89,125.92	-825.13	0.00
		Base		99.945611	89,951.05	99.028800	89,125.92	-825.13	0.00
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4					3.4	15 May 2025		
	1,210,000.000	Local		100.112773	1,211,364.55	100.234300	1,212,835.03	1,470.48	0.05
		Base		100.112773	1,211,364.55	100.234300	1,212,835.03	1,470.48	0.05
00287YAJ8	ABBVIE INC SR UNSECURED 11/17 1.75					1.75	06 Nov 2017		
	120,000.000	Local		99.984642	119,981.57	100.462800	120,555.36	573.79	0.01
		Base		99.984642	119,981.57	100.462800	120,555.36	573.79	0.01
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.9	06 Nov 2022		
	80,000.000	Local		99.377888	79,502.31	101.766700	81,413.36	1,911.05	0.00
		Base		99.377888	79,502.31	101.766700	81,413.36	1,911.05	0.00
00287YAR0	ABBVIE INC SR UNSECURED 05/35 4.5					4.5	14 May 2035		
	430,000.000	Local		98.448895	423,330.25	103.900900	446,773.87	23,443.62	0.02
		Base		98.448895	423,330.25	103.900900	446,773.87	23,443.62	0.02
00400YAH4	ACADEMY LTD 2015 TERM LOAN B					1.0	01 Jul 2022		

& 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: March 31, 2016

View Date: April 1, 2016

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
	375,082.190	Local	99.544481	373,373.62	94.982100	356,260.94	-17,112.68	0.01	
		Base	99.544481	373,373.62	94.982100	356,260.94	-17,112.68	0.01	
00434NAA3	WILLIAMS PARTNERS/ACMP SR UNSECURED 05/23 4.875					4.875	15 May 2023		
	300,000.000	Local	100.757263	302,271.79	86.827400	260,482.20	-41,789.59	0.01	
		Base	100.757263	302,271.79	86.827400	260,482.20	-41,789.59	0.01	
00440EAT4	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3					2.3	03 Nov 2020		
	120,000.000	Local	99.948383	119,938.06	101.665100	121,998.12	2,060.06	0.01	
		Base	99.948383	119,938.06	101.665100	121,998.12	2,060.06	0.01	
00440EAV9	CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35					3.35	03 May 2026		
	160,000.000	Local	99.802231	159,683.57	104.399400	167,039.04	7,355.47	0.01	
		Base	99.802231	159,683.57	104.399400	167,039.04	7,355.47	0.01	
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	390,000.000	Local	101.182203	394,610.59	104.074300	405,889.77	11,279.18	0.02	
		Base	101.182203	394,610.59	104.074300	405,889.77	11,279.18	0.02	
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	10,000.000	Local	101.936900	10,193.69	103.031000	10,303.10	109.41	0.00	
		Base	101.936900	10,193.69	103.031000	10,303.10	109.41	0.00	
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	350,000.000	Local	98.929300	346,252.55	105.170500	368,096.75	21,844.20	0.02	
		Base	98.929300	346,252.55	105.170500	368,096.75	21,844.20	0.02	
00507VAC3	ACTIVISION BLIZZARD COMPANY GUAR 144A 09/21 5.625					5.625	15 Sep 2021		
	90,000.000	Local	100.443978	90,399.58	105.125000	94,612.50	4,212.92	0.00	
		Base	100.443978	90,399.58	105.125000	94,612.50	4,212.92	0.00	
00507VAE9	ACTIVISION BLIZZARD COMPANY GUAR 144A 09/23 6.125					6.125	15 Sep 2023		
	100,000.000	Local	107.006470	107,006.47	107.250000	107,250.00	243.53	0.00	
		Base	107.006470	107,006.47	107.250000	107,250.00	243.53	0.00	
00772BAD3	AERCAP IRELAND CAP LTD/A COMPANY GUAR 05/19 3.75					3.75	15 May 2019		
	790,000.000	Local	99.858353	788,880.99	99.500000	786,050.00	-2,830.99	0.03	
		Base	99.858353	788,880.99	99.500000	786,050.00	-2,830.99	0.03	
009503AA1	AIRSPEED LTD AIRSP 2007 1A G1 144A					0.7062	15 Jun 2032		

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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:		1,555,478.830	Local	83.499016	1,298,809.52	80.000000	1,244,383.06	-54,426.46	0.05
		2,710,000.000	Base	83.499016	1,298,809.52	80.000000	1,244,383.06	-54,426.46	0.05
01F022444	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	18 Apr 2031			
Original Face:		1,900,000.000	Local	102.015625	1,938,296.88	102.656250	1,950,468.75	12,171.87	0.08
		1,900,000.000	Base	102.015625	1,938,296.88	102.656250	1,950,468.75	12,171.87	0.08
01F030413	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	20 Jan 2031			
		0.000	Local	0.000000	17.54	0.000000	0.00	-17.54	0.00
			Base	0.000000	17.54	0.000000	0.00	-17.54	0.00
01F030447	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	18 Apr 2031			
Original Face:		700,000.000	Local	103.939433	727,576.03	104.453120	731,171.84	3,595.81	0.03
		700,000.000	Base	103.939433	727,576.03	104.453120	731,171.84	3,595.81	0.03
01F032443	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	18 Apr 2031			
Original Face:		2,700,000.000	Local	105.489583	2,848,218.75	105.600990	2,851,226.73	3,007.98	0.12
		2,700,000.000	Base	105.489583	2,848,218.75	105.600990	2,851,226.73	3,007.98	0.12
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Apr 2046			
Original Face:		-11,400,000.000	Local	104.343750	-11,895,187.50	104.847660	-11,952,633.24	-57,445.74	0.50
		11,400,000.000	Base	104.343750	-11,895,187.50	104.847660	-11,952,633.24	-57,445.74	0.50
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Apr 2046			
Original Face:		1,100,000.000	Local	104.292259	1,147,214.85	104.847660	1,153,324.26	6,109.41	0.05
		1,100,000.000	Base	104.292259	1,147,214.85	104.847660	1,153,324.26	6,109.41	0.05
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	13 Apr 2046			
Original Face:		9,200,000.000	Local	106.636634	9,810,570.34	106.843750	9,829,625.00	19,054.66	0.41
		9,200,000.000	Base	106.636634	9,810,570.34	106.843750	9,829,625.00	19,054.66	0.41
01F042640	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	13 Apr 2046			
Original Face:		1,000,000.000	Local	108.500000	1,085,000.00	108.812500	1,088,125.00	3,125.00	0.05
		1,000,000.000	Base	108.500000	1,085,000.00	108.812500	1,088,125.00	3,125.00	0.05
01F050650	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	12 May 2046			
Original Face:		3,400,000.000	Local	110.385110	3,753,093.75	110.515625	3,757,531.25	4,437.50	0.16
		3,400,000.000	Base	110.385110	3,753,093.75	110.515625	3,757,531.25	4,437.50	0.16
01N032642	GNMA I TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	20 Apr 2046			

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR									
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Original Face:	1,000,000.000	Local	105.000000	1,050,000.00	105.515620	1,055,156.20	5,156.20	0.04	
	1,000,000.000	Base	105.000000	1,050,000.00	105.515620	1,055,156.20	5,156.20	0.04	
02005NAJ9	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5					7.5	15 Sep 2020		
	232,000.000	Local	109.753168	254,627.35	110.750000	256,940.00	2,312.65	0.01	
		Base	109.753168	254,627.35	110.750000	256,940.00	2,312.65	0.01	
02154CAD5	ALTICE FINANCING SA SR SECURED 144A 02/23 6.625					6.625	15 Feb 2023		
	400,000.000	Local	100.861653	403,446.61	100.250000	401,000.00	-2,446.61	0.02	
		Base	100.861653	403,446.61	100.250000	401,000.00	-2,446.61	0.02	
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2					10.2	06 Feb 2039		
	310,000.000	Local	166.719116	516,829.26	183.185100	567,873.81	51,044.55	0.02	
		Base	166.719116	516,829.26	183.185100	567,873.81	51,044.55	0.02	
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.75	05 May 2021		
	340,000.000	Local	99.885382	339,610.30	113.416400	385,615.76	46,005.46	0.02	
		Base	99.885382	339,610.30	113.416400	385,615.76	46,005.46	0.02	
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.85	09 Aug 2022		
	430,000.000	Local	99.849172	429,351.44	103.295300	444,169.79	14,818.35	0.02	
		Base	99.849172	429,351.44	103.295300	444,169.79	14,818.35	0.02	
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
	700,000.000	Local	112.604001	788,228.01	122.181100	855,267.70	67,039.69	0.04	
		Base	112.604001	788,228.01	122.181100	855,267.70	67,039.69	0.04	
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.95	05 Dec 2044		
	280,000.000	Local	98.535079	275,898.22	115.219000	322,613.20	46,714.98	0.01	
		Base	98.535079	275,898.22	115.219000	322,613.20	46,714.98	0.01	
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	10,000.000	Local	110.333200	11,033.32	106.329500	10,632.95	-400.37	0.00	
		Base	110.333200	11,033.32	106.329500	10,632.95	-400.37	0.00	
02364WAN5	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/17 5.625					5.625	15 Nov 2017		
	130,000.000	Local	99.463938	129,303.12	106.430600	138,359.78	9,056.66	0.01	
		Base	99.463938	129,303.12	106.430600	138,359.78	9,056.66	0.01	
02364WAV7	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5					5.0	30 Mar 2020		

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Holdings

WESTERN CORE PLUS BOND PORT
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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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		100,000.000	Local 99.703600	99,703.60	110.647100	110,647.10	10,943.50	0.00	
			Base 99.703600	99,703.60	110.647100	110,647.10	10,943.50	0.00	
02406PAL4	AMERICAN AXLE + MFG INC COMPANY GUAR 10/22 6.625				6.625	15 Oct 2022			
		200,000.000	Local 100.485555	200,971.11	103.750000	207,500.00	6,528.89	0.01	
			Base 100.485555	200,971.11	103.750000	207,500.00	6,528.89	0.01	
02474RAB9	AMERICAN BLDRS + CONTRACTORS TERM LOAN B				1.0	16 Apr 2020			
		165,761.430	Local 99.891181	165,581.05	99.729200	165,312.55	-268.50	0.01	
			Base 99.891181	165,581.05	99.729200	165,312.55	-268.50	0.01	
025816AU3	AMERICAN EXPRESS CO SUBORDINATED 09/66 VAR				6.8	01 Sep 2066			
		120,000.000	Local 98.091575	117,709.89	100.250000	120,300.00	2,590.11	0.01	
			Base 98.091575	117,709.89	100.250000	120,300.00	2,590.11	0.01	
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025			
		660,000.000	Local 99.674053	657,848.75	99.880800	659,213.28	1,364.53	0.03	
			Base 99.674053	657,848.75	99.880800	659,213.28	1,364.53	0.03	
02R032646	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY				3.5	13 Apr 2046			
		1,200,000.000	Local 104.140625	1,249,687.50	104.675960	1,256,111.52	6,424.02	0.05	
Original Face:		1,200,000.000	Base 104.140625	1,249,687.50	104.675960	1,256,111.52	6,424.02	0.05	
02R040649	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	13 Apr 2046			
		700,000.000	Local 106.343750	744,406.25	106.726560	747,085.92	2,679.67	0.03	
Original Face:		700,000.000	Base 106.343750	744,406.25	106.726560	747,085.92	2,679.67	0.03	
031162BP4	AMGEN INC SR UNSECURED 05/43 5.375				5.375	15 May 2043			
		490,000.000	Local 109.581953	536,951.57	113.880800	558,015.92	21,064.35	0.02	
			Base 109.581953	536,951.57	113.880800	558,015.92	21,064.35	0.02	
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625	22 May 2024			
		30,000.000	Local 99.860533	29,958.16	105.202800	31,560.84	1,602.68	0.00	
			Base 99.860533	29,958.16	105.202800	31,560.84	1,602.68	0.00	
032511BH9	ANADARKO PETROLEUM CORP SR UNSECURED 09/17 6.375				6.375	15 Sep 2017			
		160,000.000	Local 103.898038	166,236.86	104.797500	167,676.00	1,439.14	0.01	
			Base 103.898038	166,236.86	104.797500	167,676.00	1,439.14	0.01	
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044			

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 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
	300,000.000	Local		98.248147	294,744.44	78.443800	235,331.40	-59,413.04	0.01
		Base		98.248147	294,744.44	78.443800	235,331.40	-59,413.04	0.01
032511BM8	ANADARKO PETROLEUM CORP SR UNSECURED 03/21 4.85					4.85	15 Mar 2021		
	190,000.000	Local		100.985184	191,871.85	101.060700	192,015.33	143.48	0.01
		Base		100.985184	191,871.85	101.060700	192,015.33	143.48	0.01
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375					5.375	15 Jan 2020		
	110,000.000	Local		99.715055	109,686.56	112.761100	124,037.21	14,350.65	0.01
		Base		99.715055	109,686.56	112.761100	124,037.21	14,350.65	0.01
03523TAV0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5					5.0	15 Apr 2020		
	60,000.000	Local		101.021017	60,612.61	112.124500	67,274.70	6,662.09	0.00
		Base		101.021017	60,612.61	112.124500	67,274.70	6,662.09	0.00
03523TBP2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5					2.5	15 Jul 2022		
	990,000.000	Local		97.894458	969,155.13	100.834800	998,264.52	29,109.39	0.04
		Base		97.894458	969,155.13	100.834800	998,264.52	29,109.39	0.04
035242AJ5	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65					2.65	01 Feb 2021		
	320,000.000	Local		99.697784	319,032.91	102.758700	328,827.84	9,794.93	0.01
		Base		99.697784	319,032.91	102.758700	328,827.84	9,794.93	0.01
035242AL0	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/23 3.3					3.3	01 Feb 2023		
	560,000.000	Local		99.629891	557,927.39	103.962300	582,188.88	24,261.49	0.02
		Base		99.629891	557,927.39	103.962300	582,188.88	24,261.49	0.02
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	1,910,000.000	Local		99.833025	1,906,810.77	111.756200	2,134,543.42	227,732.65	0.09
		Base		99.833025	1,906,810.77	111.756200	2,134,543.42	227,732.65	0.09
035242AP1	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65					3.65	01 Feb 2026		
	2,490,000.000	Local		99.835565	2,485,905.56	105.161300	2,618,516.37	132,610.81	0.11
		Base		99.835565	2,485,905.56	105.161300	2,618,516.37	132,610.81	0.11
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	200,000.000	Local		101.532515	203,065.03	99.510300	199,020.60	-4,044.43	0.01
		Base		101.532515	203,065.03	99.510300	199,020.60	-4,044.43	0.01
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		

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	500,000.000	Local		100.212124	501,060.62	90.734400	453,672.00	-47,388.62	0.02
		Base		100.212124	501,060.62	90.734400	453,672.00	-47,388.62	0.02
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.25	15 Apr 2022		
	152,000.000	Local		99.679178	151,512.35	96.214500	146,246.04	-5,266.31	0.01
		Base		99.679178	151,512.35	96.214500	146,246.04	-5,266.31	0.01
03938LAP9	ARCELORMITTAL SR UNSECURED 10/39 VAR					8.0	15 Oct 2039		
	160,000.000	Local		79.078719	126,525.95	87.000000	139,200.00	12,674.05	0.01
		Base		79.078719	126,525.95	87.000000	139,200.00	12,674.05	0.01
03938LAU8	ARCELORMITTAL SR UNSECURED 03/21 6.5					6.5	01 Mar 2021		
	130,000.000	Local		89.847385	116,801.60	98.500000	128,050.00	11,248.40	0.01
		Base		89.847385	116,801.60	98.500000	128,050.00	11,248.40	0.01
03938LAX2	ARCELORMITTAL SR UNSECURED 02/22 7.25					7.25	25 Feb 2022		
	110,000.000	Local		103.003800	113,304.18	98.950000	108,845.00	-4,459.18	0.00
		Base		103.003800	113,304.18	98.950000	108,845.00	-4,459.18	0.00
03938LAZ7	ARCELORMITTAL SR UNSECURED 06/25 6.125					6.125	01 Jun 2025		
	200,000.000	Local		90.490750	180,981.50	92.500000	185,000.00	4,018.50	0.01
		Base		90.490750	180,981.50	92.500000	185,000.00	4,018.50	0.01
03969AAD2	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 01/19 6.25					6.25	31 Jan 2019		
	230,000.000	Local		100.957509	232,202.27	98.937500	227,556.25	-4,646.02	0.01
		Base		100.957509	232,202.27	98.937500	227,556.25	-4,646.02	0.01
050095AM0	ATWOOD OCEANICS INC SR UNSECURED 02/20 6.5					6.5	01 Feb 2020		
	70,000.000	Local		101.816243	71,271.37	47.500000	33,250.00	-38,021.37	0.00
		Base		101.816243	71,271.37	47.500000	33,250.00	-38,021.37	0.00
05377RBF0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 2A A 144A					2.97	20 Feb 2020		
	150,000.000	Local		99.989700	149,984.55	101.690000	152,535.00	2,550.45	0.01
Original Face:	150,000.000	Base		99.989700	149,984.55	101.690000	152,535.00	2,550.45	0.01
05463DAA8	AXIALL CORP COMPANY GUAR 05/23 4.875					4.875	15 May 2023		
	120,000.000	Local		94.301633	113,161.96	97.687000	117,224.40	4,062.44	0.00
		Base		94.301633	113,161.96	97.687000	117,224.40	4,062.44	0.00
05490TAG7	BCCRE TRUST BBCCR 2015 GTP D 144A					4.5626	10 Aug 2033		

Holdings

WESTERN CORE PLUS BOND PORT
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View Date: April 1, 2016

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Original Face:		1,200,000.000	Local	93.743825	1,124,925.90	93.389050	1,120,668.60	-4,257.30	0.05
		1,200,000.000	Base	93.743825	1,124,925.90	93.389050	1,120,668.60	-4,257.30	0.05
055451AL2	BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25				3.25	21 Nov 2021			
		840,000.000	Local	100.839673	847,053.25	102.855000	863,982.00	16,928.75	0.04
			Base	100.839673	847,053.25	102.855000	863,982.00	16,928.75	0.04
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.0	30 Sep 2043			
		200,000.000	Local	99.843075	199,686.15	101.730600	203,461.20	3,775.05	0.01
			Base	99.843075	199,686.15	101.730600	203,461.20	3,775.05	0.01
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	100.000000	550,000.00	0.00	0.02
			Base	100.000000	550,000.00	100.000000	550,000.00	0.00	0.02
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	105.290300	10,529.03	529.03	0.00
			Base	100.000000	10,000.00	105.290300	10,529.03	529.03	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245				3.245	06 May 2022			
		10,000.000	Local	100.557100	10,055.71	102.913000	10,291.30	235.59	0.00
			Base	100.557100	10,055.71	102.913000	10,291.30	235.59	0.00
05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506				3.506	17 Mar 2025			
		1,370,000.000	Local	99.970674	1,369,598.23	101.514900	1,390,754.13	21,155.90	0.06
			Base	99.970674	1,369,598.23	101.514900	1,390,754.13	21,155.90	0.06
05567L7E1	BNP PARIBAS SR UNSECURED 09/17 2.375				2.375	14 Sep 2017			
		80,000.000	Local	100.292250	80,233.80	101.233000	80,986.40	752.60	0.00
			Base	100.292250	80,233.80	101.233000	80,986.40	752.60	0.00
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15				5.15	21 Jul 2024			
		800,000.000	Local	103.600989	828,807.91	102.142600	817,140.80	-11,667.11	0.03
			Base	103.600989	828,807.91	102.142600	817,140.80	-11,667.11	0.03
05581KAA9	BNP PARIBAS COMPANY GUAR 144A 09/25 4.375				4.375	28 Sep 2025			
		200,000.000	Local	96.157330	192,314.66	99.905600	199,811.20	7,496.54	0.01
			Base	96.157330	192,314.66	99.905600	199,811.20	7,496.54	0.01
057224AY3	BAKER HUGHES INC SR UNSECURED 11/18 7.5				7.5	15 Nov 2018			

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
	340,000.000	Local	106.450712	361,932.42	112.084300	381,086.62	19,154.20	0.02	
		Base	106.450712	361,932.42	112.084300	381,086.62	19,154.20	0.02	
05946XYV9	BANC OF AMERICA FUNDING CORPOR BAFC 2005 F 2A1					2.912982	20 Sep 2035		
	326,331.980	Local	84.177619	274,698.49	74.842610	244,235.37	-30,463.12	0.01	
Original Face:	2,372,315.200	Base	84.177619	274,698.49	74.842610	244,235.37	-30,463.12	0.01	
05990QAG8	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R3 3A1 144A					1.08166	29 Apr 2047		
	661,054.770	Local	97.094215	641,845.94	97.229180	642,738.13	892.19	0.03	
Original Face:	820,000.000	Base	97.094215	641,845.94	97.229180	642,738.13	892.19	0.03	
05990RAL5	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R4 4A2 144A					4.5	01 Jan 2030		
	2,980,000.000	Local	100.000000	2,980,000.00	99.182740	2,955,645.65	-24,354.35	0.12	
Original Face:	2,980,000.000	Base	100.000000	2,980,000.00	99.182740	2,955,645.65	-24,354.35	0.12	
060505DP6	BANK OF AMERICA CORP SR UNSECURED 12/17 5.75					5.75	01 Dec 2017		
	30,000.000	Local	103.945467	31,183.64	106.262100	31,878.63	694.99	0.00	
		Base	103.945467	31,183.64	106.262100	31,878.63	694.99	0.00	
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.25	29 Sep 2049		
	390,000.000	Local	100.000000	390,000.00	98.000000	382,200.00	-7,800.00	0.02	
		Base	100.000000	390,000.00	98.000000	382,200.00	-7,800.00	0.02	
06051GDX4	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65					5.65	01 May 2018		
	110,000.000	Local	105.902118	116,492.33	107.347100	118,081.81	1,589.48	0.00	
		Base	105.902118	116,492.33	107.347100	118,081.81	1,589.48	0.00	
06051GEC9	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625					5.625	01 Jul 2020		
	470,000.000	Local	101.452651	476,827.46	112.371300	528,145.11	51,317.65	0.02	
		Base	101.452651	476,827.46	112.371300	528,145.11	51,317.65	0.02	
06051GEE5	BANK OF AMERICA CORP SR UNSECURED 01/21 5.875					5.875	05 Jan 2021		
	190,000.000	Local	103.373542	196,409.73	114.346200	217,257.78	20,848.05	0.01	
		Base	103.373542	196,409.73	114.346200	217,257.78	20,848.05	0.01	
06051GEH8	BANK OF AMERICA CORP SR UNSECURED 05/21 5					5.0	13 May 2021		
	340,000.000	Local	106.351324	361,594.50	110.989000	377,362.60	15,768.10	0.02	
		Base	106.351324	361,594.50	110.989000	377,362.60	15,768.10	0.02	
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		

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WESTERN CORE PLUS BOND PORT
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As of: March 31, 2016

View Date: April 1, 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
	160,000.000	Local	98.210444	157,136.71	100.840200	161,344.32	4,207.61	0.01	
		Base	98.210444	157,136.71	100.840200	161,344.32	4,207.61	0.01	
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6					2.6	15 Jan 2019		
	20,000.000	Local	99.990550	19,998.11	101.691000	20,338.20	340.09	0.00	
		Base	99.990550	19,998.11	101.691000	20,338.20	340.09	0.00	
06051GFB0	BANK OF AMERICA CORP SR UNSECURED 01/24 4.125					4.125	22 Jan 2024		
	220,000.000	Local	101.161923	222,556.23	105.928600	233,042.92	10,486.69	0.01	
		Base	101.161923	222,556.23	105.928600	233,042.92	10,486.69	0.01	
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	510,000.000	Local	99.796816	508,963.76	110.365200	562,862.52	53,898.76	0.02	
		Base	99.796816	508,963.76	110.365200	562,862.52	53,898.76	0.02	
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local	99.763821	289,315.08	104.895900	304,198.11	14,883.03	0.01	
		Base	99.763821	289,315.08	104.895900	304,198.11	14,883.03	0.01	
06051GFG9	BANK OF AMERICA CORP SR UNSECURED 04/44 4.875					4.875	01 Apr 2044		
	920,000.000	Local	107.437710	988,426.93	108.966700	1,002,493.64	14,066.71	0.04	
		Base	107.437710	988,426.93	108.966700	1,002,493.64	14,066.71	0.04	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	1,960,000.000	Local	100.333772	1,966,541.93	101.829000	1,995,848.40	29,306.47	0.08	
		Base	100.333772	1,966,541.93	101.829000	1,995,848.40	29,306.47	0.08	
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875					3.875	01 Aug 2025		
	400,000.000	Local	99.829083	399,316.33	103.644200	414,576.80	15,260.47	0.02	
		Base	99.829083	399,316.33	103.644200	414,576.80	15,260.47	0.02	
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local	99.316900	297,950.70	105.194200	315,582.60	17,631.90	0.01	
		Base	99.316900	297,950.70	105.194200	315,582.60	17,631.90	0.01	
067901AB4	BARRICK GOLD CORP SR UNSECURED 04/19 6.95					6.95	01 Apr 2019		
	130,000.000	Local	111.821938	145,368.52	109.218600	141,984.18	-3,384.34	0.01	
		Base	111.821938	145,368.52	109.218600	141,984.18	-3,384.34	0.01	
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1					4.1	01 May 2023		

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WESTERN CORE PLUS BOND PORT
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As of: March 31, 2016

View Date: April 1, 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	
		164,000.000	Local 97.946256	160,631.86	97.389000	159,717.96	-913.90	0.01	
			Base 97.946256	160,631.86	97.389000	159,717.96	-913.90	0.01	
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4				4.4	30 May 2021			
		260,000.000	Local 100.501504	261,303.91	102.230600	265,799.56	4,495.65	0.01	
			Base 100.501504	261,303.91	102.230600	265,799.56	4,495.65	0.01	
07177MAE3	BAXALTA INC SR UNSECURED 144A 06/45 5.25				5.25	23 Jun 2045			
		50,000.000	Local 100.595180	50,297.59	106.278600	53,139.30	2,841.71	0.00	
			Base 100.595180	50,297.59	106.278600	53,139.30	2,841.71	0.00	
07387ADJ1	BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 6 3A1				2.813891	25 Aug 2035			
		246,119.340	Local 88.891491	218,779.15	89.567690	220,443.41	1,664.26	0.01	
Original Face:		1,100,000.000	Base 88.891491	218,779.15	89.567690	220,443.41	1,664.26	0.01	
073902RU4	BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25				7.25	01 Feb 2018			
		300,000.000	Local 109.234197	327,702.59	109.829800	329,489.40	1,786.81	0.01	
			Base 109.234197	327,702.59	109.829800	329,489.40	1,786.81	0.01	
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734				3.734	15 Dec 2024			
		180,000.000	Local 103.882250	186,988.05	106.460500	191,628.90	4,640.85	0.01	
			Base 103.882250	186,988.05	106.460500	191,628.90	4,640.85	0.01	
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685				4.685	15 Dec 2044			
		80,000.000	Local 98.770088	79,016.07	108.016100	86,412.88	7,396.81	0.00	
			Base 98.770088	79,016.07	108.016100	86,412.88	7,396.81	0.00	
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375				4.375	10 Jun 2025			
		760,000.000	Local 99.540783	756,509.95	101.574900	771,969.24	15,459.29	0.03	
			Base 99.540783	756,509.95	101.574900	771,969.24	15,459.29	0.03	
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875				4.875	15 Feb 2020			
		320,000.000	Local 102.608363	328,346.76	112.512200	360,039.04	31,692.28	0.02	
			Base 102.608363	328,346.76	112.512200	360,039.04	31,692.28	0.01	
105756BR0	FED REPUBLIC OF BRAZIL SR UNSECURED 01/41 5.625				5.625	07 Jan 2041			
		960,000.000	Local 92.912290	891,957.98	86.250000	828,000.00	-63,957.98	0.03	
			Base 92.912290	891,957.98	86.250000	828,000.00	-63,957.98	0.03	
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.0	27 Jan 2045			

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
	500,000.000	Local		83.695388	418,476.94	80.000000	400,000.00	-18,476.94	0.02
		Base		83.695388	418,476.94	80.000000	400,000.00	-18,476.94	0.02
10801XAF4	BRICKMAN GROUP LTD TERM LOAN					1.0	18 Dec 2020		
	148,484.830	Local		99.853150	148,266.78	98.093800	145,654.41	-2,612.37	0.01
		Base		99.853150	148,266.78	98.093800	145,654.41	-2,612.37	0.01
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.625					9.625	15 Dec 2030		
	170,000.000	Local		120.227635	204,386.98	156.307500	265,722.75	61,335.77	0.01
		Base		120.227635	204,386.98	156.307500	265,722.75	61,335.77	0.01
1248EPAS2	CCO HLDGS LLC/CAP CORP COMPANY GUAR 01/19 7					7.0	15 Jan 2019		
	171,000.000	Local		100.461170	171,788.60	102.000000	174,420.00	2,631.40	0.01
		Base		100.461170	171,788.60	102.000000	174,420.00	2,631.40	0.01
1248EPBP7	CCO HLDGS LLC/CAP CORP COMPANY GUAR 144A 04/24 5.875					5.875	01 Apr 2024		
	50,000.000	Local		100.000000	50,000.00	104.750000	52,375.00	2,375.00	0.00
		Base		100.000000	50,000.00	104.750000	52,375.00	2,375.00	0.00
12513XAG7	CD COMMERCIAL MORTGAGE TRUST CD 2006 CD2 AM					5.394856	15 Jan 2046		
	8,520.570	Local		107.434244	9,154.01	99.879190	8,510.28	-643.73	0.00
Original Face:	50,000.000	Base		107.434244	9,154.01	99.879190	8,510.28	-643.73	0.00
125581GP7	CIT GROUP INC SR UNSECURED 08/17 4.25					4.25	15 Aug 2017		
	10,000.000	Local		100.000000	10,000.00	101.761000	10,176.10	176.10	0.00
		Base		100.000000	10,000.00	101.761000	10,176.10	176.10	0.00
125581GQ5	CIT GROUP INC SR UNSECURED 08/22 5					5.0	15 Aug 2022		
	140,000.000	Local		101.112579	141,557.61	101.187000	141,661.80	104.19	0.01
		Base		101.112579	141,557.61	101.187000	141,661.80	104.19	0.01
125581GR3	CIT GROUP INC SR UNSECURED 08/23 5					5.0	01 Aug 2023		
	350,000.000	Local		99.411463	347,940.12	100.500000	351,750.00	3,809.88	0.01
		Base		99.411463	347,940.12	100.500000	351,750.00	3,809.88	0.01
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.3	10 Oct 2046		
	70,000.000	Local		102.774829	71,942.38	108.592200	76,014.54	4,072.16	0.00
Original Face:	70,000.000	Base		102.774829	71,942.38	108.592200	76,014.54	4,072.16	0.00
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762	10 Oct 2046		

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Holdings

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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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Original Face:		30,000.000	Local	102.777167	30,833.15	108.651690	32,595.51	1,762.36	0.00
		30,000.000	Base	102.777167	30,833.15	108.651690	32,595.51	1,762.36	0.00
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C				5.08401	10 Oct 2046			
Original Face:		10,000.000	Local	101.268800	10,126.88	102.859110	10,285.91	159.03	0.00
		10,000.000	Base	101.268800	10,126.88	102.859110	10,285.91	159.03	0.00
12592AAF3	COMM MORTGAGE TRUST COMM 2014 SAVA D 144A				3.537	15 Jun 2034			
Original Face:		330,000.000	Local	100.000000	330,000.00	93.248220	307,719.13	-22,280.87	0.01
		330,000.000	Base	100.000000	330,000.00	93.248220	307,719.13	-22,280.87	0.01
12593VAA7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 GLPA A 144A				3.881	15 Nov 2037			
Original Face:		530,000.000	Local	102.958643	545,680.81	107.163870	567,968.51	22,287.70	0.02
		530,000.000	Base	102.958643	545,680.81	107.163870	567,968.51	22,287.70	0.02
12624PAE5	COMM MORTGAGE TRUST COMM 2012 CR3 A3				2.822	15 Oct 2045			
Original Face:		20,000.000	Local	101.993000	20,398.60	103.051430	20,610.29	211.69	0.00
		20,000.000	Base	101.993000	20,398.60	103.051430	20,610.29	211.69	0.00
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA				2.104444	15 Oct 2045			
Original Face:		3,471,956.230	Local	9.157210	317,934.31	8.768780	304,448.20	-13,486.11	0.01
		3,700,000.000	Base	9.157210	317,934.31	8.768780	304,448.20	-13,486.11	0.01
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B				4.035	10 Feb 2048			
Original Face:		240,000.000	Local	102.894192	246,946.06	102.322480	245,573.95	-1,372.11	0.01
		240,000.000	Base	102.894192	246,946.06	102.322480	245,573.95	-1,372.11	0.01
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C				4.353388	10 Feb 2048			
Original Face:		70,000.000	Local	101.236229	70,865.36	97.051250	67,935.88	-2,929.48	0.00
		70,000.000	Base	101.236229	70,865.36	97.051250	67,935.88	-2,929.48	0.00
126307AF4	CSC HOLDINGS LLC SR UNSECURED 11/21 6.75				6.75	15 Nov 2021			
Original Face:		110,000.000	Local	105.983755	116,582.13	102.700000	112,970.00	-3,612.13	0.00
			Base	105.983755	116,582.13	102.700000	112,970.00	-3,612.13	0.00
12630DBA1	COMM MORTGAGE TRUST COMM 2014 CR14 AM				4.526	10 Feb 2047			
Original Face:		200,000.000	Local	107.500320	215,000.64	110.555210	221,110.42	6,109.78	0.01
		200,000.000	Base	107.500320	215,000.64	110.555210	221,110.42	6,109.78	0.01
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5				3.5	05 May 2025			

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		1,180,000.000	Local 98.961470	1,167,745.35	98.346400	1,160,487.52	-7,257.83	0.05	
			Base 98.961470	1,167,745.35	98.346400	1,160,487.52	-7,257.83	0.05	
12649AAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A				3.953	15 Sep 2037			
		200,000.000	Local 102.802855	205,605.71	104.338760	208,677.52	3,071.81	0.01	
Original Face:		200,000.000	Base 102.802855	205,605.71	104.338760	208,677.52	3,071.81	0.01	
12649WAE1	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 3R 2A1 144A				0.6165	29 Jan 2037			
		1,419,636.810	Local 96.184553	1,365,471.32	94.530000	1,341,982.68	-23,488.64	0.06	
Original Face:		1,670,000.000	Base 96.184553	1,365,471.32	94.530000	1,341,982.68	-23,488.64	0.06	
12650NAE7	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 8R 2A1 144A				4.5	27 Jun 2036			
		1,072,683.300	Local 99.602758	1,068,422.15	101.571540	1,089,540.95	21,118.80	0.05	
Original Face:		1,143,049.900	Base 99.602758	1,068,422.15	101.571540	1,089,540.95	21,118.80	0.05	
126650BX7	CVS HEALTH CORP SR UNSECURED 05/41 5.75				5.75	15 May 2041			
		140,000.000	Local 109.584050	153,417.67	122.208700	171,092.18	17,674.51	0.01	
			Base 109.584050	153,417.67	122.208700	171,092.18	17,674.51	0.01	
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.75	01 Dec 2022			
		280,000.000	Local 99.497561	278,593.17	102.710100	287,588.28	8,995.11	0.01	
			Base 99.497561	278,593.17	102.710100	287,588.28	8,995.11	0.01	
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4				4.0	05 Dec 2023			
		100,000.000	Local 99.874770	99,874.77	110.238200	110,238.20	10,363.43	0.00	
			Base 99.874770	99,874.77	110.238200	110,238.20	10,363.43	0.00	
126650CL2	CVS HEALTH CORP SR UNSECURED 07/25 3.875				3.875	20 Jul 2025			
		210,000.000	Local 99.052114	208,009.44	107.912500	226,616.25	18,606.81	0.01	
			Base 99.052114	208,009.44	107.912500	226,616.25	18,606.81	0.01	
126650CM0	CVS HEALTH CORP SR UNSECURED 07/35 4.875				4.875	20 Jul 2035			
		260,000.000	Local 98.475473	256,036.23	111.496900	289,891.94	33,855.71	0.01	
			Base 98.475473	256,036.23	111.496900	289,891.94	33,855.71	0.01	
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045			
		870,000.000	Local 104.372254	908,038.61	115.812200	1,007,566.14	99,527.53	0.04	
			Base 104.372254	908,038.61	115.812200	1,007,566.14	99,527.53	0.04	
12667GZ30	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 38 A3				0.783	25 Sep 2035			

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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:		396,270.620 Local	82.325243	326,230.75	82.041360	325,105.81	-1,124.94	0.01
		2,400,000.000 Base	82.325243	326,230.75	82.041360	325,105.81	-1,124.94	0.01
13057QAF4	CALIFORNIA RESOURCES CRP COMPANY GUAR 11/24 6				6.0	15 Nov 2024		
		2,060,000.000 Local	102.222350	2,105,780.40	22.500000	463,500.00	-1,642,280.40	0.02
			102.222350	2,105,780.40	22.500000	463,500.00	-1,642,280.40	0.02
131347CC8	CALPINE CORP SR SECURED 144A 01/24 5.875				5.875	15 Jan 2024		
		160,000.000 Local	103.319494	165,311.19	105.000000	168,000.00	2,688.81	0.01
			103.319494	165,311.19	105.000000	168,000.00	2,688.81	0.01
151020AL8	CELGENE CORP SR UNSECURED 08/43 5.25				5.25	15 Aug 2043		
		150,000.000 Local	102.513787	153,770.68	111.739000	167,608.50	13,837.82	0.01
			102.513787	153,770.68	111.739000	167,608.50	13,837.82	0.01
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625				3.625	15 May 2024		
		100,000.000 Local	99.669450	99,669.45	103.360400	103,360.40	3,690.95	0.00
			99.669450	99,669.45	103.360400	103,360.40	3,690.95	0.00
151020AR5	CELGENE CORP SR UNSECURED 08/22 3.55				3.55	15 Aug 2022		
		20,000.000 Local	99.750800	19,950.16	104.847700	20,969.54	1,019.38	0.00
			99.750800	19,950.16	104.847700	20,969.54	1,019.38	0.00
151020AS3	CELGENE CORP SR UNSECURED 08/25 3.875				3.875	15 Aug 2025		
		570,000.000 Local	99.102702	564,885.40	105.093600	599,033.52	34,148.12	0.03
			99.102702	564,885.40	105.093600	599,033.52	34,148.12	0.02
151020AU8	CELGENE CORP SR UNSECURED 08/45 5				5.0	15 Aug 2045		
		280,000.000 Local	99.892218	279,698.21	108.133400	302,773.52	23,075.31	0.01
			99.892218	279,698.21	108.133400	302,773.52	23,075.31	0.01
151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75				4.75	11 Jan 2022		
		120,000.000 Local	100.584017	120,700.82	105.886800	127,064.16	6,363.34	0.01
			100.584017	120,700.82	105.886800	127,064.16	6,363.34	0.01
15135BAE1	CENTENE ESCROW CORP SR UNSECURED 144A 02/21 5.625				5.625	15 Feb 2021		
		170,000.000 Local	100.000000	170,000.00	104.250000	177,225.00	7,225.00	0.01
			100.000000	170,000.00	104.250000	177,225.00	7,225.00	0.01
15135BAG6	CENTENE ESCROW CORP SR UNSECURED 144A 02/24 6.125				6.125	15 Feb 2024		

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Books Open

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
	100,000.000	Local	100.000000	100,000.00	100,000.00	105.250000	105,250.00	5,250.00	0.00
		Base	100.000000	100,000.00	100,000.00	105.250000	105,250.00	5,250.00	0.00
156700AN6	CENTURYLINK INC SR UNSECURED 09/19 6.15					6.15	15 Sep 2019		
	150,000.000	Local	105.966940	158,950.41	158,950.41	103.750000	155,625.00	-3,325.41	0.01
		Base	105.966940	158,950.41	158,950.41	103.750000	155,625.00	-3,325.41	0.01
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8					5.8	15 Mar 2022		
	220,000.000	Local	97.935759	215,458.67	215,458.67	96.210000	211,662.00	-3,796.67	0.01
		Base	97.935759	215,458.67	215,458.67	96.210000	211,662.00	-3,796.67	0.01
156700AW6	CENTURYLINK INC SR UNSECURED 04/20 5.625					5.625	01 Apr 2020		
	30,000.000	Local	103.037733	30,911.32	30,911.32	101.301000	30,390.30	-521.02	0.00
		Base	103.037733	30,911.32	30,911.32	101.301000	30,390.30	-521.02	0.00
161175AM6	CCO SAFARI II LLC SR SECURED 144A 07/25 4.908					4.908	23 Jul 2025		
	90,000.000	Local	99.914778	89,923.30	89,923.30	105.481600	94,933.44	5,010.14	0.00
		Base	99.914778	89,923.30	89,923.30	105.481600	94,933.44	5,010.14	0.00
161175AN4	CCO SAFARI II LLC SR SECURED 144A 10/35 6.384					6.384	23 Oct 2035		
	60,000.000	Local	100.000000	60,000.00	60,000.00	110.395900	66,237.54	6,237.54	0.00
		Base	100.000000	60,000.00	60,000.00	110.395900	66,237.54	6,237.54	0.00
161175AP9	CCO SAFARI II LLC SR SECURED 144A 10/45 6.484					6.484	23 Oct 2045		
	630,000.000	Local	101.651511	640,404.52	640,404.52	111.272600	701,017.38	60,612.86	0.03
		Base	101.651511	640,404.52	640,404.52	111.272600	701,017.38	60,612.86	0.03
165167BS5	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/17 6.5					6.5	15 Aug 2017		
	15,000.000	Local	99.041600	14,856.24	14,856.24	67.000000	10,050.00	-4,806.24	0.00
		Base	99.041600	14,856.24	14,856.24	67.000000	10,050.00	-4,806.24	0.00
165167BU0	CHESAPEAKE ENERGY CORP COMPANY GUAR 11/20 6.875					6.875	15 Nov 2020		
	160,000.000	Local	100.861056	161,377.69	161,377.69	39.250000	62,800.00	-98,577.69	0.00
		Base	100.861056	161,377.69	161,377.69	39.250000	62,800.00	-98,577.69	0.00
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	130,000.000	Local	87.094400	113,222.72	113,222.72	38.500000	50,050.00	-63,172.72	0.00
		Base	87.094400	113,222.72	113,222.72	38.500000	50,050.00	-63,172.72	0.00
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.683	25 Aug 2035		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 31, 2016

View Date: April 1, 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
Original Face:	757,445.100	Local		90.852179	688,155.38	88.217120	668,196.25	-19,959.13	0.03
	21,100,000.000	Base		90.852179	688,155.38	88.217120	668,196.25	-19,959.13	0.03
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	40,000.000	Local		115.838925	46,335.57	116.789600	46,715.84	380.27	0.00
		Base		115.838925	46,335.57	116.789600	46,715.84	380.27	0.00
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	292,000.000	Local		144.757575	422,692.12	147.931700	431,960.56	9,268.44	0.02
		Base		144.757575	422,692.12	147.931700	431,960.56	9,268.44	0.02
172967GD7	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	31 Dec 2049		
	110,000.000	Local		100.000000	110,000.00	96.343700	105,978.07	-4,021.93	0.00
		Base		100.000000	110,000.00	96.343700	105,978.07	-4,021.93	0.00
172967GF2	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.9	29 Dec 2049		
	40,000.000	Local		100.000000	40,000.00	98.250000	39,300.00	-700.00	0.00
		Base		100.000000	40,000.00	98.250000	39,300.00	-700.00	0.00
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05					4.05	30 Jul 2022		
	50,000.000	Local		102.812140	51,406.07	104.070300	52,035.15	629.08	0.00
		Base		102.812140	51,406.07	104.070300	52,035.15	629.08	0.00
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.35	31 Dec 2049		
	110,000.000	Local		100.000000	110,000.00	92.250000	101,475.00	-8,525.00	0.00
		Base		100.000000	110,000.00	92.250000	101,475.00	-8,525.00	0.00
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675	13 Sep 2043		
	210,000.000	Local		110.388505	231,815.86	121.202900	254,526.09	22,710.23	0.01
		Base		110.388505	231,815.86	121.202900	254,526.09	22,710.23	0.01
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	1,340,000.000	Local		107.493531	1,440,413.31	109.430900	1,466,374.06	25,960.75	0.06
		Base		107.493531	1,440,413.31	109.430900	1,466,374.06	25,960.75	0.06
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	190,000.000	Local		99.896368	189,803.10	96.048300	182,491.77	-7,311.33	0.01
		Base		99.896368	189,803.10	96.048300	182,491.77	-7,311.33	0.01
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 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
		840,000.000	Local 107.424414	902,365.08	104.630300	878,894.52	-23,470.56	0.04
			Base 107.424414	902,365.08	104.630300	878,894.52	-23,470.56	0.04
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
		790,000.000	Local 100.000000	790,000.00	96.250000	760,375.00	-29,625.00	0.03
			Base 100.000000	790,000.00	96.250000	760,375.00	-29,625.00	0.03
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4				4.4	10 Jun 2025		
		650,000.000	Local 99.723620	648,203.53	101.971200	662,812.80	14,609.27	0.03
			Base 99.723620	648,203.53	101.971200	662,812.80	14,609.27	0.03
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.65	30 Jul 2045		
		1,390,000.000	Local 100.205112	1,392,851.06	104.723400	1,455,655.26	62,804.20	0.06
			Base 100.205112	1,392,851.06	104.723400	1,455,655.26	62,804.20	0.06
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45				4.45	29 Sep 2027		
		540,000.000	Local 99.534635	537,487.03	100.624400	543,371.76	5,884.73	0.02
			Base 99.534635	537,487.03	100.624400	543,371.76	5,884.73	0.02
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.66789	25 Aug 2035		
		178,099.750	Local 79.863037	142,235.87	82.761650	147,398.29	5,162.42	0.01
Original Face:		690,000.000	Base 79.863037	142,235.87	82.761650	147,398.29	5,162.42	0.01
17322FAA9	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 388G A 144A				1.186	15 Jun 2033		
		300,000.000	Local 99.706553	299,119.66	97.892590	293,677.77	-5,441.89	0.01
Original Face:		300,000.000	Base 99.706553	299,119.66	97.892590	293,677.77	-5,441.89	0.01
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS				4.017	10 Oct 2047		
		210,000.000	Local 102.863281	216,012.89	107.275330	225,278.19	9,265.30	0.01
Original Face:		210,000.000	Base 102.863281	216,012.89	107.275330	225,278.19	9,265.30	0.01
17323CAK3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 B				3.772	10 Feb 2048		
		110,000.000	Local 102.888855	113,177.74	96.378970	106,016.87	-7,160.87	0.00
Original Face:		110,000.000	Base 102.888855	113,177.74	96.378970	106,016.87	-7,160.87	0.00
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.11	10 Apr 2048		
		380,000.000	Local 82.753037	314,461.54	63.797110	242,429.02	-72,032.52	0.01
Original Face:		380,000.000	Base 82.753037	314,461.54	63.797110	242,429.02	-72,032.52	0.01
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625	26 Feb 2044		

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Books Open

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		700,000.000	Local 105.508426	738,558.98	99.500000	696,500.00	-42,058.98	0.03
			Base 105.508426	738,558.98	99.500000	696,500.00	-42,058.98	0.03
19624NAC9	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL2 B 144A				2.89185	10 Nov 2031		
		450,000.000	Local 100.000000	450,000.00	98.112600	441,506.70	-8,493.30	0.02
Original Face:		450,000.000	Base 100.000000	450,000.00	98.112600	441,506.70	-8,493.30	0.02
20030NAK7	COMCAST CORP COMPANY GUAR 11/35 6.5				6.5	15 Nov 2035		
		110,000.000	Local 117.401536	129,141.69	134.368400	147,805.24	18,663.55	0.01
			Base 117.401536	129,141.69	134.368400	147,805.24	18,663.55	0.01
20030NAU5	COMCAST CORP COMPANY GUAR 11/17 6.3				6.3	15 Nov 2017		
		230,000.000	Local 103.761287	238,650.96	108.108800	248,650.24	9,999.28	0.01
			Base 103.761287	238,650.96	108.108800	248,650.24	9,999.28	0.01
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95				6.95	15 Aug 2037		
		50,000.000	Local 123.858700	61,929.35	140.426200	70,213.10	8,283.75	0.00
			Base 123.858700	61,929.35	140.426200	70,213.10	8,283.75	0.00
20030NAY7	COMCAST CORP COMPANY GUAR 07/39 6.55				6.55	01 Jul 2039		
		90,000.000	Local 119.728522	107,755.67	135.720200	122,148.18	14,392.51	0.01
			Base 119.728522	107,755.67	135.720200	122,148.18	14,392.51	0.01
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25				4.25	15 Jan 2033		
		90,000.000	Local 107.528856	96,775.97	106.499000	95,849.10	-926.87	0.00
			Base 107.528856	96,775.97	106.499000	95,849.10	-926.87	0.00
20030NBL4	COMCAST CORP COMPANY GUAR 02/25 3.375				3.375	15 Feb 2025		
		490,000.000	Local 103.750565	508,377.77	106.266400	520,705.36	12,327.59	0.02
			Base 103.750565	508,377.77	106.266400	520,705.36	12,327.59	0.02
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2				4.2	15 Aug 2034		
		130,000.000	Local 100.734862	130,955.32	105.705500	137,417.15	6,461.83	0.01
			Base 100.734862	130,955.32	105.705500	137,417.15	6,461.83	0.01
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375	15 Aug 2025		
		380,000.000	Local 99.883824	379,558.53	106.369600	404,204.48	24,645.95	0.02
			Base 99.883824	379,558.53	106.369600	404,204.48	24,645.95	0.02
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5				5.0	15 Oct 2019		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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View Date: April 1, 2016

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		170,000.000	Local Base	100.547829 100.547829	170,931.31 170,931.31	109.803500 109.803500	186,665.95 186,665.95	15,734.64 15,734.64	0.01 0.01
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	100.000000	1,320,000.00	0.00	0.06
Original Face:		1,320,000.000	Base	100.000000	1,320,000.00	100.000000	1,320,000.00	0.00	0.05
20453KAA3	COMPASS BANK SUBORDINATED 04/25 3.875				3.875	10 Apr 2025			
		500,000.000	Local	96.846560	484,232.80	93.791200	468,956.00	-15,276.80	0.02
			Base	96.846560	484,232.80	93.791200	468,956.00	-15,276.80	0.02
20605PAC5	CONCHO RESOURCES INC COMPANY GUAR 01/22 6.5				6.5	15 Jan 2022			
		98,000.000	Local	100.000000	98,000.00	99.750000	97,755.00	-245.00	0.00
			Base	100.000000	98,000.00	99.750000	97,755.00	-245.00	0.00
20605PAD3	CONCHO RESOURCES INC COMPANY GUAR 10/22 5.5				5.5	01 Oct 2022			
		10,000.000	Local	100.280300	10,028.03	98.250000	9,825.00	-203.03	0.00
			Base	100.280300	10,028.03	98.250000	9,825.00	-203.03	0.00
20605PAE1	CONCHO RESOURCES INC COMPANY GUAR 04/23 5.5				5.5	01 Apr 2023			
		60,000.000	Local	99.300150	59,580.09	98.000000	58,800.00	-780.09	0.00
			Base	99.300150	59,580.09	98.000000	58,800.00	-780.09	0.00
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.95	15 Apr 2029			
		170,000.000	Local	109.926724	186,875.43	112.485100	191,224.67	4,349.24	0.01
			Base	109.926724	186,875.43	112.485100	191,224.67	4,349.24	0.01
20902CAL4	CONSOLIDATED CONTAINER CO LLC TERM LOAN				1.0	03 Jul 2019			
		194,949.500	Local	100.312953	195,559.60	91.000000	177,404.05	-18,155.55	0.01
			Base	100.312953	195,559.60	91.000000	177,404.05	-18,155.55	0.01
21036PAH1	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 6				6.0	01 May 2022			
		50,000.000	Local	108.519040	54,259.52	112.500000	56,250.00	1,990.48	0.00
			Base	108.519040	54,259.52	112.500000	56,250.00	1,990.48	0.00
21036PAL2	CONSTELLATION BRANDS INC COMPANY GUAR 05/23 4.25				4.25	01 May 2023			
		40,000.000	Local	99.145700	39,658.28	102.250000	40,900.00	1,241.72	0.00
			Base	99.145700	39,658.28	102.250000	40,900.00	1,241.72	0.00
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983				5.983	19 Oct 2023			

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WESTERN CORE PLUS BOND PORT
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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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	
		513,748.500	Local 109.965666	564,946.96	110.500000	567,692.09	2,745.13	0.02	
			Base 109.965666	564,946.96	110.500000	567,692.09	2,745.13	0.02	
212015AH4	CONTINENTAL RESOURCES COMPANY GUAR 09/22 5				5.0	15 Sep 2022			
		20,000.000	Local 101.400150	20,280.03	86.187500	17,237.50	-3,042.53	0.00	
			Base 101.400150	20,280.03	86.187500	17,237.50	-3,042.53	0.00	
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5				4.5	15 Apr 2023			
		70,000.000	Local 98.882000	69,217.40	83.625000	58,537.50	-10,679.90	0.00	
			Base 98.882000	69,217.40	83.625000	58,537.50	-10,679.90	0.00	
21684AAA4	COOPERATIEVE RABOBANK UA COMPANY GUAR 12/23 4.625				4.625	01 Dec 2023			
		1,410,000.000	Local 102.791671	1,449,362.56	105.560000	1,488,396.00	39,033.44	0.06	
			Base 102.791671	1,449,362.56	105.560000	1,488,396.00	39,033.44	0.06	
21684AAC0	COOPERATIEVE RABOBANK UA BANK GUARANT 08/25 4.375				4.375	04 Aug 2025			
		560,000.000	Local 99.856096	559,194.14	102.959900	576,575.44	17,381.30	0.02	
			Base 99.856096	559,194.14	102.959900	576,575.44	17,381.30	0.02	
21684AAD8	COOPERATIEVE RABOBANK UA BANK GUARANT 08/45 5.25				5.25	04 Aug 2045			
		270,000.000	Local 101.854152	275,006.21	108.146200	291,994.74	16,988.53	0.01	
			Base 101.854152	275,006.21	108.146200	291,994.74	16,988.53	0.01	
21686CAD2	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/17 3.375				3.375	19 Jan 2017			
		250,000.000	Local 101.504560	253,761.40	101.790000	254,475.00	713.60	0.01	
			Base 101.504560	253,761.40	101.790000	254,475.00	713.60	0.01	
21H030641	GNMA II TBA 30 YR 3 JUMBOS				3.0	20 Apr 2046			
		3,300,000.000	Local 102.679688	3,388,429.70	103.587890	3,418,400.37	29,970.67	0.14	
Original Face:		3,300,000.000	Base 102.679688	3,388,429.70	103.587890	3,418,400.37	29,970.67	0.14	
21H040640	GNMA II TBA 30 YR 4 JUMBOS				4.0	20 Apr 2046			
		100,000.000	Local 106.453130	106,453.13	106.894530	106,894.53	441.40	0.00	
Original Face:		100,000.000	Base 106.453130	106,453.13	106.894530	106,894.53	441.40	0.00	
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375	29 Oct 2049			
		460,000.000	Local 100.569391	462,619.20	110.270000	507,242.00	44,622.80	0.02	
			Base 100.569391	462,619.20	110.270000	507,242.00	44,622.80	0.02	
225313AF2	CREDIT AGRICOLE SA SUBORDINATED 144A 03/25 4.375				4.375	17 Mar 2025			

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Holdings

WESTERN CORE PLUS BOND PORT
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As of: March 31, 2016

View Date: April 1, 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
	500,000.000	Local	98.813122	494,065.61	97.921000	489,605.00	-4,460.61	0.02	
		Base	98.813122	494,065.61	97.921000	489,605.00	-4,460.61	0.02	
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875					4.875	15 May 2045		
	780,000.000	Local	99.241746	774,085.62	95.268500	743,094.30	-30,991.32	0.03	
		Base	99.241746	774,085.62	95.268500	743,094.30	-30,991.32	0.03	
22545YAF8	CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C2 AM					5.586717	15 Jan 2049		
	92,000.000	Local	110.706826	101,850.28	102.344960	94,157.36	-7,692.92	0.00	
Original Face:	92,000.000	Base	110.706826	101,850.28	102.344960	94,157.36	-7,692.92	0.00	
23245PAA9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA22 A1					0.593	25 Feb 2047		
	466,202.580	Local	70.289437	327,691.17	82.184130	383,144.53	55,453.36	0.02	
Original Face:	1,300,000.000	Base	70.289437	327,691.17	82.184130	383,144.53	55,453.36	0.02	
233851AH7	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/16 2.625					2.625	15 Sep 2016		
	280,000.000	Local	99.937311	279,824.47	100.624000	281,747.20	1,922.73	0.01	
		Base	99.937311	279,824.47	100.624000	281,747.20	1,922.73	0.01	
23918KAQ1	DAVITA HEALTHCARE PARTNE COMPANY GUAR 07/24 5.125					5.125	15 Jul 2024		
	120,000.000	Local	100.156625	120,187.95	101.000000	121,200.00	1,012.05	0.01	
		Base	100.156625	120,187.95	101.000000	121,200.00	1,012.05	0.01	
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821	10 Feb 2024		
	554,441.570	Local	115.538308	640,592.41	115.000000	637,607.81	-2,984.60	0.03	
		Base	115.538308	640,592.41	115.000000	637,607.81	-2,984.60	0.03	
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	170,000.000	Local	118.078359	200,733.21	101.699600	172,889.32	-27,843.89	0.01	
		Base	118.078359	200,733.21	101.699600	172,889.32	-27,843.89	0.01	
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	50,000.000	Local	101.267200	50,633.60	78.320000	39,160.00	-11,473.60	0.00	
		Base	101.267200	50,633.60	78.320000	39,160.00	-11,473.60	0.00	
25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.25	15 May 2022		
	230,000.000	Local	87.785900	201,907.57	84.199000	193,657.70	-8,249.87	0.01	
		Base	87.785900	201,907.57	84.199000	193,657.70	-8,249.87	0.01	
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		

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WESTERN CORE PLUS BOND PORT
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View Date: April 1, 2016

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	940,000.000	Local	99.029635	930,878.57	74.636700	701,584.98	-229,293.59	0.03	
		Base	99.029635	930,878.57	74.636700	701,584.98	-229,293.59	0.03	
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85					5.85	15 Dec 2025		
	380,000.000	Local	100.089955	380,341.83	96.523800	366,790.44	-13,551.39	0.02	
		Base	100.089955	380,341.83	96.523800	366,790.44	-13,551.39	0.02	
25243YAP4	DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828					4.828	15 Jul 2020		
	480,000.000	Local	101.785840	488,572.03	112.563900	540,306.72	51,734.69	0.02	
		Base	101.785840	488,572.03	112.563900	540,306.72	51,734.69	0.02	
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875					5.875	15 Jul 2022		
	320,000.000	Local	101.701828	325,445.85	94.750000	303,200.00	-22,245.85	0.01	
		Base	101.701828	325,445.85	94.750000	303,200.00	-22,245.85	0.01	
25470XAQ8	DISH DBS CORP COMPANY GUAR 05/20 5.125					5.125	01 May 2020		
	110,000.000	Local	102.273909	112,501.30	99.250000	109,175.00	-3,326.30	0.00	
		Base	102.273909	112,501.30	99.250000	109,175.00	-3,326.30	0.00	
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	670,000.000	Local	98.329928	658,810.52	91.750000	614,725.00	-44,085.52	0.03	
		Base	98.329928	658,810.52	91.750000	614,725.00	-44,085.52	0.03	
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040		
	160,000.000	Local	103.049988	164,879.98	123.106200	196,969.92	32,089.94	0.01	
		Base	103.049988	164,879.98	123.106200	196,969.92	32,089.94	0.01	
268787AD0	EP ENER/EVEREST ACQ FIN COMPANY GUAR 06/23 6.375					6.375	15 Jun 2023		
	260,000.000	Local	68.043050	176,911.93	46.000000	119,600.00	-57,311.93	0.01	
		Base	68.043050	176,911.93	46.000000	119,600.00	-57,311.93	0.00	
26885KAL4	EQTY MORTGAGE TRUST EQTY 2014 INNS D 144A					2.788	08 May 2031		
	230,000.000	Local	100.000000	230,000.00	94.629140	217,647.02	-12,352.98	0.01	
Original Face:	230,000.000	Base	100.000000	230,000.00	94.629140	217,647.02	-12,352.98	0.01	
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625					4.625	15 Feb 2021		
	570,000.000	Local	97.531153	555,927.57	96.760000	551,532.00	-4,395.57	0.02	
		Base	97.531153	555,927.57	96.760000	551,532.00	-4,395.57	0.02	
278062AB0	EATON CORP COMPANY GUAR 11/17 1.5					1.5	02 Nov 2017		

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Holdings

WESTERN CORE PLUS BOND PORT
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STATE STREET

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View Date: April 1, 2016

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	100,000.000	Local		99.842050	99,842.05	100.101700	100,101.70	259.65	0.00
		Base		99.842050	99,842.05	100.101700	100,101.70	259.65	0.00
278062AC8	EATON CORP COMPANY GUAR 11/22 2.75					2.75	02 Nov 2022		
	860,000.000	Local		98.220145	844,693.25	100.049700	860,427.42	15,734.17	0.04
		Base		98.220145	844,693.25	100.049700	860,427.42	15,734.17	0.04
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	110,000.000	Local		100.740355	110,814.39	100.389800	110,428.78	-385.61	0.00
		Base		100.740355	110,814.39	100.389800	110,428.78	-385.61	0.00
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35					4.35	08 Dec 2021		
	40,000.000	Local		101.544375	40,617.75	110.401000	44,160.40	3,542.65	0.00
		Base		101.544375	40,617.75	110.401000	44,160.40	3,542.65	0.00
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	240,000.000	Local		99.350788	238,441.89	78.720000	188,928.00	-49,513.89	0.01
		Base		99.350788	238,441.89	78.720000	188,928.00	-49,513.89	0.01
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	730,000.000	Local		99.363048	725,350.25	91.000000	664,300.00	-61,050.25	0.03
		Base		99.363048	725,350.25	91.000000	664,300.00	-61,050.25	0.03
28336LBQ1	KINDER MORGAN INC/DELAWA COMPANY GUAR 06/17 7					7.0	15 Jun 2017		
	130,000.000	Local		100.200192	130,260.25	104.916900	136,391.97	6,131.72	0.01
		Base		100.200192	130,260.25	104.916900	136,391.97	6,131.72	0.01
28336LBR9	KINDER MORGAN INC/DELAWA COMPANY GUAR 06/18 7.25					7.25	01 Jun 2018		
	60,000.000	Local		107.764400	64,658.64	106.886800	64,132.08	-526.56	0.00
		Base		107.764400	64,658.64	106.886800	64,132.08	-526.56	0.00
29256PAF1	ENCORE CREDIT RECEIVABLES TRUS ECR 2005 3 M2					1.168	25 Oct 2035		
	431,387.070	Local		96.628000	416,840.70	97.882250	422,251.37	5,410.67	0.02
Original Face:	500,000.000	Base		96.628000	416,840.70	97.882250	422,251.37	5,410.67	0.02
29271NAB6	ENERGY FUTURE INTERMEDIATE HL TERM LOAN					4.25	19 Dec 2016		
	1,270,000.000	Local		99.855568	1,268,165.71	99.833300	1,267,882.91	-282.80	0.05
		Base		99.855568	1,268,165.71	99.833300	1,267,882.91	-282.80	0.05
29358QAA7	ENSCO PLC SR UNSECURED 03/21 4.7					4.7	15 Mar 2021		

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View Date: April 1, 2016

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	200,000.000	Local	91.947300	183,894.60	69.787000	139,574.00	-44,320.60	0.01	
		Base	91.947300	183,894.60	69.787000	139,574.00	-44,320.60	0.01	
29358QAE9	ENSCO PLC SR UNSECURED 03/25 5.2					5.2	15 Mar 2025		
	10,000.000	Local	71.270400	7,127.04	56.000000	5,600.00	-1,527.04	0.00	
		Base	71.270400	7,127.04	56.000000	5,600.00	-1,527.04	0.00	
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR					8.375	01 Aug 2066		
	270,000.000	Local	101.121763	273,028.76	79.000000	213,300.00	-59,728.76	0.01	
		Base	101.121763	273,028.76	79.000000	213,300.00	-59,728.76	0.01	
30231GAT9	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043					3.043	01 Mar 2026		
	400,000.000	Local	100.062183	400,248.73	102.346100	409,384.40	9,135.67	0.02	
		Base	100.062183	400,248.73	102.346100	409,384.40	9,135.67	0.02	
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	260,000.000	Local	101.324504	263,443.71	106.030000	275,678.00	12,234.29	0.01	
		Base	101.324504	263,443.71	106.030000	275,678.00	12,234.29	0.01	
30251GAS6	FMG RESOURCES AUG 2006 SR SECURED 144A 03/22 9.75					9.75	01 Mar 2022		
	190,000.000	Local	98.639553	187,415.15	99.750000	189,525.00	2,109.85	0.01	
		Base	98.639553	187,415.15	99.750000	189,525.00	2,109.85	0.01	
30290QAE8	FREM F MORTGAGE TRUST FREMF 2012 K20 X2A 144A					0.2	25 May 2045		
	4,281,273.790	Local	0.996093	42,645.47	0.960980	41,142.18	-1,503.29	0.00	
Original Face:	4,480,000.000	Base	0.996093	42,645.47	0.960980	41,142.18	-1,503.29	0.00	
30293HAG0	FREM F MORTGAGE TRUST FREMF 2015 K48 C 144A					3.6356	25 Aug 2048		
	615,000.000	Local	85.655114	526,778.95	74.562140	458,557.16	-68,221.79	0.02	
Original Face:	615,000.000	Base	85.655114	526,778.95	74.562140	458,557.16	-68,221.79	0.02	
30706VAA3	DOLLAR TREE INC COMPANY GUAR 144A 03/23 5.75					5.75	01 Mar 2023		
	1,070,000.000	Local	105.091869	1,124,483.00	106.000000	1,134,200.00	9,717.00	0.05	
		Base	105.091869	1,124,483.00	106.000000	1,134,200.00	9,717.00	0.05	
30711XAF1	CONNECTICUT AVENUE SECURITIES CAS 2014 C02 1M2					3.033	25 May 2024		
	1,180,000.000	Local	99.972431	1,179,674.68	88.851800	1,048,451.24	-131,223.44	0.04	
Original Face:	1,180,000.000	Base	99.972431	1,179,674.68	88.851800	1,048,451.24	-131,223.44	0.04	
30711XAK0	CONNECTICUT AVENUE SECURITIES CAS 2014 C03 1M2					3.433	25 Jul 2024		

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Original Face:		1,940,000.000	Local	99.874037	1,937,556.31	91.867340	1,782,226.40	-155,329.91	0.07
		1,940,000.000	Base	99.874037	1,937,556.31	91.867340	1,782,226.40	-155,329.91	0.07
30711XAR5	CONNECTICUT AVENUE SECURITIES CAS 2014 C04 2M2				5.433	25 Nov 2024			
		780,000.000	Local	100.000000	780,000.00	101.841770	794,365.81	14,365.81	0.03
Original Face:		780,000.000	Base	100.000000	780,000.00	101.841770	794,365.81	14,365.81	0.03
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.0	01 Mar 2038			
		386,162.730	Local	106.830633	412,540.09	109.894998	424,373.52	11,833.43	0.02
Original Face:		4,500,000.000	Base	106.830633	412,540.09	109.894998	424,373.52	11,833.43	0.02
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.5	01 Apr 2038			
		79,315.830	Local	99.564450	78,970.37	111.922485	88,772.25	9,801.88	0.00
Original Face:		1,768,109.000	Base	99.564450	78,970.37	111.922485	88,772.25	9,801.88	0.00
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.5	01 Dec 2038			
		85,108.150	Local	108.537525	92,374.28	112.567365	95,804.00	3,429.72	0.00
Original Face:		400,000.000	Base	108.537525	92,374.28	112.567365	95,804.00	3,429.72	0.00
3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.5	01 Dec 2038			
		73,557.690	Local	106.778394	78,543.72	111.861822	82,282.97	3,739.25	0.00
Original Face:		700,000.000	Base	106.778394	78,543.72	111.861822	82,282.97	3,739.25	0.00
3128M8RR7	FED HM LN PC POOL G06496 FG 06/41 FIXED 5				5.0	01 Jun 2041			
		371,769.720	Local	111.803320	415,650.89	111.133757	413,161.66	-2,489.23	0.02
Original Face:		700,000.000	Base	111.803320	415,650.89	111.133757	413,161.66	-2,489.23	0.02
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.5	01 Sep 2039			
		40,640.900	Local	110.286165	44,821.29	115.150793	46,798.32	1,977.03	0.00
Original Face:		200,000.000	Base	110.286165	44,821.29	115.150793	46,798.32	1,977.03	0.00
3128M93E0	FED HM LN PC POOL G07697 FG 06/38 FIXED 4.5				4.5	01 Jun 2038			
		426,108.190	Local	109.214521	465,372.02	108.865677	463,885.57	-1,486.45	0.02
Original Face:		700,000.000	Base	109.214521	465,372.02	108.865677	463,885.57	-1,486.45	0.02
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.0	01 Oct 2036			
		195,490.630	Local	111.810847	218,579.73	115.209018	225,222.84	6,643.11	0.01
Original Face:		600,000.000	Base	111.810847	218,579.73	115.209018	225,222.84	6,643.11	0.01
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.5	01 Sep 2039			

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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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:	84,315.540	Local	109.742308	92,529.82	113.838544	95,983.58	3,453.76	0.00	
	200,000.000	Base	109.742308	92,529.82	113.838544	95,983.58	3,453.76	0.00	
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4					4.0	01 Oct 2025		
Original Face:	100,770.820	Local	104.199678	105,002.87	106.765070	107,588.04	2,585.17	0.00	
	400,000.000	Base	104.199678	105,002.87	106.765070	107,588.04	2,585.17	0.00	
3128NCCU6	FED HM LN PC POOL 1G0083 FH 03/35 FLOATING VAR					2.361	01 Mar 2035		
Original Face:	346,376.090	Local	100.491394	348,078.16	105.272272	364,637.98	16,559.82	0.02	
	4,600,000.000	Base	100.491394	348,078.16	105.272272	364,637.98	16,559.82	0.02	
3128QHWD8	FED HM LN PC POOL 1N1544 FH 07/37 FLOATING VAR					2.429	01 Jul 2037		
Original Face:	152,632.040	Local	102.024942	155,722.75	105.471360	160,983.09	5,260.34	0.01	
	1,200,000.000	Base	102.024942	155,722.75	105.471360	160,983.09	5,260.34	0.01	
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
Original Face:	178,752.330	Local	105.384489	188,377.23	105.142492	187,944.65	-432.58	0.01	
	200,000.000	Base	105.384489	188,377.23	105.142492	187,944.65	-432.58	0.01	
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5					3.5	01 Jan 2043		
Original Face:	80,147.230	Local	105.443619	84,510.14	105.131175	84,259.72	-250.42	0.00	
	100,000.000	Base	105.443619	84,510.14	105.131175	84,259.72	-250.42	0.00	
3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		
Original Face:	90,102.030	Local	105.445382	95,008.43	105.084476	94,683.25	-325.18	0.00	
	100,000.000	Base	105.445382	95,008.43	105.084476	94,683.25	-325.18	0.00	
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4					4.0	01 Oct 2042		
Original Face:	79,707.320	Local	110.139458	87,789.21	107.621061	85,781.86	-2,007.35	0.00	
	100,000.000	Base	110.139458	87,789.21	107.621061	85,781.86	-2,007.35	0.00	
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5					3.5	01 Nov 2042		
Original Face:	242,729.970	Local	105.427051	255,903.05	105.054138	254,997.88	-905.17	0.01	
	300,000.000	Base	105.427051	255,903.05	105.054138	254,997.88	-905.17	0.01	
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5					3.5	01 Dec 2042		
Original Face:	80,458.290	Local	105.441813	84,836.68	105.129969	84,585.78	-250.90	0.00	
	100,000.000	Base	105.441813	84,836.68	105.129969	84,585.78	-250.90	0.00	
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5					3.5	01 Feb 2043		

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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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Original Face:	91,032.860	Local	105.445451	95,990.01	105.129546	95,702.43	-287.58	0.00	
	100,000.000	Base	105.445451	95,990.01	105.129546	95,702.43	-287.58	0.00	
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	89,865.160	Local	102.454110	92,070.55	107.634189	96,725.64	4,655.09	0.00	
	100,000.000	Base	102.454110	92,070.55	107.634189	96,725.64	4,655.09	0.00	
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5					3.5	01 Mar 2043		
Original Face:	1,347,369.580	Local	104.181854	1,403,714.61	105.142320	1,416,655.64	12,941.03	0.06	
	1,600,000.000	Base	104.181854	1,403,714.61	105.142320	1,416,655.64	12,941.03	0.06	
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5					4.5	01 Mar 2044		
Original Face:	184,598.010	Local	107.269743	198,017.81	110.575217	204,119.65	6,101.84	0.01	
	200,000.000	Base	107.269743	198,017.81	110.575217	204,119.65	6,101.84	0.01	
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
Original Face:	893,331.600	Local	107.265516	958,236.75	110.388072	986,131.53	27,894.78	0.04	
	1,000,000.000	Base	107.265516	958,236.75	110.388072	986,131.53	27,894.78	0.04	
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5					4.5	01 Feb 2044		
Original Face:	711,323.580	Local	107.268390	763,025.35	110.399474	785,297.49	22,272.14	0.03	
	800,000.000	Base	107.268390	763,025.35	110.399474	785,297.49	22,272.14	0.03	
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5					3.5	01 Mar 2045		
Original Face:	7,091,721.670	Local	104.648166	7,421,356.64	105.135804	7,455,938.60	34,581.96	0.31	
	7,650,000.000	Base	104.648166	7,421,356.64	105.135804	7,455,938.60	34,581.96	0.31	
3132HBH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.0	01 Apr 2043		
Original Face:	171,826.210	Local	103.010425	176,998.91	107.657002	184,982.95	7,984.04	0.01	
	200,000.000	Base	103.010425	176,998.91	107.657002	184,982.95	7,984.04	0.01	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
Original Face:	87,324.900	Local	107.265557	93,669.54	110.495623	96,490.19	2,820.65	0.00	
	100,000.000	Base	107.265557	93,669.54	110.495623	96,490.19	2,820.65	0.00	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.5	01 May 2043		
Original Face:	393,956.190	Local	106.410043	419,208.95	105.314131	414,891.54	-4,317.41	0.02	
	500,000.000	Base	106.410043	419,208.95	105.314131	414,891.54	-4,317.41	0.02	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.0	01 Jun 2043		

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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR									
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Original Face:	79,128.780	Local	103.295552	81,736.51	108.951412	86,211.92	4,475.41	0.00	
	100,000.000	Base	103.295552	81,736.51	108.951412	86,211.92	4,475.41	0.00	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	91,493.860	Local	103.295565	94,509.10	108.951949	99,684.34	5,175.24	0.00	
	100,000.000	Base	103.295565	94,509.10	108.951949	99,684.34	5,175.24	0.00	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	160,050.670	Local	103.681472	165,942.89	109.319860	174,967.17	9,024.28	0.01	
	200,000.000	Base	103.681472	165,942.89	109.319860	174,967.17	9,024.28	0.01	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	158,646.160	Local	103.426109	164,081.55	108.951881	172,847.98	8,766.43	0.01	
	200,000.000	Base	103.426109	164,081.55	108.951881	172,847.98	8,766.43	0.01	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.5	01 Nov 2044		
Original Face:	84,178.210	Local	110.249838	92,806.34	110.281643	92,833.11	26.77	0.00	
	100,000.000	Base	110.249838	92,806.34	110.281643	92,833.11	26.77	0.00	
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		
	3,470,000.000	Local	90.257139	3,131,922.72	95.008100	3,296,781.07	164,858.35	0.14	
		Base	90.257139	3,131,922.72	95.008100	3,296,781.07	164,858.35	0.14	
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625	15 Nov 2030		
	760,000.000	Local	137.277179	1,043,306.56	148.614300	1,129,468.68	86,162.12	0.05	
		Base	137.277179	1,043,306.56	148.614300	1,129,468.68	86,162.12	0.05	
3136A03E5	FANNIE MAE FNR 2011 87 SG					6.117	25 Apr 2040		
Original Face:	558,947.830	Local	17.306923	96,736.67	17.394610	97,226.80	490.13	0.00	
	1,000,000.000	Base	17.306923	96,736.67	17.394610	97,226.80	490.13	0.00	
3136A1QW8	FANNIE MAE FNR 2011 96 SA					6.117	25 Oct 2041		
Original Face:	355,214.700	Local	14.324497	50,882.72	18.034220	64,060.20	13,177.48	0.00	
	1,000,000.000	Base	14.324497	50,882.72	18.034220	64,060.20	13,177.48	0.00	
3136A35F4	FANNIE MAE FNR 2012 28 B					6.5	25 Jun 2039		
Original Face:	65,120.970	Local	114.348450	74,464.82	111.700240	72,740.28	-1,724.54	0.00	
	200,000.000	Base	114.348450	74,464.82	111.700240	72,740.28	-1,724.54	0.00	
3136A54N3	FANNIE MAE FNR 2012 51 B					7.0	25 May 2042		

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View Date: April 1, 2016

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Original Face:		119,230.940 Local	116.951875	139,442.82	116.805650	139,268.47	-174.35	0.01	
		400,000.000 Base	116.951875	139,442.82	116.805650	139,268.47	-174.35	0.01	
3136A5J49	FANNIE MAE FNR 2012 46 BA				6.0	25 May 2042			
Original Face:		177,288.810 Local	112.852537	200,074.92	114.186020	202,439.04	2,364.12	0.01	
		600,000.000 Base	112.852537	200,074.92	114.186020	202,439.04	2,364.12	0.01	
3136A65Y6	FANNIE MAE FNR 2012 74 SA				6.217	25 Mar 2042			
Original Face:		147,029.160 Local	13.776090	20,254.87	18.147070	26,681.48	6,426.61	0.00	
		300,000.000 Base	13.776090	20,254.87	18.147070	26,681.48	6,426.61	0.00	
3136A6X74	FANNIE MAE FNR 2012 75 NS				6.167	25 Jul 2042			
Original Face:		45,087.350 Local	18.477555	8,331.04	19.443870	8,766.73	435.69	0.00	
		100,000.000 Base	18.477555	8,331.04	19.443870	8,766.73	435.69	0.00	
3136A7ER9	FANNIE MAE FNR 2012 70 YS				6.217	25 Feb 2041			
Original Face:		61,130.510 Local	18.766554	11,472.09	14.437740	8,825.86	-2,646.23	0.00	
		100,000.000 Base	18.766554	11,472.09	14.437740	8,825.86	-2,646.23	0.00	
3136A7FD9	FANNIE MAE FNR 2012 70 HS				5.567	25 Jul 2042			
Original Face:		600,218.380 Local	17.765119	106,629.51	21.220860	127,371.50	20,741.99	0.01	
		1,000,000.000 Base	17.765119	106,629.51	21.220860	127,371.50	20,741.99	0.01	
3136A8JN1	FANNIE MAE FNR 2012 93 SG				5.667	25 Sep 2042			
Original Face:		467,273.840 Local	23.038743	107,654.02	19.029990	88,922.17	-18,731.85	0.00	
		700,000.000 Base	23.038743	107,654.02	19.029990	88,922.17	-18,731.85	0.00	
3136A93P1	FANNIE MAE FNR 2012 118 CI				3.5	25 Dec 2039			
Original Face:		756,898.400 Local	14.553480	110,155.06	11.327550	85,738.04	-24,417.02	0.00	
		1,100,000.000 Base	14.553480	110,155.06	11.327550	85,738.04	-24,417.02	0.00	
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2				0.50622	25 Sep 2022			
Original Face:		9,753,202.490 Local	2.595096	253,105.01	2.465760	240,490.57	-12,614.44	0.01	
		10,375,000.000 Base	2.595096	253,105.01	2.465760	240,490.57	-12,614.44	0.01	
3136A9PL6	FANNIE MAE FNR 2012 128 SQ				5.717	25 Nov 2042			
Original Face:		151,257.340 Local	22.507179	34,043.76	23.333400	35,293.48	1,249.72	0.00	
		200,000.000 Base	22.507179	34,043.76	23.333400	35,293.48	1,249.72	0.00	
3136A9PU6	FANNIE MAE FNR 2012 128 SL				5.717	25 Nov 2042			

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	76,089.060	Local		23.268444	17,704.74	21.098640	16,053.76	-1,650.98	0.00
Original Face:	100,000.000	Base		23.268444	17,704.74	21.098640	16,053.76	-1,650.98	0.00
3136AAXJ9	FANNIE MAE FNR 2012 133 SA					5.717	25 Dec 2042		
	294,497.860	Local		21.843086	64,327.42	20.251150	59,639.20	-4,688.22	0.00
Original Face:	400,000.000	Base		21.843086	64,327.42	20.251150	59,639.20	-4,688.22	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC					6.5	25 Jul 2042		
	290,979.290	Local		118.560531	344,986.59	115.442780	335,914.58	-9,072.01	0.01
Original Face:	700,000.000	Base		118.560531	344,986.59	115.442780	335,914.58	-9,072.01	0.01
3136ABQH9	FANNIE MAE FNR 2013 9 CB					5.5	25 Apr 2042		
	665,784.870	Local		113.637938	756,584.20	111.760540	744,084.77	-12,499.43	0.03
Original Face:	1,200,000.000	Base		113.637938	756,584.20	111.760540	744,084.77	-12,499.43	0.03
3136AEZ67	FANNIE MAE FNR 2013 70 JZ					3.0	25 Jul 2043		
	542,943.440	Local		79.102125	429,479.80	99.901270	542,407.39	112,927.59	0.02
Original Face:	500,000.000	Base		79.102125	429,479.80	99.901270	542,407.39	112,927.59	0.02
3136AFFD1	FANNIE MAE FNR 2013 67 KS					5.667	25 Jul 2043		
	0.010	Local		-100.000000	-0.01	24.056500	0.00	0.01	0.00
Original Face:	0.010	Base		-100.000000	-0.01	24.056500	0.00	0.01	0.00
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.7798	25 Aug 2044		
	1,276,316.750	Local		7.686870	98,108.81	7.021730	89,619.52	-8,489.29	0.00
Original Face:	1,700,000.000	Base		7.686870	98,108.81	7.021730	89,619.52	-8,489.29	0.00
3136ANLH8	FANNIEMAE ACES FNA 2015 M7 AB2					2.502	25 Dec 2024		
	270,000.000	Local		99.771959	269,384.29	101.030260	272,781.70	3,397.41	0.01
Original Face:	270,000.000	Base		99.771959	269,384.29	101.030260	272,781.70	3,397.41	0.01
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.52762	25 Dec 2024		
	9,831,835.110	Local		3.814214	375,007.25	3.778990	371,544.07	-3,463.18	0.02
Original Face:	9,885,000.000	Base		3.814214	375,007.25	3.778990	371,544.07	-3,463.18	0.02
3136ANZT7	FANNIE MAE FNR 2015 37 ST					5.187	25 Jun 2045		
	915,833.410	Local		18.265386	167,280.51	18.061900	165,416.91	-1,863.60	0.01
Original Face:	1,000,000.000	Base		18.265386	167,280.51	18.061900	165,416.91	-1,863.60	0.01
3136APB68	FANNIE MAE FNR 2015 55 IO					1.61697	25 Aug 2055		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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:	89,658.050	Local		5.724160	5,132.17	6.372430	5,713.40	581.23	0.00
	100,000.000	Base		5.724160	5,132.17	6.372430	5,713.40	581.23	0.00
3136APT2	FANNIE MAE FNR 2015 56 AS					5.717	25 Aug 2045		
Original Face:	382,404.240	Local		24.016588	91,840.45	26.554040	101,543.77	9,703.32	0.00
	400,000.000	Base		24.016588	91,840.45	26.554040	101,543.77	9,703.32	0.00
3136APW5	FANNIE MAE FNR 2015 60 SA					5.717	25 Aug 2045		
Original Face:	381,175.910	Local		23.370512	89,082.76	22.272620	84,897.86	-4,184.90	0.00
	400,000.000	Base		23.370512	89,082.76	22.272620	84,897.86	-4,184.90	0.00
3136AQL7	FANNIEMAE ACES FNA 2015 M13 A2					2.71022	25 Jun 2025		
Original Face:	140,000.000	Local		99.430779	139,203.09	102.732540	143,825.56	4,622.47	0.01
	140,000.000	Base		99.430779	139,203.09	102.732540	143,825.56	4,622.47	0.01
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
Original Face:	689,244.990	Local		9.672485	66,667.12	9.169318	63,199.06	-3,468.06	0.00
	1,400,000.000	Base		9.672485	66,667.12	9.169318	63,199.06	-3,468.06	0.00
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
Original Face:	379,588.210	Local		20.207105	76,703.79	16.161869	61,348.55	-15,355.24	0.00
	800,000.000	Base		20.207105	76,703.79	16.161869	61,348.55	-15,355.24	0.00
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
Original Face:	656,049.730	Local		21.442300	140,672.15	17.460884	114,552.08	-26,120.07	0.00
	1,600,000.000	Base		21.442300	140,672.15	17.460884	114,552.08	-26,120.07	0.00
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
Original Face:	175,746.570	Local		16.179269	28,434.51	17.841316	31,355.50	2,920.99	0.00
	600,000.000	Base		16.179269	28,434.51	17.841316	31,355.50	2,920.99	0.00
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
Original Face:	32,814.420	Local		106.478371	34,940.26	111.159241	36,476.26	1,536.00	0.00
	700,000.000	Base		106.478371	34,940.26	111.159241	36,476.26	1,536.00	0.00
31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
Original Face:	101,543.750	Local		108.040554	109,708.43	110.528340	112,234.62	2,526.19	0.00
	861,059.000	Base		108.040554	109,708.43	110.528340	112,234.62	2,526.19	0.00
3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1					1.642096	25 Jun 2020		

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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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:	468,178.900	Local		4.412217	20,657.07	5.061300	23,695.94	3,038.87	0.00
	510,000.000	Base		4.412217	20,657.07	5.061300	23,695.94	3,038.87	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.5138	15 Oct 2041		
Original Face:	767,094.540	Local		28.112222	215,647.32	16.685870	127,996.40	-87,650.92	0.01
	1,300,000.000	Base		28.112222	215,647.32	16.685870	127,996.40	-87,650.92	0.01
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.627092	25 Jul 2021		
Original Face:	460,370.060	Local		2.302563	10,600.31	7.024100	32,336.85	21,736.54	0.00
	500,000.000	Base		1.706086	7,854.31	7.024100	32,336.85	24,482.54	0.00
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.55001	25 Oct 2021		
Original Face:	113,372.210	Local		5.675985	6,434.99	6.937070	7,864.71	1,429.72	0.00
	119,000.000	Base		5.675985	6,434.99	6.937070	7,864.71	1,429.72	0.00
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.5638	15 Aug 2042		
Original Face:	355,701.270	Local		23.212751	82,568.05	20.074120	71,403.90	-11,164.15	0.00
	500,000.000	Base		23.212751	82,568.05	20.074120	71,403.90	-11,164.15	0.00
3137AT2F8	FREDDIE MAC FHR 4092 AI					3.0	15 Sep 2031		
Original Face:	1,289,613.740	Local		8.694098	112,120.28	10.030190	129,350.71	17,230.43	0.01
	2,100,000.000	Base		8.694098	112,120.28	10.030190	129,350.71	17,230.43	0.01
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.5	15 Aug 2027		
Original Face:	1,861,842.240	Local		7.574174	141,019.18	8.434210	157,031.68	16,012.50	0.01
	3,000,000.000	Base		7.574174	141,019.18	8.434210	157,031.68	16,012.50	0.01
3137ATPX4	FREDDIE MAC FHR 4097 ST					5.6138	15 Aug 2042		
Original Face:	69,294.800	Local		24.502805	16,979.17	15.644400	10,840.76	-6,138.41	0.00
	100,000.000	Base		24.502805	16,979.17	15.644400	10,840.76	-6,138.41	0.00
3137AWM36	FREDDIE MAC FHR 4136 SE					5.7138	15 Nov 2042		
Original Face:	70,027.490	Local		25.785788	18,057.14	20.905530	14,639.62	-3,417.52	0.00
	100,000.000	Base		25.785788	18,057.14	20.905530	14,639.62	-3,417.52	0.00
3137AWM77	FREDDIE MAC FHR 4136 SJ					5.7138	15 Nov 2042		
Original Face:	74,418.420	Local		25.107480	18,684.59	19.527540	14,532.09	-4,152.50	0.00
	100,000.000	Base		25.107480	18,684.59	19.527540	14,532.09	-4,152.50	0.00
3137AWM85	FREDDIE MAC FHR 4136 SQ					5.7138	15 Nov 2042		

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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR									
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Original Face:	360,861.530	Local	21.676004	78,220.36	21.154820	76,339.61	-1,880.75	0.00	
	500,000.000	Base	21.676004	78,220.36	21.154820	76,339.61	-1,880.75	0.00	
3137B1W73	FREDDIE MAC FHR 4210 Z					3.0	15 May 2043		
Original Face:	213,206.380	Local	83.985165	179,061.73	96.980820	206,769.30	27,707.57	0.01	
	200,000.000	Base	83.985165	179,061.73	96.980820	206,769.30	27,707.57	0.01	
3137B2FC9	FREDDIE MAC FHR 4206 CZ					3.0	15 May 2043		
Original Face:	217,720.320	Local	85.429513	185,997.41	100.279080	218,327.93	32,330.52	0.01	
	200,000.000	Base	85.429513	185,997.41	100.279080	218,327.93	32,330.52	0.01	
3137B3FH6	FREDDIE MAC FHR 4226 GZ					3.0	15 Jul 2043		
Original Face:	108,317.890	Local	79.179866	85,765.96	96.455340	104,478.39	18,712.43	0.00	
	100,000.000	Base	79.179866	85,765.96	96.455340	104,478.39	18,712.43	0.00	
3137B4A30	FREDDIE MAC FHR 4239 IO					3.5	15 Jun 2027		
Original Face:	424,804.050	Local	13.001027	55,228.89	11.469920	48,724.68	-6,504.21	0.00	
	700,000.000	Base	13.001027	55,228.89	11.469920	48,724.68	-6,504.21	0.00	
3137B7RN1	FREDDIE MAC FHR 4310 SA					5.5138	15 Feb 2044		
Original Face:	173,246.530	Local	19.855440	34,398.86	19.548040	33,866.30	-532.56	0.00	
	200,000.000	Base	19.855440	34,398.86	19.548040	33,866.30	-532.56	0.00	
3137BAQX3	FREDDIE MAC FHR 4335 SW					5.5638	15 May 2044		
Original Face:	351,115.410	Local	21.490751	75,457.34	20.046060	70,384.81	-5,072.53	0.00	
	400,000.000	Base	21.490751	75,457.34	20.046060	70,384.81	-5,072.53	0.00	
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.734574	15 Apr 2041		
Original Face:	1,258,302.000	Local	7.335240	92,299.47	7.237940	91,075.14	-1,224.33	0.00	
	1,600,000.000	Base	7.335240	92,299.47	7.237940	91,075.14	-1,224.33	0.00	
3137G0BW8	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ1 M3					4.533	25 Aug 2024		
Original Face:	610,000.000	Local	100.000000	610,000.00	97.576090	595,214.15	-14,785.85	0.02	
	610,000.000	Base	100.000000	610,000.00	97.576090	595,214.15	-14,785.85	0.02	
3137G0DF3	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M3					5.183	25 Oct 2024		
Original Face:	610,000.000	Local	100.021087	610,128.63	100.719860	614,391.15	4,262.52	0.03	
	610,000.000	Base	100.021087	610,128.63	100.719860	614,391.15	4,262.52	0.03	
3137G0FJ3	STRUCTURED AGENCY CREDIT RISK STACR 2015 HQ2 M3					3.683	25 May 2025		

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View Date: April 1, 2016

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Original Face:	250,000.000	Local	100.000000	250,000.00	92.571250	231,428.13	-18,571.87	0.01	
	250,000.000	Base	100.000000	250,000.00	92.571250	231,428.13	-18,571.87	0.01	
3137G0FZ7	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA2 B					7.983	25 Dec 2027		
Original Face:	1,330,000.000	Local	100.000000	1,330,000.00	85.017400	1,130,731.42	-199,268.58	0.05	
	1,330,000.000	Base	100.000000	1,330,000.00	85.017400	1,130,731.42	-199,268.58	0.05	
3137G0GT0	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA3 M2					3.283	25 Apr 2028		
Original Face:	1,610,000.000	Local	99.470848	1,601,480.65	100.674030	1,620,851.88	19,371.23	0.07	
	1,610,000.000	Base	99.470848	1,601,480.65	100.674030	1,620,851.88	19,371.23	0.07	
3137G0GW3	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA3 M3					5.133	25 Apr 2028		
Original Face:	1,340,000.000	Local	100.000000	1,340,000.00	97.064890	1,300,669.53	-39,330.47	0.05	
	1,340,000.000	Base	100.000000	1,340,000.00	97.064890	1,300,669.53	-39,330.47	0.05	
3137G0GZ6	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA3 B					9.783	25 Apr 2028		
Original Face:	1,530,000.000	Local	100.000000	1,530,000.00	92.128900	1,409,572.17	-120,427.83	0.06	
	1,530,000.000	Base	100.000000	1,530,000.00	92.128900	1,409,572.17	-120,427.83	0.06	
31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR					5.0	01 Sep 2033		
Original Face:	35,494.220	Local	106.490578	37,798.00	111.156387	39,454.09	1,656.09	0.00	
	700,000.000	Base	106.490578	37,798.00	111.156387	39,454.09	1,656.09	0.00	
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
Original Face:	474,071.320	Local	106.026034	502,639.02	109.165691	517,523.23	14,884.21	0.02	
	1,400,000.000	Base	106.026034	502,639.02	109.165691	517,523.23	14,884.21	0.02	
3138AW3H4	FNMA POOL AJ5299 FN 11/41 FIXED 4					4.0	01 Nov 2041		
Original Face:	3,821,230.590	Local	106.998139	4,088,645.61	108.667918	4,152,451.72	63,806.11	0.17	
	5,951,000.000	Base	106.998139	4,088,645.61	108.667918	4,152,451.72	63,806.11	0.17	
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4					4.0	01 Apr 2042		
Original Face:	74,925.740	Local	109.900977	82,344.12	107.723357	80,712.52	-1,631.60	0.00	
	100,000.000	Base	109.900977	82,344.12	107.723357	80,712.52	-1,631.60	0.00	
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4					4.0	01 Apr 2042		
Original Face:	455,382.130	Local	109.900889	500,469.01	107.735385	490,607.69	-9,861.32	0.02	
	500,000.000	Base	109.900889	500,469.01	107.735385	490,607.69	-9,861.32	0.02	
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR					6.0	01 Sep 2039		

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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

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Original Face:		125,631.420 Local	112.579122	141,434.75	116.245402	146,040.75	4,606.00	0.01
		300,000.000 Base	112.579122	141,434.75	116.245402	146,040.75	4,606.00	0.01
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR				4.0	01 Apr 2043		
Original Face:		76,208.800 Local	103.435692	78,827.10	109.029135	83,089.80	4,262.70	0.00
		100,000.000 Base	103.435692	78,827.10	109.029135	83,089.80	4,262.70	0.00
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR				6.5	01 May 2040		
Original Face:		400,121.510 Local	109.779977	439,253.30	115.118479	460,613.80	21,360.50	0.02
		900,000.000 Base	109.779977	439,253.30	115.118479	460,613.80	21,360.50	0.02
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR				4.5	01 Jan 2044		
Original Face:		84,739.330 Local	108.450633	91,900.34	110.936283	94,006.66	2,106.32	0.00
		100,000.000 Base	108.450633	91,900.34	110.936283	94,006.66	2,106.32	0.00
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR				3.5	01 Jan 2044		
Original Face:		972,715.730 Local	104.320989	1,014,746.67	105.732863	1,028,480.19	13,733.52	0.04
		1,100,000.000 Base	104.320989	1,014,746.67	105.732863	1,028,480.19	13,733.52	0.04
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR				4.5	01 Jul 2044		
Original Face:		172,457.680 Local	109.198807	188,321.73	110.711161	190,929.90	2,608.17	0.01
		200,000.000 Base	109.198807	188,321.73	110.711161	190,929.90	2,608.17	0.01
3138ENWP0	FNMA POOL AL6053 FN 05/43 FIXED VAR				4.0	01 May 2043		
Original Face:		2,435,774.000 Local	107.351912	2,614,849.96	108.648310	2,646,427.29	31,577.33	0.11
		2,900,000.000 Base	107.351912	2,614,849.96	108.648310	2,646,427.29	31,577.33	0.11
3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR				5.0	01 Aug 2038		
Original Face:		587,294.410 Local	110.601332	649,555.44	111.008120	651,944.48	2,389.04	0.03
		800,000.000 Base	110.601332	649,555.44	111.008120	651,944.48	2,389.04	0.03
3138L9T85	FNMA POOL AM8674 FN 04/25 FIXED 2.81				2.81	01 Apr 2025		
Original Face:		120,000.000 Local	98.194958	117,833.95	103.661061	124,393.27	6,559.32	0.01
		120,000.000 Base	98.194958	117,833.95	103.661061	124,393.27	6,559.32	0.01
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4				4.0	01 Sep 2042		
Original Face:		74,427.320 Local	110.073277	81,924.59	107.735765	80,184.84	-1,739.75	0.00
		100,000.000 Base	110.073277	81,924.59	107.735765	80,184.84	-1,739.75	0.00
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5				2.5	01 Oct 2042		

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As of: March 31, 2016

View Date: April 1, 2016

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Original Face:		234,808.890 Local 300,000.000 Base	101.802675 101.802675	239,041.73 239,041.73	99.677632 99.677632	234,051.94 234,051.94	-4,989.79 -4,989.79	0.01 0.01
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4				4.0	01 Jun 2043		
Original Face:		80,242.750 Local 100,000.000 Base	103.588312 103.588312	83,122.11 83,122.11	109.027776 109.027776	87,486.89 87,486.89	4,364.78 4,364.78	0.00 0.00
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4				4.0	01 Jun 2043		
Original Face:		78,867.410 Local 100,000.000 Base	103.432330 103.432330	81,574.40 81,574.40	108.255774 108.255774	85,378.53 85,378.53	3,804.13 3,804.13	0.00 0.00
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4				4.0	01 Dec 2042		
Original Face:		137,428.660 Local 200,000.000 Base	108.120475 108.120475	148,588.52 148,588.52	107.133274 107.133274	147,231.82 147,231.82	-1,356.70 -1,356.70	0.01 0.01
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4				4.0	01 Jan 2043		
Original Face:		79,243.290 Local 100,000.000 Base	110.476786 110.476786	87,545.44 87,545.44	107.889965 107.889965	85,495.56 85,495.56	-2,049.88 -2,049.88	0.00 0.00
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4				4.0	01 Dec 2042		
Original Face:		64,088.220 Local 100,000.000 Base	109.928252 109.928252	70,451.06 70,451.06	107.736206 107.736206	69,046.22 69,046.22	-1,404.84 -1,404.84	0.00 0.00
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4				4.0	01 Aug 2043		
Original Face:		86,977.710 Local 100,000.000 Base	103.020831 103.020831	89,605.16 89,605.16	107.602715 107.602715	93,590.38 93,590.38	3,985.22 3,985.22	0.00 0.00
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5				4.5	01 May 2044		
Original Face:		330,021.380 Local 551,126.000 Base	107.883380 107.883380	356,038.22 356,038.22	108.737227 108.737227	358,856.10 358,856.10	2,817.88 2,817.88	0.02 0.01
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5				4.5	01 Feb 2045		
Original Face:		562,199.320 Local 600,000.000 Base	111.486038 111.486038	626,773.75 626,773.75	111.242041 111.242041	625,402.00 625,402.00	-1,371.75 -1,371.75	0.03 0.03
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5				4.5	01 Feb 2045		
Original Face:		282,122.900 Local 300,000.000 Base	111.756656 111.756656	315,291.12 315,291.12	111.548960 111.548960	314,705.16 314,705.16	-585.96 -585.96	0.01 0.01
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5				4.5	01 Jan 2045		

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STATE STREET

As of: March 31, 2016

View Date: April 1, 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
Original Face:	89,056.470	Local	111.755373	99,525.39	111.506170	99,303.46	-221.93	0.00	
	100,000.000	Base	111.755373	99,525.39	111.506170	99,303.46	-221.93	0.00	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
Original Face:	273,640.100	Local	107.369629	293,806.36	107.930945	295,342.35	1,535.99	0.01	
	300,000.000	Base	107.369629	293,806.36	107.930945	295,342.35	1,535.99	0.01	
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
Original Face:	635,416.630	Local	111.484759	708,392.70	111.242419	706,852.83	-1,539.87	0.03	
	700,000.000	Base	111.484759	708,392.70	111.242419	706,852.83	-1,539.87	0.03	
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
Original Face:	1,808,701.810	Local	107.791632	1,949,629.19	108.523971	1,962,875.03	13,245.84	0.08	
	1,900,000.000	Base	107.791632	1,949,629.19	108.523971	1,962,875.03	13,245.84	0.08	
3138WFRN8	FNMA POOL AS5892 FN 10/45 FIXED 3.5					3.5	01 Oct 2045		
Original Face:	2,719,472.540	Local	104.226388	2,834,408.00	104.896545	2,852,632.74	18,224.74	0.12	
	2,767,179.400	Base	104.226388	2,834,408.00	104.896545	2,852,632.74	18,224.74	0.12	
3138WGAM6	FNMA POOL AS6311 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
Original Face:	2,963,056.710	Local	102.900727	3,049,006.90	104.896545	3,108,144.12	59,137.22	0.13	
	3,000,000.000	Base	102.900727	3,049,006.90	104.896545	3,108,144.12	59,137.22	0.13	
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
Original Face:	495,417.970	Local	103.448413	512,502.03	105.264589	521,499.69	8,997.66	0.02	
	500,000.000	Base	103.448413	512,502.03	105.264589	521,499.69	8,997.66	0.02	
3138WGHT4	FNMA POOL AS6541 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
Original Face:	492,891.430	Local	102.993864	507,647.93	105.485758	519,930.26	12,282.33	0.02	
	500,000.000	Base	102.993864	507,647.93	105.485758	519,930.26	12,282.33	0.02	
3138WGJG0	FNMA POOL AS6562 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
Original Face:	495,827.860	Local	102.838739	509,903.12	105.270216	521,959.06	12,055.94	0.02	
	500,000.000	Base	102.838739	509,903.12	105.270216	521,959.06	12,055.94	0.02	
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	87,895.670	Local	103.323998	90,817.32	109.029542	95,832.25	5,014.93	0.00	
	100,000.000	Base	103.323998	90,817.32	109.029542	95,832.25	5,014.93	0.00	
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.0	01 Jun 2043		

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STATE STREET

As of: March 31, 2016

View Date: April 1, 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
Original Face:	162,847.080	Local	103.588250	168,690.44	109.029677	177,551.65	8,861.21	0.01	
	200,000.000	Base	103.588250	168,690.44	109.029677	177,551.65	8,861.21	0.01	
3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	81,169.470	Local	103.433200	83,956.18	108.256964	87,871.60	3,915.42	0.00	
	100,000.000	Base	103.433200	83,956.18	108.256964	87,871.60	3,915.42	0.00	
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	162,917.680	Local	103.589236	168,765.18	109.029647	177,628.57	8,863.39	0.01	
	200,000.000	Base	103.589236	168,765.18	109.029647	177,628.57	8,863.39	0.01	
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.0	01 Jul 2043		
Original Face:	142,550.880	Local	103.362266	147,343.82	107.594611	153,377.06	6,033.24	0.01	
	200,000.000	Base	103.362266	147,343.82	107.594611	153,377.06	6,033.24	0.01	
3138X7LD3	FNMA POOL AU7523 FN 09/43 FIXED 4					4.0	01 Sep 2043		
Original Face:	3,553,016.640	Local	107.223279	3,809,660.95	109.398290	3,886,939.45	77,278.50	0.16	
	4,898,873.000	Base	107.223279	3,809,660.95	109.398290	3,886,939.45	77,278.50	0.16	
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	376,608.550	Local	107.875963	406,270.10	108.913648	410,178.11	3,908.01	0.02	
	715,719.000	Base	107.875963	406,270.10	108.913648	410,178.11	3,908.01	0.02	
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	73,813.830	Local	107.875950	79,627.37	109.196412	80,602.05	974.68	0.00	
	180,844.000	Base	107.875950	79,627.37	109.196412	80,602.05	974.68	0.00	
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.5	01 Jun 2044		
Original Face:	294,025.630	Local	108.235180	318,239.17	108.737227	319,715.32	1,476.15	0.01	
	498,051.000	Base	108.235180	318,239.17	108.737227	319,715.32	1,476.15	0.01	
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.5	01 Aug 2044		
Original Face:	202,299.260	Local	107.886504	218,253.60	108.964136	220,433.64	2,180.04	0.01	
	602,226.000	Base	107.886504	218,253.60	108.964136	220,433.64	2,180.04	0.01	
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		

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As of: March 31, 2016

View Date: April 1, 2016

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Original Face:		960,418.170 Local	104.432412	1,002,987.86	105.884312	1,016,932.17	13,944.31	0.04
		982,188.000 Base	104.432412	1,002,987.86	105.884312	1,016,932.17	13,944.31	0.04
31394DEV8	FANNIE MAE FNR 2005 29 ZA				5.5	25 Apr 2035		
Original Face:		552,471.000 Local	111.704884	617,137.09	111.948590	618,483.49	1,346.40	0.03
		2,000,000.000 Base	111.704884	617,137.09	111.948590	618,483.49	1,346.40	0.03
31396LT75	FANNIE MAE FNR 2006 115 EI				6.207	25 Dec 2036		
Original Face:		761,337.670 Local	20.297352	154,531.39	20.997260	159,860.05	5,328.66	0.01
		4,600,000.000 Base	20.297352	154,531.39	20.997260	159,860.05	5,328.66	0.01
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA				6.0	15 May 2036		
Original Face:		190,504.920 Local	112.704276	214,707.19	113.741180	216,682.54	1,975.35	0.01
		300,000.000 Base	112.704276	214,707.19	113.741180	216,682.54	1,975.35	0.01
31397EWH4	FREDDIE MAC FHR 3281 AI				5.9938	15 Feb 2037		
Original Face:		329,958.550 Local	19.382168	63,953.12	20.226280	66,738.34	2,785.22	0.00
		2,100,000.000 Base	19.382168	63,953.12	20.226280	66,738.34	2,785.22	0.00
31397QCF3	FANNIE MAE FNR 2010 150 SK				6.097	25 Jan 2041		
Original Face:		350,032.620 Local	20.526218	71,848.46	18.797650	65,797.91	-6,050.55	0.00
		1,500,000.000 Base	20.526218	71,848.46	18.797650	65,797.91	-6,050.55	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ				5.5	25 Jul 2041		
Original Face:		129,777.740 Local	107.905054	140,036.74	117.820090	152,904.25	12,867.51	0.01
		100,000.000 Base	107.905054	140,036.74	117.820090	152,904.25	12,867.51	0.01
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1				1.008784	25 Jan 2020		
Original Face:		266,041.950 Local	2.601421	6,920.87	3.155150	8,394.02	1,473.15	0.00
		290,000.000 Base	2.601421	6,920.87	3.155150	8,394.02	1,473.15	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB				5.7938	15 Jan 2040		
Original Face:		17,390.570 Local	26.723103	4,647.30	17.599980	3,060.74	-1,586.56	0.00
		100,000.000 Base	26.723103	4,647.30	17.599980	3,060.74	-1,586.56	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR				6.0	01 Feb 2034		
Original Face:		3,710.610 Local	111.928227	4,153.22	115.842463	4,298.46	145.24	0.00
		100,000.000 Base	111.928227	4,153.22	115.842463	4,298.46	145.24	0.00
31402Q5R8	FNMA POOL 735356 FN 01/35 FLOATING VAR				2.046	01 Jan 2035		

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View Date: April 1, 2016

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Original Face:		274,311.940 Local 1,800,000.000 Base	100.346274 100.346274	275,261.81 275,261.81	103.726937 103.726937	284,535.37 284,535.37	9,273.56 9,273.56	0.01 0.01
31409VAW3	FNMA POOL 879421 FN 02/36 FLOATING VAR				3.038	01 Feb 2036		
Original Face:		274,660.110 Local 3,000,000.000 Base	101.736583 101.736583	279,429.81 279,429.81	105.395640 105.395640	289,479.78 289,479.78	10,049.97 10,049.97	0.01 0.01
3140E4EV5	FNMA POOL BA0147 FN 10/45 FIXED 3.5				3.5	01 Oct 2045		
Original Face:		1,279,225.000 Local 1,300,000.000 Base	104.226290 104.226290	1,333,288.76 1,333,288.76	104.896545 104.896545	1,341,862.83 1,341,862.83	8,574.07 8,574.07	0.06 0.06
3140ECM89	FNMA POOL BA7582 FN 03/31 FIXED 3				3.0	01 Mar 2031		
		0.000 Local Base	0.000000 0.000000	-24.22 -24.22	0.000000 0.000000	0.00 0.00	24.22 24.22	0.00 0.00
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR				6.0	01 Nov 2035		
Original Face:		56,613.530 Local 500,000.000 Base	112.102884 112.102884	63,465.40 63,465.40	115.757677 115.757677	65,534.51 65,534.51	2,069.11 2,069.11	0.00 0.00
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR				5.0	01 Oct 2035		
Original Face:		90,376.200 Local 900,000.000 Base	106.652083 106.652083	96,388.10 96,388.10	111.140705 111.140705	100,444.75 100,444.75	4,056.65 4,056.65	0.00 0.00
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR				6.0	01 Aug 2037		
Original Face:		114,366.380 Local 600,000.000 Base	112.321182 112.321182	128,457.67 128,457.67	115.842233 115.842233	132,484.57 132,484.57	4,026.90 4,026.90	0.01 0.01
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR				4.5	01 Oct 2044		
Original Face:		1,021,684.030 Local 1,200,000.000 Base	109.262098 109.262098	1,116,313.41 1,116,313.41	110.414489 110.414489	1,128,087.20 1,128,087.20	11,773.79 11,773.79	0.05 0.05
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7				7.0	01 Oct 2037		
Original Face:		2,602.000 Local 100,000.000 Base	113.671407 113.671407	2,957.73 2,957.73	108.442375 108.442375	2,821.67 2,821.67	-136.06 -136.06	0.00 0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7				7.0	01 Dec 2037		
Original Face:		5,233.600 Local 100,000.000 Base	113.899228 113.899228	5,961.03 5,961.03	121.444714 121.444714	6,355.93 6,355.93	394.90 394.90	0.00 0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7				7.0	01 Nov 2038		

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Original Face:	18,581.430	Local	113.988805	21,180.75	115.375337	21,438.39	257.64	0.00	
	500,000.000	Base	113.988805	21,180.75	115.375337	21,438.39	257.64	0.00	
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
Original Face:	96,833.950	Local	108.048685	104,627.81	110.528340	107,028.96	2,401.15	0.00	
	1,300,984.000	Base	108.048685	104,627.81	110.528340	107,028.96	2,401.15	0.00	
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
Original Face:	107,556.910	Local	107.583371	115,713.35	110.528340	118,880.87	3,167.52	0.00	
	1,313,542.000	Base	107.583371	115,713.35	110.528340	118,880.87	3,167.52	0.00	
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
Original Face:	20,537.030	Local	111.832091	22,966.99	115.340211	23,687.45	720.46	0.00	
	200,000.000	Base	111.832091	22,966.99	115.340211	23,687.45	720.46	0.00	
31415QFG6	FNMA POOL 985867 FN 08/38 FIXED 7					7.0	01 Aug 2038		
Original Face:	3,042.910	Local	113.749996	3,461.31	108.773078	3,309.87	-151.44	0.00	
	200,000.000	Base	113.749996	3,461.31	108.773078	3,309.87	-151.44	0.00	
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
Original Face:	6,064.890	Local	113.771725	6,900.13	119.296246	7,235.19	335.06	0.00	
	100,000.000	Base	113.771725	6,900.13	119.296246	7,235.19	335.06	0.00	
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
Original Face:	54,795.530	Local	107.786657	59,062.27	113.133446	61,992.07	2,929.80	0.00	
	491,391.000	Base	107.786657	59,062.27	113.133446	61,992.07	2,929.80	0.00	
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
Original Face:	75,502.950	Local	104.260125	78,719.47	103.098939	77,842.74	-876.73	0.00	
	100,000.000	Base	104.260125	78,719.47	103.098939	77,842.74	-876.73	0.00	
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
Original Face:	147,550.850	Local	103.210337	152,287.73	107.594436	158,756.50	6,468.77	0.01	
	200,000.000	Base	103.210337	152,287.73	107.594436	158,756.50	6,468.77	0.01	
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
Original Face:	65,610.700	Local	104.802662	68,761.76	109.666021	71,952.64	3,190.88	0.00	
	200,000.000	Base	104.802662	68,761.76	109.666021	71,952.64	3,190.88	0.00	
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		

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Original Face:	322,235.390	Local	106.026051	341,653.46	109.076634	351,483.52	9,830.06	0.01	
	700,000.000	Base	106.026051	341,653.46	109.076634	351,483.52	9,830.06	0.01	
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.5	01 May 2031		
Original Face:	196,601.050	Local	104.796485	206,030.99	109.630889	215,535.48	9,504.49	0.01	
	600,000.000	Base	104.796485	206,030.99	109.630889	215,535.48	9,504.49	0.01	
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.5	01 Apr 2031		
Original Face:	62,322.920	Local	104.790549	65,308.53	109.413458	68,189.66	2,881.13	0.00	
	200,000.000	Base	104.790549	65,308.53	109.413458	68,189.66	2,881.13	0.00	
31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.5	01 Dec 2043		
Original Face:	171,990.700	Local	108.478354	186,572.68	110.958634	190,838.53	4,265.85	0.01	
	200,000.000	Base	108.478354	186,572.68	110.958634	190,838.53	4,265.85	0.01	
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
Original Face:	91,747.830	Local	106.202010	97,438.04	109.668250	100,618.24	3,180.20	0.00	
	200,000.000	Base	106.202010	97,438.04	109.668250	100,618.24	3,180.20	0.00	
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		
Original Face:	107,957.320	Local	106.209111	114,660.51	109.668131	118,394.78	3,734.27	0.00	
	200,000.000	Base	106.209111	114,660.51	109.668131	118,394.78	3,734.27	0.00	
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		
Original Face:	154,653.550	Local	106.933536	165,376.51	107.596261	166,401.44	1,024.93	0.01	
	200,000.000	Base	106.933536	165,376.51	107.596261	166,401.44	1,024.93	0.01	
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
Original Face:	75,329.720	Local	108.424643	81,675.98	110.980100	83,601.00	1,925.02	0.00	
	100,000.000	Base	108.424643	81,675.98	110.980100	83,601.00	1,925.02	0.00	
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
Original Face:	322,898.430	Local	107.232525	346,252.14	107.611702	347,476.50	1,224.36	0.01	
	400,000.000	Base	107.232525	346,252.14	107.611702	347,476.50	1,224.36	0.01	
31418AQ27	FNMA POOL MA1372 FN 03/43 FIXED 3.5					3.5	01 Mar 2043		
Original Face:	1,057,369.280	Local	106.250985	1,123,465.27	105.137468	1,111,691.29	-11,773.98	0.05	
	1,300,000.000	Base	106.250985	1,123,465.27	105.137468	1,111,691.29	-11,773.98	0.05	
31418ARZ3	FNMA POOL MA1403 FN 04/43 FIXED 3.5					3.5	01 Apr 2043		

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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:	650,177.110	Local	106.274066	690,969.65	105.142848	683,614.73	-7,354.92	0.03	
	800,000.000	Base	106.274066	690,969.65	105.142848	683,614.73	-7,354.92	0.03	
31418AS25	FNMA POOL MA1436 FN 05/43 FIXED 3.5					3.5	01 May 2043		
Original Face:	81,726.670	Local	106.776747	87,265.08	105.137985	85,925.77	-1,339.31	0.00	
	100,000.000	Base	106.776747	87,265.08	105.137985	85,925.77	-1,339.31	0.00	
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
Original Face:	87,291.910	Local	103.020761	89,928.79	107.603506	93,929.16	4,000.37	0.00	
	100,000.000	Base	103.020761	89,928.79	107.603506	93,929.16	4,000.37	0.00	
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
Original Face:	255,887.080	Local	108.495638	277,626.32	110.937105	283,873.72	6,247.40	0.01	
	300,000.000	Base	108.495638	277,626.32	110.937105	283,873.72	6,247.40	0.01	
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
Original Face:	174,909.050	Local	108.497182	189,771.39	110.945869	194,054.37	4,282.98	0.01	
	200,000.000	Base	108.497182	189,771.39	110.945869	194,054.37	4,282.98	0.01	
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
Original Face:	174,070.120	Local	108.447510	188,774.71	110.980595	193,184.05	4,409.34	0.01	
	200,000.000	Base	108.447510	188,774.71	110.980595	193,184.05	4,409.34	0.01	
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
Original Face:	140,313.080	Local	113.370001	159,072.94	117.919282	165,456.18	6,383.24	0.01	
	900,000.000	Base	113.370001	159,072.94	117.919282	165,456.18	6,383.24	0.01	
31562QAC1	FIAT CHRYSLER AUTOMOBILE SR UNSECURED 04/20 4.5					4.5	15 Apr 2020		
	200,000.000	Local	101.308370	202,616.74	101.500000	203,000.00	383.26	0.01	
		Base	101.308370	202,616.74	101.500000	203,000.00	383.26	0.01	
31771EAA9	FICO STRIP PRIN DEBENTURES 05/18 0.00000						11 May 2018		
	260,000.000	Local	91.096788	236,851.65	97.901000	254,542.60	17,690.95	0.01	
		Base	91.096788	236,851.65	97.901000	254,542.60	17,690.95	0.01	
31771EAH4	FICO STRIP PRN 8 DEBENTURES 08/18 0.00000						03 Aug 2018		
	130,000.000	Local	91.071954	118,393.54	97.954100	127,340.33	8,946.79	0.01	
		Base	91.071954	118,393.54	97.954100	127,340.33	8,946.79	0.01	
31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
	0.000	Local		0.000000	-86.18	0.000000	0.00	86.18	0.00
		Base		0.000000	-86.18	0.000000	0.00	86.18	0.00
31771KAF4	FICO STRIP PRIN DEBENTURES 04/18 0.00000						06 Apr 2018		
	210,000.000	Local		91.484324	192,117.08	98.189100	206,197.11	14,080.03	0.01
		Base		91.484324	192,117.08	98.189100	206,197.11	14,080.03	0.01
31771KAJ6	FICO STRIP PRIN DEBENTURES 11/18 0.00000						02 Nov 2018		
	250,000.000	Local		88.797648	221,994.12	97.459000	243,647.50	21,653.38	0.01
		Base		88.797648	221,994.12	97.459000	243,647.50	21,653.38	0.01
319963BP8	FIRST DATA CORPORATION COMPANY GUAR 144A 12/23 7					7.0	01 Dec 2023		
	580,000.000	Local		100.000000	580,000.00	101.000000	585,800.00	5,800.00	0.02
		Base		100.000000	580,000.00	101.000000	585,800.00	5,800.00	0.02
32007UBJ7	FIRST DATA CORP 2018 NEW DOLLAR TERM LOANS					1.0	24 Mar 2018		
	100,910.420	Local		100.084005	100,995.19	99.719400	100,627.27	-367.92	0.00
		Base		100.084005	100,995.19	99.719400	100,627.27	-367.92	0.00
32007UBL2	FIRST DATA CORP 2018B SECOND NEW TERM LOANS					1.0	24 Sep 2018		
	200,000.000	Local		100.141235	200,282.47	99.666700	199,333.40	-949.07	0.01
		Base		100.141235	200,282.47	99.666700	199,333.40	-949.07	0.01
32008DAA4	FIRST DATA CORPORATION SR SECURED 144A 01/24 5					5.0	15 Jan 2024		
	316,000.000	Local		100.245222	316,774.90	100.125000	316,395.00	-379.90	0.01
		Base		100.245222	316,774.90	100.125000	316,395.00	-379.90	0.01
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	1,220,000.000	Local		110.591249	1,349,213.24	121.456700	1,481,771.74	132,558.50	0.06
		Base		110.591249	1,349,213.24	121.456700	1,481,771.74	132,558.50	0.06
337932AE7	FIRSTENERGY CORP SR UNSECURED 03/18 2.75					2.75	15 Mar 2018		
	80,000.000	Local		99.995488	79,996.39	100.952500	80,762.00	765.61	0.00
		Base		99.995488	79,996.39	100.952500	80,762.00	765.61	0.00
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25					4.25	15 Mar 2023		
	720,000.000	Local		101.589488	731,444.31	104.097200	749,499.84	18,055.53	0.03
		Base		101.589488	731,444.31	104.097200	749,499.84	18,055.53	0.03
340630AA0	FLORIDA EAST COAST HLDGS SR SECURED 144A 05/19 6.75					6.75	01 May 2019		

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 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	
		180,000.000	Local 101.827478	183,289.46	100.000000	180,000.00	-3,289.46	0.01	
			Base 101.827478	183,289.46	100.000000	180,000.00	-3,289.46	0.01	
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.75	15 Jan 2043			
		1,190,000.000	Local 103.178317	1,227,821.97	100.327400	1,193,896.06	-33,925.91	0.05	
			Base 103.178317	1,227,821.97	100.327400	1,193,896.06	-33,925.91	0.05	
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125				8.125	15 Jan 2020			
		440,000.000	Local 115.930548	510,094.41	118.754300	522,518.92	12,424.51	0.02	
			Base 115.930548	510,094.41	118.754300	522,518.92	12,424.51	0.02	
345397XQ1	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2				3.2	15 Jan 2021			
		690,000.000	Local 99.932155	689,531.87	102.210600	705,253.14	15,721.27	0.03	
			Base 99.932155	689,531.87	102.210600	705,253.14	15,721.27	0.03	
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4				4.0	14 Nov 2021			
		250,000.000	Local 99.926044	249,815.11	70.750000	176,875.00	-72,940.11	0.01	
			Base 99.926044	249,815.11	70.750000	176,875.00	-72,940.11	0.01	
35802XAF0	FRESENIUS MED CARE II COMPANY GUAR 144A 01/22 5.875				5.875	31 Jan 2022			
		90,000.000	Local 104.002933	93,602.64	109.850000	98,865.00	5,262.36	0.00	
			Base 104.002933	93,602.64	109.850000	98,865.00	5,262.36	0.00	
35802XAH6	FRESENIUS MED CARE II COMPANY GUAR 144A 10/20 4.125				4.125	15 Oct 2020			
		20,000.000	Local 100.000000	20,000.00	102.000000	20,400.00	400.00	0.00	
			Base 100.000000	20,000.00	102.000000	20,400.00	400.00	0.00	
35803QAA5	FRESENIUS MED CARE US COMPANY GUAR 144A 02/21 5.75				5.75	15 Feb 2021			
		110,000.000	Local 103.267618	113,594.38	108.250000	119,075.00	5,480.62	0.00	
			Base 103.267618	113,594.38	108.250000	119,075.00	5,480.62	0.00	
36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A				0.7162	15 Nov 2034			
		1,107,580.990	Local 93.140331	1,031,604.60	87.906880	973,639.89	-57,964.71	0.04	
Original Face:		4,300,000.000	Base 93.140331	1,031,604.60	87.906880	973,639.89	-57,964.71	0.04	
36164NFF7	GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/20 2.342				2.342	15 Nov 2020			
		938,000.000	Local 106.768538	1,001,488.89	102.444000	960,924.72	-40,564.17	0.04	
			Base 106.768538	1,001,488.89	102.444000	960,924.72	-40,564.17	0.04	
36164NFG5	GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/25 3.373				3.373	15 Nov 2025			

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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	
		823,000.000	Local 99.753136	820,968.31	106.709500	878,219.19	57,250.88	0.04	
			Base 99.753136	820,968.31	106.709500	878,219.19	57,250.88	0.04	
36164NFH3	GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/35 4.418				4.418	15 Nov 2035			
		1,558,000.000	Local 102.821910	1,601,965.36	108.639300	1,692,600.29	90,634.93	0.07	
			Base 102.821910	1,601,965.36	108.639300	1,692,600.29	90,634.93	0.07	
36179RNV7	GNMA II POOL MA3104 G2 09/45 FIXED 3				3.0	20 Sep 2045			
		2,919,279.450	Local 101.143559	2,952,663.14	103.724249	3,028,000.69	75,337.55	0.13	
Original Face:		3,000,000.000	Base 101.143559	2,952,663.14	103.724249	3,028,000.69	75,337.55	0.13	
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.5	20 Oct 2037			
		87,102.290	Local 109.296713	95,199.94	119.369434	103,973.51	8,773.57	0.00	
Original Face:		1,600,000.000	Base 109.296713	95,199.94	119.369434	103,973.51	8,773.57	0.00	
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.0	20 Sep 2038			
		458,421.670	Local 110.124676	504,835.38	113.371072	519,717.56	14,882.18	0.02	
Original Face:		7,900,000.000	Base 110.124676	504,835.38	113.371072	519,717.56	14,882.18	0.02	
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.5	20 Jan 2040			
		91,202.070	Local 107.814713	98,329.25	108.840792	99,265.06	935.81	0.00	
Original Face:		300,000.000	Base 107.814713	98,329.25	108.840792	99,265.06	935.81	0.00	
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.5	20 May 2040			
		122,913.900	Local 107.830270	132,538.39	108.841237	133,781.01	1,242.62	0.01	
Original Face:		400,000.000	Base 107.830270	132,538.39	108.841237	133,781.01	1,242.62	0.01	
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.0	20 May 2040			
		29,259.170	Local 109.268581	31,971.08	114.700796	33,560.50	1,589.42	0.00	
Original Face:		222,231.000	Base 109.268581	31,971.08	114.700796	33,560.50	1,589.42	0.00	
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.0	20 Aug 2040			
		46,700.020	Local 109.037662	50,920.61	114.438265	53,442.69	2,522.08	0.00	
Original Face:		302,944.000	Base 109.037662	50,920.61	114.438265	53,442.69	2,522.08	0.00	
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.0	20 Sep 2040			
		54,800.600	Local 105.418061	57,769.73	110.615997	60,618.23	2,848.50	0.00	
Original Face:		200,000.000	Base 105.418061	57,769.73	110.615997	60,618.23	2,848.50	0.00	
36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5				4.5	20 Jan 2041			

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Holdings

WESTERN CORE PLUS BOND PORT
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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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Original Face:	34,716.960	Local	104.938566	36,431.48	108.841731	37,786.54	1,355.06	0.00	
	100,000.000	Base	104.938566	36,431.48	108.841731	37,786.54	1,355.06	0.00	
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.0	20 Jan 2041		
Original Face:	72,410.110	Local	109.049800	78,963.08	116.972042	84,699.58	5,736.50	0.00	
	347,788.000	Base	109.049800	78,963.08	116.972042	84,699.58	5,736.50	0.00	
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
Original Face:	865,582.280	Local	105.022324	909,054.63	108.846117	942,152.70	33,098.07	0.04	
	2,800,000.000	Base	105.022324	909,054.63	108.846117	942,152.70	33,098.07	0.04	
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
Original Face:	88,704.310	Local	109.027758	96,712.32	113.371072	100,565.03	3,852.71	0.00	
	437,880.000	Base	109.027758	96,712.32	113.371072	100,565.03	3,852.71	0.00	
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
Original Face:	39,789.870	Local	103.622605	41,231.30	110.956446	44,149.43	2,918.13	0.00	
	100,000.000	Base	103.622605	41,231.30	110.956446	44,149.43	2,918.13	0.00	
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
Original Face:	80,263.000	Local	103.782577	83,299.01	111.183075	89,238.87	5,939.86	0.00	
	200,000.000	Base	103.782577	83,299.01	111.183075	89,238.87	5,939.86	0.00	
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					2.157	20 Jul 2060		
Original Face:	277,421.980	Local	104.804684	290,751.23	103.968330	288,431.00	-2,320.23	0.01	
	430,000.000	Base	104.804684	290,751.23	103.968330	288,431.00	-2,320.23	0.01	
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					2.08	20 Nov 2060		
Original Face:	355,902.580	Local	105.347860	374,935.75	103.439900	368,145.27	-6,790.48	0.02	
	500,000.000	Base	105.347860	374,935.75	103.439900	368,145.27	-6,790.48	0.02	
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.0	20 Jul 2040		
Original Face:	133,356.330	Local	105.963159	141,308.58	110.624523	147,524.80	6,216.22	0.01	
	500,000.000	Base	105.963159	141,308.58	110.624523	147,524.80	6,216.22	0.01	
36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5					4.5	20 Jul 2041		
Original Face:	130,190.260	Local	108.235816	140,912.49	108.842396	141,702.20	789.71	0.01	
	400,000.000	Base	108.235816	140,912.49	108.842396	141,702.20	789.71	0.01	
36242DFT5	GSR MORTGAGE LOAN TRUST GSR 2004 11 2A2					2.859003	25 Sep 2034		

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Holdings

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View Date: April 1, 2016

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Original Face:	223,434.830	Local	87.663087	195,869.87	97.685030	218,262.38	22,392.51	0.01	
	2,740,000.000	Base	87.663087	195,869.87	97.685030	218,262.38	22,392.51	0.01	
36242DT52	GSMPS MORTGAGE LOAN TRUST GSMPS 2005 RP2 1AF 144A					0.783	25 Mar 2035		
Original Face:	137,041.130	Local	93.233623	127,768.41	84.284770	115,504.80	-12,263.61	0.00	
	650,000.000	Base	93.233623	127,768.41	84.284770	115,504.80	-12,263.61	0.00	
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B					5.161	10 Nov 2046		
Original Face:	90,000.000	Local	102.898356	92,608.52	109.783210	98,804.89	6,196.37	0.00	
	90,000.000	Base	102.898356	92,608.52	109.783210	98,804.89	6,196.37	0.00	
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA					1.167432	10 Feb 2048		
Original Face:	4,094,572.970	Local	6.903485	282,668.24	6.720390	275,171.27	-7,496.97	0.01	
	4,130,000.000	Base	6.903485	282,668.24	6.720390	275,171.27	-7,496.97	0.01	
36251HAL6	GS MORTGAGE SECURITIES TRUST GSMS 2016 ICE2 D 144A					6.1881	15 Feb 2033		
Original Face:	480,000.000	Local	100.000000	480,000.00	100.031450	480,150.96	150.96	0.02	
	480,000.000	Base	100.000000	480,000.00	100.031450	480,150.96	150.96	0.02	
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA					1.183252	10 Apr 2047		
Original Face:	2,707,781.170	Local	6.459122	174,898.89	6.166360	166,971.53	-7,927.36	0.01	
	2,770,000.000	Base	6.459122	174,898.89	6.166360	166,971.53	-7,927.36	0.01	
365556AK5	GARDNER DENVER INC USD TERM LOAN					1.0	30 Jul 2020		
Original Face:	156,000.000	Local	99.670231	155,485.56	90.250000	140,790.00	-14,695.56	0.01	
		Base	99.670231	155,485.56	90.250000	140,790.00	-14,695.56	0.01	
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
Original Face:	80,000.000	Local	99.119900	79,295.92	111.625200	89,300.16	10,004.24	0.00	
		Base	99.119900	79,295.92	111.625200	89,300.16	10,004.24	0.00	
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3					5.3	11 Feb 2021		
Original Face:	121,000.000	Local	112.862124	136,563.17	116.134900	140,523.23	3,960.06	0.01	
		Base	112.862124	136,563.17	116.134900	140,523.23	3,960.06	0.01	
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
Original Face:	479,000.000	Local	138.681449	664,284.14	144.799700	693,590.56	29,306.42	0.03	
		Base	138.681449	664,284.14	144.799700	693,590.56	29,306.42	0.03	
36962G4D3	GENERAL ELECTRIC CO SR UNSECURED 08/19 6					6.0	07 Aug 2019		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
		200,000.000	Local 99.954880	199,909.76	115.287500	230,575.00	30,665.24	0.01
			Base 99.954880	199,909.76	115.287500	230,575.00	30,665.24	0.01
36962G4R2	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375				4.375	16 Sep 2020		
		50,000.000	Local 101.488460	50,744.23	111.535200	55,767.60	5,023.37	0.00
			Base 101.488460	50,744.23	111.535200	55,767.60	5,023.37	0.00
36962G4Y7	GENERAL ELECTRIC CO SR UNSECURED 01/21 4.625				4.625	07 Jan 2021		
		104,000.000	Local 99.627837	103,612.95	113.072400	117,595.30	13,982.35	0.00
			Base 99.627837	103,612.95	113.072400	117,595.30	13,982.35	0.00
36962G5J9	GENERAL ELECTRIC CO SR UNSECURED 10/21 4.65				4.65	17 Oct 2021		
		106,000.000	Local 108.600057	115,116.06	114.083700	120,928.72	5,812.66	0.01
			Base 108.600057	115,116.06	114.083700	120,928.72	5,812.66	0.01
36962G6F6	GENERAL ELECTRIC CO SR UNSECURED 09/22 3.15				3.15	07 Sep 2022		
		315,000.000	Local 99.677740	313,984.88	106.617500	335,845.13	21,860.25	0.01
			Base 99.677740	313,984.88	106.617500	335,845.13	21,860.25	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043		
		450,000.000	Local 114.278784	514,254.53	106.804200	480,618.90	-33,635.63	0.02
			Base 114.278784	514,254.53	106.804200	480,618.90	-33,635.63	0.02
37045XAG1	GENERAL MOTORS FINL CO COMPANY GUAR 05/16 2.75				2.75	15 May 2016		
		60,000.000	Local 100.000000	60,000.00	100.180300	60,108.18	108.18	0.00
			Base 100.000000	60,000.00	100.180300	60,108.18	108.18	0.00
37045XAJ5	GENERAL MOTORS FINL CO COMPANY GUAR 05/18 3.25				3.25	15 May 2018		
		20,000.000	Local 100.000000	20,000.00	101.664300	20,332.86	332.86	0.00
			Base 100.000000	20,000.00	101.664300	20,332.86	332.86	0.00
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375				4.375	25 Sep 2021		
		180,000.000	Local 100.000000	180,000.00	103.352700	186,034.86	6,034.86	0.01
			Base 100.000000	180,000.00	103.352700	186,034.86	6,034.86	0.01
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022		
		50,000.000	Local 96.454300	48,227.15	98.187000	49,093.50	866.35	0.00
			Base 96.454300	48,227.15	98.187000	49,093.50	866.35	0.00
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7				3.7	01 Apr 2024		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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		480,000.000	Local 102.440148	491,712.71	107.293600	515,009.28	23,296.57	0.02
			Base 102.440148	491,712.71	107.293600	515,009.28	23,296.57	0.02
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.5	01 Feb 2045		
		380,000.000	Local 101.353534	385,143.43	105.920900	402,499.42	17,355.99	0.02
			Base 101.353534	385,143.43	105.920900	402,499.42	17,355.99	0.02
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046		
		270,000.000	Local 102.277259	276,148.60	109.459200	295,539.84	19,391.24	0.01
			Base 102.277259	276,148.60	109.459200	295,539.84	19,391.24	0.01
375558BF9	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65				3.65	01 Mar 2026		
		190,000.000	Local 100.173263	190,329.20	106.263400	201,900.46	11,571.26	0.01
			Base 100.173263	190,329.20	106.263400	201,900.46	11,571.26	0.01
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85				2.85	08 May 2022		
		180,000.000	Local 98.878228	177,980.81	104.747300	188,545.14	10,564.33	0.01
			Base 98.878228	177,980.81	104.747300	188,545.14	10,564.33	0.01
378272AD0	GLENCORE FUNDING LLC COMPANY GUAR 144A 01/19 2.5				2.5	15 Jan 2019		
		450,000.000	Local 99.071258	445,820.66	91.500000	411,750.00	-34,070.66	0.02
			Base 99.071258	445,820.66	91.500000	411,750.00	-34,070.66	0.02
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875				2.875	16 Apr 2020		
		1,070,000.000	Local 99.977639	1,069,760.74	89.000000	952,300.00	-117,460.74	0.04
			Base 99.977639	1,069,760.74	89.000000	952,300.00	-117,460.74	0.04
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375				5.375	15 Mar 2020		
		490,000.000	Local 105.428857	516,601.40	110.963300	543,720.17	27,118.77	0.02
			Base 105.428857	516,601.40	110.963300	543,720.17	27,118.77	0.02
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6				6.0	15 Jun 2020		
		210,000.000	Local 104.737476	219,948.70	114.009100	239,419.11	19,470.41	0.01
			Base 104.737476	219,948.70	114.009100	239,419.11	19,470.41	0.01
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
		30,000.000	Local 101.669900	30,500.97	119.443600	35,833.08	5,332.11	0.00
			Base 101.669900	30,500.97	119.443600	35,833.08	5,332.11	0.00
38141GFM1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15				6.15	01 Apr 2018		

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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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	90,000.000	Local		99.207644	89,286.88	108.179400	97,361.46	8,074.58	0.00
		Base		99.207644	89,286.88	108.179400	97,361.46	8,074.58	0.00
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	320,000.000	Local		100.430238	321,376.76	124.333700	397,867.84	76,491.08	0.02
		Base		100.430238	321,376.76	124.333700	397,867.84	76,491.08	0.02
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.25	27 Jul 2021		
	100,000.000	Local		102.698810	102,698.81	112.562500	112,562.50	9,863.69	0.00
		Base		102.698810	102,698.81	112.562500	112,562.50	9,863.69	0.00
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
	270,000.000	Local		99.984226	269,957.41	101.286300	273,473.01	3,515.60	0.01
		Base		99.984226	269,957.41	101.286300	273,473.01	3,515.60	0.01
38141GRD8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 3.625					3.625	22 Jan 2023		
	200,000.000	Local		96.726700	193,453.40	103.142500	206,285.00	12,831.60	0.01
		Base		96.726700	193,453.40	103.142500	206,285.00	12,831.60	0.01
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.0	03 Mar 2024		
	1,340,000.000	Local		102.623724	1,375,157.90	104.851900	1,405,015.46	29,857.56	0.06
		Base		102.623724	1,375,157.90	104.851900	1,405,015.46	29,857.56	0.06
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	350,000.000	Local		99.536669	348,378.34	101.678700	355,875.45	7,497.11	0.01
		Base		99.536669	348,378.34	101.678700	355,875.45	7,497.11	0.01
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.75	21 Oct 2045		
	350,000.000	Local		99.090209	346,815.73	104.521900	365,826.65	19,010.92	0.02
		Base		99.090209	346,815.73	104.521900	365,826.65	19,010.92	0.02
381427AA1	GOLDMAN SACHS CAP IV LIMITD GUARA 12/49 VAR					4.0	29 Dec 2049		
	91,000.000	Local		78.807835	71,715.13	71.550000	65,110.50	-6,604.63	0.00
		Base		78.807835	71,715.13	71.550000	65,110.50	-6,604.63	0.00
38147MAA3	GOLDMAN SACHS GROUP INC SR UNSECURED 07/18 2.9					2.9	19 Jul 2018		
	20,000.000	Local		100.274950	20,054.99	102.335100	20,467.02	412.03	0.00
		Base		100.274950	20,054.99	102.335100	20,467.02	412.03	0.00
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		1,240,000.000	Local 96.816255	1,200,521.56	101.588300	1,259,694.92	59,173.36	0.05
			Base 96.816255	1,200,521.56	101.588300	1,259,694.92	59,173.36	0.05
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125				5.125	15 Nov 2023		
		150,000.000	Local 100.463787	150,695.68	102.250000	153,375.00	2,679.32	0.01
			Base 100.463787	150,695.68	102.250000	153,375.00	2,679.32	0.01
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS				6.218	20 Jan 2040		
		71,116.460	Local 12.252831	8,713.78	12.744160	9,063.20	349.42	0.00
Original Face:		258,000.000	Base 12.252831	8,713.78	12.744160	9,063.20	349.42	0.00
38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC				1.4385	20 May 2060		
		474,099.940	Local 102.315505	485,077.75	100.749520	477,653.41	-7,424.34	0.02
Original Face:		670,000.000	Base 102.315505	485,077.75	100.749520	477,653.41	-7,424.34	0.02
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF				0.755	20 Oct 2060		
		838,302.630	Local 100.000000	838,302.63	98.609730	826,647.96	-11,654.67	0.03
Original Face:		1,150,000.000	Base 100.000000	838,302.63	98.609730	826,647.96	-11,654.67	0.03
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF				0.925	20 Mar 2061		
		149,282.400	Local 99.989021	149,266.01	98.990930	147,776.04	-1,489.97	0.01
Original Face:		200,000.000	Base 99.989021	149,266.01	98.990930	147,776.04	-1,489.97	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.1587	16 Apr 2042		
		2,680,897.200	Local 23.347911	625,933.50	23.590850	632,446.44	6,512.94	0.03
Original Face:		4,700,000.000	Base 23.347911	625,933.50	23.590850	632,446.44	6,512.94	0.03
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS				6.068	20 Mar 2039		
		40,690.030	Local 10.122430	4,118.82	8.593800	3,496.82	-622.00	0.00
Original Face:		176,719.000	Base 10.122430	4,118.82	8.593800	3,496.82	-622.00	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS				6.048	20 Apr 2040		
		74,345.240	Local 20.388783	15,158.09	15.814700	11,757.48	-3,400.61	0.00
Original Face:		300,000.000	Base 20.388783	15,158.09	15.814700	11,757.48	-3,400.61	0.00
38378BRT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 44 A				2.17	16 Apr 2041		
		266,922.720	Local 101.051113	269,728.38	100.674990	268,724.42	-1,003.96	0.01
Original Face:		480,000.000	Base 101.051113	269,728.38	100.674990	268,724.42	-1,003.96	0.01
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA				5.6179	20 Mar 2042		

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View Date: April 1, 2016

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Original Face:	3,055,391.810	Local	20.988941	641,294.38	21.549540	658,422.88	17,128.50	0.03	
	4,800,000.000	Base	20.988941	641,294.38	21.549540	658,422.88	17,128.50	0.03	
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI					3.5	20 Feb 2038		
Original Face:	897,111.310	Local	11.409078	102,352.13	9.078680	81,445.87	-20,906.26	0.00	
	1,500,000.000	Base	11.409078	102,352.13	9.078680	81,445.87	-20,906.26	0.00	
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA					0.75391	16 Mar 2047		
Original Face:	5,068,053.780	Local	5.870422	297,516.16	5.009810	253,899.87	-43,616.29	0.01	
	5,680,000.000	Base	5.870422	297,516.16	5.009810	253,899.87	-43,616.29	0.01	
38378NJF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 IO					0.91805	16 Jun 2055		
Original Face:	598,121.820	Local	5.402324	32,312.48	5.542600	33,151.50	839.02	0.00	
	631,000.000	Base	5.402324	32,312.48	5.542600	33,151.50	839.02	0.00	
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.94899	16 Aug 2054		
Original Face:	8,929,456.800	Local	6.273010	560,145.69	6.163890	550,401.89	-9,743.80	0.02	
	9,230,000.000	Base	6.273010	560,145.69	6.163890	550,401.89	-9,743.80	0.02	
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.168	20 Aug 2044		
Original Face:	321,344.740	Local	16.344991	52,523.77	15.362080	49,365.24	-3,158.53	0.00	
	400,000.000	Base	16.344991	52,523.77	15.362080	49,365.24	-3,158.53	0.00	
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
Original Face:	1,805,662.680	Local	28.964175	522,995.30	13.880610	250,636.99	-272,358.31	0.01	
	3,000,000.000	Base	28.964175	522,995.30	13.880610	250,636.99	-272,358.31	0.01	
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2					3.929	20 Feb 2032		
Original Face:	150,000.000	Local	87.778580	131,667.87	90.774270	136,161.41	4,493.54	0.01	
	150,000.000	Base	87.778580	131,667.87	90.774270	136,161.41	4,493.54	0.01	
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					3.931	13 Mar 2032		
Original Face:	225,000.000	Local	87.748969	197,435.18	89.599540	201,598.97	4,163.79	0.01	
	225,000.000	Base	87.748969	197,435.18	89.599540	201,598.97	4,163.79	0.01	
404119BP3	HCA INC SR SECURED 10/19 4.25					4.25	15 Oct 2019		
	190,000.000	Local	100.478174	190,908.53	103.062500	195,818.75	4,910.22	0.01	
		Base	100.478174	190,908.53	103.062500	195,818.75	4,910.22	0.01	
404119BQ1	HCA INC SR SECURED 04/25 5.25					5.25	15 Apr 2025		

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	290,000.000	Local	101.717024	294,979.37	103.000000	298,700.00	3,720.63	0.01	
		Base	101.717024	294,979.37	103.000000	298,700.00	3,720.63	0.01	
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375	01 Feb 2025			
	150,000.000	Local	100.895213	151,342.82	101.094000	151,641.00	298.18	0.01	
		Base	100.895213	151,342.82	101.094000	151,641.00	298.18	0.01	
404119BS7	HCA INC COMPANY GUAR 02/26 5.875				5.875	15 Feb 2026			
	270,000.000	Local	100.401711	271,084.62	103.000000	278,100.00	7,015.38	0.01	
		Base	100.401711	271,084.62	103.000000	278,100.00	7,015.38	0.01	
404119BT5	HCA INC SR SECURED 06/26 5.25				5.25	15 Jun 2026			
	50,000.000	Local	101.895380	50,947.69	102.500000	51,250.00	302.31	0.00	
		Base	101.895380	50,947.69	102.500000	51,250.00	302.31	0.00	
404121AD7	HCA INC COMPANY GUAR 02/22 7.5				7.5	15 Feb 2022			
	50,000.000	Local	113.456000	56,728.00	113.250000	56,625.00	-103.00	0.00	
		Base	113.456000	56,728.00	113.250000	56,625.00	-103.00	0.00	
404121AE5	HCA INC SR SECURED 03/22 5.875				5.875	15 Mar 2022			
	20,000.000	Local	103.192700	20,638.54	108.250000	21,650.00	1,011.46	0.00	
		Base	103.192700	20,638.54	108.250000	21,650.00	1,011.46	0.00	
404280AQ2	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25				5.25	14 Mar 2044			
	220,000.000	Local	115.577409	254,270.30	101.422500	223,129.50	-31,140.80	0.01	
		Base	115.577409	254,270.30	101.422500	223,129.50	-31,140.80	0.01	
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049			
	240,000.000	Local	100.000000	240,000.00	92.875000	222,900.00	-17,100.00	0.01	
		Base	100.000000	240,000.00	92.875000	222,900.00	-17,100.00	0.01	
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25				4.25	18 Aug 2025			
	650,000.000	Local	99.221166	644,937.58	98.787100	642,116.15	-2,821.43	0.03	
		Base	99.221166	644,937.58	98.787100	642,116.15	-2,821.43	0.03	
404280AV1	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4				3.4	08 Mar 2021			
	820,000.000	Local	99.774750	818,152.95	102.049300	836,804.26	18,651.31	0.04	
		Base	99.774750	818,152.95	102.049300	836,804.26	18,651.31	0.03	
404280AW9	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3				4.3	08 Mar 2026			

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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		99.855767	299,567.30	103.381400	310,144.20	10,576.90	0.01
		Base		99.855767	299,567.30	103.381400	310,144.20	10,576.90	0.01
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	230,000.000	Local		109.124922	250,987.32	114.701400	263,813.22	12,825.90	0.01
		Base		109.124922	250,987.32	114.701400	263,813.22	12,825.90	0.01
406216BF7	HALLIBURTON CO SR UNSECURED 11/20 2.7					2.7	15 Nov 2020		
	160,000.000	Local		99.809800	159,695.68	101.522400	162,435.84	2,740.16	0.01
		Base		99.809800	159,695.68	101.522400	162,435.84	2,740.16	0.01
406216BG5	HALLIBURTON CO SR UNSECURED 11/25 3.8					3.8	15 Nov 2025		
	480,000.000	Local		99.901150	479,525.52	100.154500	480,741.60	1,216.08	0.02
		Base		99.901150	479,525.52	100.154500	480,741.60	1,216.08	0.02
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	150,000.000	Local		100.611427	150,917.14	106.546800	159,820.20	8,903.06	0.01
		Base		100.611427	150,917.14	106.546800	159,820.20	8,903.06	0.01
423012AD5	HEINEKEN NV SR UNSECURED 144A 04/23 2.75					2.75	01 Apr 2023		
	100,000.000	Local		99.474680	99,474.68	100.523700	100,523.70	1,049.02	0.00
		Base		99.474680	99,474.68	100.523700	100,523.70	1,049.02	0.00
423074AS2	KRAFT HEINZ FOODS CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	310,000.000	Local		101.833645	315,684.30	110.165900	341,514.29	25,829.99	0.01
		Base		101.833645	315,684.30	110.165900	341,514.29	25,829.99	0.01
423074AT0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/35 5					5.0	15 Jul 2035		
	240,000.000	Local		99.070038	237,768.09	110.287100	264,689.04	26,920.95	0.01
		Base		99.070038	237,768.09	110.287100	264,689.04	26,920.95	0.01
423074AV5	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/45 5.2					5.2	15 Jul 2045		
	150,000.000	Local		103.548400	155,322.60	111.888900	167,833.35	12,510.75	0.01
		Base		103.548400	155,322.60	111.888900	167,833.35	12,510.75	0.01
423074AX1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/25 3.95					3.95	15 Jul 2025		
	250,000.000	Local		99.875220	249,688.05	106.403900	266,009.75	16,321.70	0.01
		Base		99.875220	249,688.05	106.403900	266,009.75	16,321.70	0.01
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A					1.83	25 Aug 2019		

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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Original Face:	160,000.000	Local		99.976375	159,962.20	98.950830	158,321.33	-1,640.87	0.01
	160,000.000	Base		99.976375	159,962.20	98.950830	158,321.33	-1,640.87	0.01
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625					5.625	15 Oct 2021		
	300,000.000	Local		100.013470	300,040.41	103.620000	310,860.00	10,819.59	0.01
		Base		100.013470	300,040.41	103.620000	310,860.00	10,819.59	0.01
43289DAC7	HILTON WORLDWIDE FIN LLC TERM LOAN					1.0	26 Oct 2020		
	55,592.110	Local		99.656732	55,401.28	99.962500	55,571.26	169.98	0.00
		Base		99.656732	55,401.28	99.962500	55,571.26	169.98	0.00
44328MAK0	HSBC BANK PLC SR UNSECURED 144A 01/21 4.75					4.75	19 Jan 2021		
	200,000.000	Local		99.953140	199,906.28	110.162500	220,325.00	20,418.72	0.01
		Base		99.953140	199,906.28	110.162500	220,325.00	20,418.72	0.01
444859AY8	HUMANA INC SR UNSECURED 06/18 7.2					7.2	15 Jun 2018		
	170,000.000	Local		102.341800	173,981.06	111.181100	189,007.87	15,026.81	0.01
		Base		102.341800	173,981.06	111.181100	189,007.87	15,026.81	0.01
444859BA9	HUMANA INC SR UNSECURED 12/22 3.15					3.15	01 Dec 2022		
	190,000.000	Local		99.861905	189,737.62	101.299200	192,468.48	2,730.86	0.01
		Base		99.861905	189,737.62	101.299200	192,468.48	2,730.86	0.01
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	50,000.000	Local		101.549380	50,774.69	97.191900	48,595.95	-2,178.74	0.00
		Base		101.549380	50,774.69	97.191900	48,595.95	-2,178.74	0.00
44923QAD6	HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 10/17 2.125					2.125	02 Oct 2017		
	70,000.000	Local		99.957243	69,970.07	100.264800	70,185.36	215.29	0.00
		Base		99.957243	69,970.07	100.264800	70,185.36	215.29	0.00
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.8	25 Sep 2023		
	420,000.000	Local		101.115174	424,683.73	108.968800	457,668.96	32,985.23	0.02
		Base		101.115174	424,683.73	108.968800	457,668.96	32,985.23	0.02
45685EAE6	VOYA FINANCIAL INC COMPANY GUAR 02/18 2.9					2.9	15 Feb 2018		
	40,000.000	Local		100.242825	40,097.13	101.540500	40,616.20	519.07	0.00
		Base		100.242825	40,097.13	101.540500	40,616.20	519.07	0.00
458140AS9	INTEL CORP SR UNSECURED 07/25 3.7					3.7	29 Jul 2025		

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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		70,000.000	Local 99.859400	69,901.58	109.532700	76,672.89	6,771.31	0.00	
			Base 99.859400	69,901.58	109.532700	76,672.89	6,771.31	0.00	
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9				4.9	29 Jul 2045			
		120,000.000	Local 103.020383	123,624.46	112.156900	134,588.28	10,963.82	0.01	
			Base 103.020383	123,624.46	112.156900	134,588.28	10,963.82	0.01	
45824TAG0	INTELSAT JACKSON HLDG COMPANY GUAR 04/21 7.5				7.5	01 Apr 2021			
		455,000.000	Local 99.400905	452,274.12	63.500000	288,925.00	-163,349.12	0.01	
			Base 99.400905	452,274.12	63.500000	288,925.00	-163,349.12	0.01	
45824TAP0	INTELSAT JACKSON HLDG COMPANY GUAR 08/23 5.5				5.5	01 Aug 2023			
		190,000.000	Local 92.964679	176,632.89	60.250000	114,475.00	-62,157.89	0.00	
			Base 92.964679	176,632.89	60.250000	114,475.00	-62,157.89	0.00	
459745GA7	INTL LEASE FINANCE CORP SR SECURED 144A 09/16 6.75				6.75	01 Sep 2016			
		480,000.000	Local 100.194867	480,935.36	101.500000	487,200.00	6,264.64	0.02	
			Base 100.194867	480,935.36	101.500000	487,200.00	6,264.64	0.02	
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017	26 Jun 2024			
		1,100,000.000	Local 99.703676	1,096,740.44	93.644300	1,030,087.30	-66,653.14	0.04	
			Base 99.703676	1,096,740.44	93.644300	1,030,087.30	-66,653.14	0.04	
46619RAA4	321 HENDERSON RECEIVABLES LLC HENDR 2015 2A A 144A				3.87	15 Mar 2058			
		2,388,581.800	Local 99.923340	2,386,750.72	98.476340	2,352,187.93	-34,562.79	0.10	
Original Face:		2,400,000.000	Base 99.923340	2,386,750.72	98.476340	2,352,187.93	-34,562.79	0.10	
46625HGN4	JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125				6.125	27 Jun 2017			
		630,000.000	Local 100.610438	633,845.76	105.250900	663,080.67	29,234.91	0.03	
			Base 100.610438	633,845.76	105.250900	663,080.67	29,234.91	0.03	
46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35				4.35	15 Aug 2021			
		250,000.000	Local 106.563156	266,407.89	109.270900	273,177.25	6,769.36	0.01	
			Base 106.563156	266,407.89	109.270900	273,177.25	6,769.36	0.01	
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25				3.25	23 Sep 2022			
		100,000.000	Local 102.229910	102,229.91	104.293300	104,293.30	2,063.39	0.00	
			Base 102.229910	102,229.91	104.293300	104,293.30	2,063.39	0.00	
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375				3.375	01 May 2023			

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Holdings

WESTERN CORE PLUS BOND PORT
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STATE STREET

As of: March 31, 2016

View Date: April 1, 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
	130,000.000	Local	99.488077	129,334.50	100.414000	130,538.20	1,203.70	0.01	
		Base	99.488077	129,334.50	100.414000	130,538.20	1,203.70	0.01	
46625HJY7	JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875					3.875	10 Sep 2024		
	1,360,000.000	Local	99.982682	1,359,764.48	102.555100	1,394,749.36	34,984.88	0.06	
		Base	99.982682	1,359,764.48	102.555100	1,394,749.36	34,984.88	0.06	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	480,000.000	Local	99.714775	478,630.92	105.546800	506,624.64	27,993.72	0.02	
		Base	99.714775	478,630.92	105.546800	506,624.64	27,993.72	0.02	
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372	15 May 2047		
	430,000.000	Local	104.853374	450,869.51	100.412810	431,775.08	-19,094.43	0.02	
Original Face:	430,000.000	Base	104.853374	450,869.51	100.412810	431,775.08	-19,094.43	0.02	
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C					5.067203	15 Nov 2045		
	60,000.000	Local	100.460700	60,276.42	102.871620	61,722.97	1,446.55	0.00	
Original Face:	60,000.000	Base	100.460700	60,276.42	102.871620	61,722.97	1,446.55	0.00	
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A					4.810569	15 Feb 2047		
	700,000.000	Local	94.185626	659,299.38	81.543190	570,802.33	-88,497.05	0.02	
Original Face:	700,000.000	Base	94.185626	659,299.38	81.543190	570,802.33	-88,497.05	0.02	
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A					4.660955	15 Aug 2047		
	700,000.000	Local	91.696616	641,876.31	78.771010	551,397.07	-90,479.24	0.02	
Original Face:	700,000.000	Base	91.696616	641,876.31	78.771010	551,397.07	-90,479.24	0.02	
46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS					3.9965	15 Aug 2047		
	250,000.000	Local	102.845952	257,114.88	106.379140	265,947.85	8,832.97	0.01	
Original Face:	250,000.000	Base	102.845952	257,114.88	106.379140	265,947.85	8,832.97	0.01	
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A					0.6458	27 Jul 2036		
	1,308,997.050	Local	95.782422	1,253,789.08	95.951530	1,256,002.70	2,213.62	0.05	
Original Face:	1,560,000.000	Base	95.782422	1,253,789.08	95.951530	1,256,002.70	2,213.62	0.05	
46643NAC9	JP MORGAN REREMIC JPMRR 2014 6 2A1 144A					0.6365	27 Dec 2036		
	1,236,647.180	Local	96.011677	1,187,325.69	96.560760	1,194,115.92	6,790.23	0.05	
Original Face:	1,560,000.000	Base	96.011677	1,187,325.69	96.560760	1,194,115.92	6,790.23	0.05	
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A					0.6458	27 Jul 2046		

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Holdings

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As of: March 31, 2016

View Date: April 1, 2016

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Original Face:		1,195,400.910	Local	95.962457	1,147,136.08	93.895320	1,122,425.51	-24,710.57	0.05
		1,590,000.000	Base	95.962457	1,147,136.08	93.895320	1,122,425.51	-24,710.57	0.05
46643NAU9	JP MORGAN REREMIC JPMRR 2014 6 8A1 144A				0.6158	27 Oct 2036			
Original Face:		2,833,071.620	Local	92.922892	2,632,572.08	90.386820	2,560,723.35	-71,848.73	0.11
		3,481,000.000	Base	92.922892	2,632,572.08	90.386820	2,560,723.35	-71,848.73	0.11
46643RAG1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FL6 B 144A				2.7162	15 Nov 2031			
Original Face:		740,000.000	Local	99.077595	733,174.20	96.110410	711,217.03	-21,957.17	0.03
		740,000.000	Base	99.077595	733,174.20	96.110410	711,217.03	-21,957.17	0.03
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A				4.1862	15 May 2028			
Original Face:		400,000.000	Local	98.117373	392,469.49	95.186400	380,745.60	-11,723.89	0.02
		400,000.000	Base	98.117373	392,469.49	95.186400	380,745.60	-11,723.89	0.02
46644RBD6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C29 AS				3.9166	15 May 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
46644UBA5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C30 A5				3.8218	15 Jul 2048			
Original Face:		1,730,000.000	Local	102.937721	1,780,822.58	107.426780	1,858,483.29	77,660.71	0.08
		1,730,000.000	Base	102.937721	1,780,822.58	107.426780	1,858,483.29	77,660.71	0.08
46644YAU4	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 A3				3.8014	15 Aug 2048			
Original Face:		2,600,000.000	Local	102.945738	2,676,589.20	107.181600	2,786,721.60	110,132.40	0.12
		2,600,000.000	Base	102.945738	2,676,589.20	107.181600	2,786,721.60	110,132.40	0.12
48249DAA9	KKR GROUP FIN CO II COMPANY GUAR 144A 02/43 5.5				5.5	01 Feb 2043			
		50,000.000	Local	101.802220	50,901.11	102.188400	51,094.20	193.09	0.00
			Base	101.802220	50,901.11	102.188400	51,094.20	193.09	0.00
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024			
		570,000.000	Local	112.820633	643,077.61	105.846100	603,322.77	-39,754.84	0.03
			Base	112.820633	643,077.61	105.846100	603,322.77	-39,754.84	0.03
494550BB1	KINDER MORGAN ENER PART COMPANY GUAR 02/20 6.85				6.85	15 Feb 2020			
		90,000.000	Local	108.235489	97,411.94	109.265300	98,338.77	926.83	0.00
			Base	108.235489	97,411.94	109.265300	98,338.77	926.83	0.00
494550BQ8	KINDER MORGAN ENER PART COMPANY GUAR 09/23 3.5				3.5	01 Sep 2023			

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
	270,000.000	Local	83.136581	224,468.77	90.598600	244,616.22	20,147.45	0.01	
		Base	83.136581	224,468.77	90.598600	244,616.22	20,147.45	0.01	
49456BAG6	KINDER MORGAN INC/DELAWA COMPANY GUAR 12/34 5.3					5.3	01 Dec 2034		
	190,000.000	Local	78.352384	148,869.53	86.069700	163,532.43	14,662.90	0.01	
		Base	78.352384	148,869.53	86.069700	163,532.43	14,662.90	0.01	
494580AF0	KINDRED HEALTHCARE INC COMPANY GUAR 01/23 8.75					8.75	15 Jan 2023		
	270,000.000	Local	88.250922	238,277.49	95.750000	258,525.00	20,247.51	0.01	
		Base	88.250922	238,277.49	95.750000	258,525.00	20,247.51	0.01	
50076QAU0	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375					5.375	10 Feb 2020		
	18,000.000	Local	110.924944	19,966.49	111.624000	20,092.32	125.83	0.00	
		Base	110.924944	19,966.49	111.624000	20,092.32	125.83	0.00	
50076QAZ9	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5					3.5	06 Jun 2022		
	390,000.000	Local	100.676182	392,637.11	105.114500	409,946.55	17,309.44	0.02	
		Base	100.676182	392,637.11	105.114500	409,946.55	17,309.44	0.02	
501044CK5	KROGER CO/THE COMPANY GUAR 04/38 6.9					6.9	15 Apr 2038		
	90,000.000	Local	121.120178	109,008.16	131.772100	118,594.89	9,586.73	0.00	
		Base	121.120178	109,008.16	131.772100	118,594.89	9,586.73	0.00	
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625					5.625	15 Oct 2023		
	100,000.000	Local	105.839580	105,839.58	109.750000	109,750.00	3,910.42	0.00	
		Base	105.839580	105,839.58	109.750000	109,750.00	3,910.42	0.00	
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A					4.7725	23 Dec 2036		
	274,751.420	Local	91.381537	251,072.07	98.000000	269,256.39	18,184.32	0.01	
Original Face:	710,000.000	Base	91.381537	251,072.07	98.000000	269,256.39	18,184.32	0.01	
51508PAC8	LANDRYS INC TERM LOAN B					1.0	24 Apr 2018		
	324,848.110	Local	100.565714	326,685.82	99.525000	323,305.08	-3,380.74	0.01	
		Base	100.565714	326,685.82	99.525000	323,305.08	-3,380.74	0.01	
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R						31 Dec 2020		
	530,128.910	Local	26.000001	137,833.52	13.000000	68,916.76	-68,916.76	0.00	
		Base	26.000001	137,833.52	13.000000	68,916.76	-68,916.76	0.00	
524908R36	LEHMAN BROTHERS HOLDINGS JR SUBORDINA 07/17 6.5					6.5	19 Jul 2017		

Holdings

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		790,000.000	Local 98.947497	781,685.23	0.001000	7.90	-781,677.33	0.00
			Base 98.947497	781,685.23	0.001000	7.90	-781,677.33	0.00
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.5	04 Nov 2024		
		250,000.000	Local 99.500076	248,750.19	100.466200	251,165.50	2,415.31	0.01
			Base 99.500076	248,750.19	100.466200	251,165.50	2,415.31	0.01
53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5				6.5	14 Sep 2020		
		100,000.000	Local 100.798170	100,798.17	112.854500	112,854.50	12,056.33	0.00
			Base 100.798170	100,798.17	112.854500	112,854.50	12,056.33	0.00
539830BG3	LOCKHEED MARTIN CORP SR UNSECURED 01/23 3.1				3.1	15 Jan 2023		
		40,000.000	Local 100.839500	40,335.80	103.718500	41,487.40	1,151.60	0.00
			Base 100.839500	40,335.80	103.718500	41,487.40	1,151.60	0.00
539830BH1	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55				3.55	15 Jan 2026		
		420,000.000	Local 100.164326	420,690.17	105.926200	444,890.04	24,199.87	0.02
			Base 100.164326	420,690.17	105.926200	444,890.04	24,199.87	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5				4.5	15 May 2036		
		80,000.000	Local 106.594038	85,275.23	107.567300	86,053.84	778.61	0.00
			Base 106.594038	85,275.23	107.567300	86,053.84	778.61	0.00
55027YAD0	LUMINENT MORTGAGE TRUST LUM 2006 6 A1				0.633	25 Oct 2046		
		354,754.530	Local 71.521959	253,727.39	84.038260	298,129.53	44,402.14	0.01
Original Face:		1,500,000.000	Base 71.521959	253,727.39	84.038260	298,129.53	44,402.14	0.01
55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875				6.875	29 Dec 2049		
		480,000.000	Local 100.276015	481,324.87	99.750000	478,800.00	-2,524.87	0.02
			Base 100.276015	481,324.87	99.750000	478,800.00	-2,524.87	0.02
552704AA6	MEG ENERGY CORP COMPANY GUAR 144A 03/21 6.5				6.5	15 Mar 2021		
		50,000.000	Local 69.681700	34,840.85	60.375000	30,187.50	-4,653.35	0.00
			Base 69.681700	34,840.85	60.375000	30,187.50	-4,653.35	0.00
55328HAB7	MPH ACQUISITION HLDGS LLC TERM LOAN				1.0	31 Mar 2021		
		395,842.110	Local 99.774410	394,949.13	98.950000	391,685.77	-3,263.36	0.02
			Base 99.774410	394,949.13	98.950000	391,685.77	-3,263.36	0.02
55336VAB6	MPLX LP COMPANY GUAR 144A 02/23 5.5				5.5	15 Feb 2023		

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Holdings

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View Date: April 1, 2016

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		30,000.000	Local 101.930400	30,579.12	96.804900	29,041.47	-1,537.65	0.00	
			Base 101.930400	30,579.12	96.804900	29,041.47	-1,537.65	0.00	
55336VAF7	MPLX LP COMPANY GUAR 144A 12/24 4.875				4.875	01 Dec 2024			
		190,000.000	Local 101.561121	192,966.13	92.323700	175,415.03	-17,551.10	0.01	
			Base 101.561121	192,966.13	92.323700	175,415.03	-17,551.10	0.01	
55336VAH3	MPLX LP COMPANY GUAR 144A 06/25 4.875				4.875	01 Jun 2025			
		530,000.000	Local 92.164149	488,469.99	91.183100	483,270.43	-5,199.56	0.02	
			Base 92.164149	488,469.99	91.183100	483,270.43	-5,199.56	0.02	
55352NAC1	MSCG TRUST MSCCG 2015 ALDR A2 144A				3.461888	07 Jun 2035			
		880,000.000	Local 101.720958	895,144.43	104.329500	918,099.60	22,955.17	0.04	
Original Face:		880,000.000	Base 101.720958	895,144.43	104.329500	918,099.60	22,955.17	0.04	
561233AB3	MALLINCKRODT FIN/SB COMPANY GUAR 144A 04/20 4.875				4.875	15 Apr 2020			
		140,000.000	Local 92.730479	129,822.67	93.700000	131,180.00	1,357.33	0.01	
			Base 92.730479	129,822.67	93.700000	131,180.00	1,357.33	0.01	
561233AC1	MALLINCKRODT FIN/SB COMPANY GUAR 144A 04/25 5.5				5.5	15 Apr 2025			
		20,000.000	Local 91.075250	18,215.05	88.250000	17,650.00	-565.05	0.00	
			Base 91.075250	18,215.05	88.250000	17,650.00	-565.05	0.00	
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				0.733	25 May 2037			
		2,368,940.480	Local 91.441106	2,166,185.37	81.323490	1,926,505.07	-239,680.30	0.08	
Original Face:		10,140,000.000	Base 91.441106	2,166,185.37	81.323490	1,926,505.07	-239,680.30	0.08	
57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A				2.772508	25 Nov 2035			
		335,936.080	Local 87.138211	292,728.69	75.513210	253,676.12	-39,052.57	0.01	
Original Face:		755,282.050	Base 87.138211	292,728.69	75.513210	253,676.12	-39,052.57	0.01	
58013MEY6	MCDONALD S CORP SR UNSECURED 01/26 3.7				3.7	30 Jan 2026			
		370,000.000	Local 99.684303	368,831.92	105.914200	391,882.54	23,050.62	0.02	
			Base 99.684303	368,831.92	105.914200	391,882.54	23,050.62	0.02	
585055AS5	MEDTRONIC INC COMPANY GUAR 03/20 4.45				4.45	15 Mar 2020			
		80,000.000	Local 100.316625	80,253.30	111.119600	88,895.68	8,642.38	0.00	
			Base 100.316625	80,253.30	111.119600	88,895.68	8,642.38	0.00	
585055BS4	MEDTRONIC INC COMPANY GUAR 03/25 3.5				3.5	15 Mar 2025			

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		1,150,000.000	Local Base	101.206425 101.206425	1,163,873.89 1,163,873.89	106.734100 106.734100	1,227,442.15 1,227,442.15	63,568.26 63,568.26	0.05 0.05
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75				2.75	10 Feb 2025			
		150,000.000	Local Base	99.851620 99.851620	149,777.43 149,777.43	102.368300 102.368300	153,552.45 153,552.45	3,775.02 3,775.02	0.01 0.01
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4				6.4	15 Dec 2066			
		950,000.000	Local Base	104.119942 104.119942	989,139.45 989,139.45	103.300000 103.300000	981,350.00 981,350.00	-7,789.45 -7,789.45	0.04 0.04
59156RAX6	METLIFE INC SR UNSECURED 02/21 4.75				4.75	08 Feb 2021			
		110,000.000	Local Base	99.986582 99.986582	109,985.24 109,985.24	111.122200 111.122200	122,234.42 122,234.42	12,249.18 12,249.18	0.01 0.01
594088AJ5	MICHAELS STORES INC TERM LOAN				1.0	28 Jan 2020			
		155,600.000	Local Base	100.464647 100.464647	156,322.99 156,322.99	99.708300 99.708300	155,146.11 155,146.11	-1,176.88 -1,176.88	0.01 0.01
595112BC6	MICRON TECHNOLOGY INC SR UNSECURED 02/25 5.5				5.5	01 Feb 2025			
		70,000.000	Local Base	97.824071 97.824071	68,476.85 68,476.85	81.062500 81.062500	56,743.75 56,743.75	-11,733.10 -11,733.10	0.00 0.00
595112BG7	MICRON TECHNOLOGY INC SR UNSECURED 144A 01/26 5.625				5.625	15 Jan 2026			
		110,000.000	Local Base	93.462355 93.462355	102,808.59 102,808.59	79.000000 79.000000	86,900.00 86,900.00	-15,908.59 -15,908.59	0.00 0.00
59562VAR8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5				6.5	15 Sep 2037			
		40,000.000	Local Base	130.323025 130.323025	52,129.21 52,129.21	130.401100 130.401100	52,160.44 52,160.44	31.23 31.23	0.00 0.00
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5				3.5	01 May 2022			
		20,000.000	Local Base	100.140750 100.140750	20,028.15 20,028.15	103.100900 103.100900	20,620.18 20,620.18	592.03 592.03	0.00 0.00
609207AB1	MONDELEZ INTERNATIONAL SR UNSECURED 02/24 4				4.0	01 Feb 2024			
		130,000.000	Local Base	100.013231 100.013231	130,017.20 130,017.20	107.365000 107.365000	139,574.50 139,574.50	9,557.30 9,557.30	0.01 0.01
61690FAP8	MORGAN STANLEY BAML TRUST MSBAM 2015 C22 AS				3.561	15 Apr 2048			

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	400,000.000	Local	102.910890	411,643.56	102.474010	409,896.04	-1,747.52	0.02	
Original Face:	400,000.000	Base	102.910890	411,643.56	102.474010	409,896.04	-1,747.52	0.02	
61690HAF6	MORGAN STANLEY REREMIC TRUST MSRR 2015 R2 2A1 144A				1.44094	26 Dec 2046			
	1,909,803.450	Local	97.512184	1,862,291.05	97.686870	1,865,627.21	3,336.16	0.08	
Original Face:	2,150,000.000	Base	97.512184	1,862,291.05	97.686870	1,865,627.21	3,336.16	0.08	
61690KAG7	MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS				3.214	15 Feb 2046			
	21,000.000	Local	102.706667	21,568.40	102.826410	21,593.55	25.15	0.00	
Original Face:	21,000.000	Base	102.706667	21,568.40	102.826410	21,593.55	25.15	0.00	
6174466Q7	MORGAN STANLEY SR UNSECURED 04/18 6.625				6.625	01 Apr 2018			
	200,000.000	Local	108.374370	216,748.74	109.253500	218,507.00	1,758.26	0.01	
		Base	108.374370	216,748.74	109.253500	218,507.00	1,758.26	0.01	
6174467P8	MORGAN STANLEY SR UNSECURED 07/20 5.5				5.5	24 Jul 2020			
	700,000.000	Local	109.689079	767,823.55	112.430700	787,014.90	19,191.35	0.03	
		Base	109.689079	767,823.55	112.430700	787,014.90	19,191.35	0.03	
61747YDT9	MORGAN STANLEY SR UNSECURED 03/17 4.75				4.75	22 Mar 2017			
	40,000.000	Local	99.961625	39,984.65	103.281700	41,312.68	1,328.03	0.00	
		Base	99.961625	39,984.65	103.281700	41,312.68	1,328.03	0.00	
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A				4.656947	15 Nov 2045			
	250,000.000	Local	99.230724	248,076.81	96.028240	240,070.60	-8,006.21	0.01	
Original Face:	250,000.000	Base	99.230724	248,076.81	96.028240	240,070.60	-8,006.21	0.01	
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4				4.081187	15 Jul 2046			
	50,000.000	Local	103.466080	51,733.04	109.911180	54,955.59	3,222.55	0.00	
Original Face:	50,000.000	Base	103.466080	51,733.04	109.911180	54,955.59	3,222.55	0.00	
61974QAQ9	MOTEL 6 TRUST MOTEL 2015 MTL6 D 144A				4.531573	05 Feb 2030			
	1,060,000.000	Local	99.421412	1,053,866.97	97.471680	1,033,199.81	-20,667.16	0.04	
Original Face:	1,060,000.000	Base	99.421412	1,053,866.97	97.471680	1,033,199.81	-20,667.16	0.04	
627048AK7	MURRAY ENERGY CORPORATION 2015 TERM LOAN B				1.0	16 Apr 2020			
	277,850.280	Local	97.357473	270,508.01	50.968800	141,616.95	-128,891.06	0.01	
		Base	97.357473	270,508.01	50.968800	141,616.95	-128,891.06	0.01	
62704PAF0	MURRAY ENERGY CORP SECURED 144A 04/21 11.25				11.25	15 Apr 2021			

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	230,000.000	Local	97.223952	223,615.09	13.000000	29,900.00	-193,715.09	0.00	
		Base	97.223952	223,615.09	13.000000	29,900.00	-193,715.09	0.00	
62886HAM3	NCL CORP LTD SR UNSECURED 144A 11/20 4.625					4.625	15 Nov 2020		
	280,000.000	Local	100.000000	280,000.00	100.500000	281,400.00	1,400.00	0.01	
		Base	100.000000	280,000.00	100.500000	281,400.00	1,400.00	0.01	
637640AE3	NATIONAL SEMICONDUCTOR SR UNSECURED 06/17 6.6					6.6	15 Jun 2017		
	20,000.000	Local	100.860450	20,172.09	106.596200	21,319.24	1,147.15	0.00	
		Base	100.860450	20,172.09	106.596200	21,319.24	1,147.15	0.00	
638602BP6	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9					3.9	21 Jul 2025		
	420,000.000	Local	99.644745	418,507.93	105.542800	443,279.76	24,771.83	0.02	
		Base	99.644745	418,507.93	105.542800	443,279.76	24,771.83	0.02	
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974	15 Apr 2019		
	100,000.000	Local	100.491200	100,491.20	101.540300	101,540.30	1,049.10	0.00	
		Base	100.491200	100,491.20	101.540300	101,540.30	1,049.10	0.00	
64021SAC3	NEIMAN MARCUS GROUP LTD INC OTHER TERM LOANS					1.0	25 Oct 2020		
	396,962.020	Local	99.889158	396,522.02	91.388900	362,779.22	-33,742.80	0.02	
		Base	99.889158	396,522.02	91.388900	362,779.22	-33,742.80	0.02	
64072TAC9	NEPTUNE FINCO CORP SR UNSECURED 144A 10/25 6.625					6.625	15 Oct 2025		
	200,000.000	Local	103.956325	207,912.65	108.115000	216,230.00	8,317.35	0.01	
		Base	103.956325	207,912.65	108.115000	216,230.00	8,317.35	0.01	
64110LAJ5	NETFLIX INC SR UNSECURED 02/22 5.5					5.5	15 Feb 2022		
	10,000.000	Local	104.114400	10,411.44	104.694000	10,469.40	57.96	0.00	
		Base	104.114400	10,411.44	104.694000	10,469.40	57.96	0.00	
64110LAL0	NETFLIX INC SR UNSECURED 02/25 5.875					5.875	15 Feb 2025		
	100,000.000	Local	104.964530	104,964.53	105.250000	105,250.00	285.47	0.00	
		Base	104.964530	104,964.53	105.250000	105,250.00	285.47	0.00	
651229AU0	NEWELL RUBBERMAID INC SR UNSECURED 04/21 3.15					3.15	01 Apr 2021		
	140,000.000	Local	100.210850	140,295.19	102.721800	143,810.52	3,515.33	0.01	
		Base	100.210850	140,295.19	102.721800	143,810.52	3,515.33	0.01	
651229AV8	NEWELL RUBBERMAID INC SR UNSECURED 04/23 3.85					3.85	01 Apr 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
	100,000.000	Local	99.969020	99,969.02	103,711.10	103,711.10	3,742.08	0.00	
		Base	99.969020	99,969.02	103,711.10	103,711.10	3,742.08	0.00	
651229AW6	NEWELL RUBBERMAID INC SR UNSECURED 04/26 4.2					4.2	01 Apr 2026		
	80,000.000	Local	104.009250	83,207.40	104.604400	83,683.52	476.12	0.00	
		Base	104.009250	83,207.40	104.604400	83,683.52	476.12	0.00	
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	120,000.000	Local	102.015667	122,418.80	93.243800	111,892.56	-10,526.24	0.00	
		Base	102.015667	122,418.80	93.243800	111,892.56	-10,526.24	0.00	
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	180,000.000	Local	100.836867	181,506.36	99.828300	179,690.94	-1,815.42	0.01	
		Base	100.836867	181,506.36	99.828300	179,690.94	-1,815.42	0.01	
65540VAL5	NOMURA RESECURITIZATION TRUST NMRR 2015 6R 3A1 144A					0.6258	26 May 2046		
	1,068,765.810	Local	95.620116	1,021,955.11	95.770530	1,023,562.68	1,607.57	0.04	
Original Face:	1,320,000.000	Base	95.620116	1,021,955.11	95.770530	1,023,562.68	1,607.57	0.04	
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					0.6958	26 Feb 2046		
	2,021,166.950	Local	96.604752	1,952,543.31	95.017200	1,920,456.24	-32,087.07	0.08	
Original Face:	2,410,000.000	Base	96.604752	1,952,543.31	95.017200	1,920,456.24	-32,087.07	0.08	
65540YAA3	NOMURA RESECURITIZATION TRUST NMRR 2015 7R 1A1 144A					0.5758	26 Sep 2035		
	1,321,922.080	Local	97.111997	1,283,744.93	97.010200	1,282,399.25	-1,345.68	0.05	
Original Face:	1,730,000.000	Base	97.111997	1,283,744.93	97.010200	1,282,399.25	-1,345.68	0.05	
65557FAA4	NORDEA BANK AB SUBORDINATED 144A 05/21 4.875					4.875	13 May 2021		
	400,000.000	Local	99.718580	398,874.32	108.319100	433,276.40	34,402.08	0.02	
		Base	99.718580	398,874.32	108.319100	433,276.40	34,402.08	0.02	
65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25					4.25	21 Sep 2022		
	200,000.000	Local	102.643840	205,287.68	104.823500	209,647.00	4,359.32	0.01	
		Base	102.643840	205,287.68	104.823500	209,647.00	4,359.32	0.01	
66704JBX5	NORTHSTAR EDU FIN INC DE NRSSTD 01/46 ADJUSTABLE VAR					1.718	29 Jan 2046		
	175,000.000	Local	83.894223	146,814.89	88.481500	154,842.63	8,027.74	0.01	
		Base	83.894223	146,814.89	88.481500	154,842.63	8,027.74	0.01	
67054LAB3	NUMERICABLE SFR SAS SR SECURED 144A 05/22 6					6.0	15 May 2022		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
		200,000.000	Local 100.000000	200,000.00	97.500000	195,000.00	-5,000.00	0.01
			Base 100.000000	200,000.00	97.500000	195,000.00	-5,000.00	0.01
67054LAC1	NUMERICABLE SFR SAS SR SECURED 144A 05/24 6.25				6.25	15 May 2024		
		330,000.000	Local 101.676821	335,533.51	96.950000	319,935.00	-15,598.51	0.01
			Base 101.676821	335,533.51	96.950000	319,935.00	-15,598.51	0.01
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5				4.5	22 Oct 2025		
		1,080,000.000	Local 97.155618	1,049,280.67	95.825000	1,034,910.00	-14,370.67	0.04
			Base 97.155618	1,049,280.67	95.825000	1,034,910.00	-14,370.67	0.04
674215AC2	OASIS PETROLEUM INC COMPANY GUAR 02/19 7.25				7.25	01 Feb 2019		
		40,000.000	Local 61.745175	24,698.07	76.250000	30,500.00	5,801.93	0.00
			Base 61.745175	24,698.07	76.250000	30,500.00	5,801.93	0.00
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875				6.875	15 Mar 2022		
		250,000.000	Local 53.523528	133,808.82	74.000000	185,000.00	51,191.18	0.01
			Base 53.523528	133,808.82	74.000000	185,000.00	51,191.18	0.01
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125				3.125	15 Feb 2022		
		100,000.000	Local 98.977810	98,977.81	103.300000	103,300.00	4,322.19	0.00
			Base 98.977810	98,977.81	103.300000	103,300.00	4,322.19	0.00
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045		
		280,000.000	Local 98.658479	276,243.74	104.141600	291,596.48	15,352.74	0.01
			Base 98.658479	276,243.74	104.141600	291,596.48	15,352.74	0.01
674599CH6	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4				3.4	15 Apr 2026		
		230,000.000	Local 99.772000	229,475.60	100.955000	232,196.50	2,720.90	0.01
			Base 99.772000	229,475.60	100.955000	232,196.50	2,720.90	0.01
68245XAA7	1011778 BC / NEW RED FIN SECURED 144A 04/22 6				6.0	01 Apr 2022		
		190,000.000	Local 100.000000	190,000.00	104.000000	197,600.00	7,600.00	0.01
			Base 100.000000	190,000.00	104.000000	197,600.00	7,600.00	0.01
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2				1.2	15 Oct 2017		
		250,000.000	Local 99.902756	249,756.89	100.583800	251,459.50	1,702.61	0.01
			Base 99.902756	249,756.89	100.583800	251,459.50	1,702.61	0.01
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034		

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As of: March 31, 2016

View Date: April 1, 2016

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		860,000.000	Local 123.813673	1,064,797.59	127.513700	1,096,617.82	31,820.23	0.05
			Base 123.813673	1,064,797.59	127.513700	1,096,617.82	31,820.23	0.05
694308GN1	PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25				8.25	15 Oct 2018		
		30,000.000	Local 104.329700	31,298.91	115.950400	34,785.12	3,486.21	0.00
			Base 104.329700	31,298.91	115.950400	34,785.12	3,486.21	0.00
694308GS0	PACIFIC GAS + ELECTRIC SR UNSECURED 01/40 5.4				5.4	15 Jan 2040		
		300,000.000	Local 98.885297	296,655.89	120.036600	360,109.80	63,453.91	0.02
			Base 98.885297	296,655.89	120.036600	360,109.80	63,453.91	0.01
70215EAL7	PARTY CITY HOLDINGS INC. 2015 TERM LOAN B				1.0	19 Aug 2022		
		413,593.400	Local 99.768524	412,636.03	98.968800	409,328.42	-3,307.61	0.02
			Base 99.768524	412,636.03	98.968800	409,328.42	-3,307.61	0.02
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625				6.625	15 Jun 2035		
		1,100,000.000	Local 109.245868	1,201,704.55	96.000000	1,056,000.00	-145,704.55	0.04
			Base 109.245868	1,201,704.55	96.000000	1,056,000.00	-145,704.55	0.04
713448BJ6	PEPSICO INC SR UNSECURED 11/18 7.9				7.9	01 Nov 2018		
		105,000.000	Local 110.081848	115,585.94	116.477400	122,301.27	6,715.33	0.01
			Base 110.081848	115,585.94	116.477400	122,301.27	6,715.33	0.01
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4				4.0	05 Mar 2042		
		50,000.000	Local 91.359500	45,679.75	103.441100	51,720.55	6,040.80	0.00
			Base 91.359500	45,679.75	103.441100	51,720.55	6,040.80	0.00
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45				4.45	15 Jan 2022		
		1,140,000.000	Local 104.395846	1,190,112.65	107.946600	1,230,591.24	40,478.59	0.05
			Base 104.395846	1,190,112.65	107.946600	1,230,591.24	40,478.59	0.05
715638AU6	REPUBLIC OF PERU SR UNSECURED 03/37 6.55				6.55	14 Mar 2037		
		90,000.000	Local 124.069633	111,662.67	124.500000	112,050.00	387.33	0.00
Original Face:		90,000.000	Base 124.069633	111,662.67	124.500000	112,050.00	387.33	0.00
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625	18 Nov 2050		
		490,000.000	Local 112.636555	551,919.12	112.500000	551,250.00	-669.12	0.02
			Base 112.636555	551,919.12	112.500000	551,250.00	-669.12	0.02
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75				5.75	20 Jan 2020		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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View Date: April 1, 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
	132,000.000	Local		100.283030	132,373.60	86.875000	114,675.00	-17,698.60	0.00
		Base		100.283030	132,373.60	86.875000	114,675.00	-17,698.60	0.00
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	1,890,000.000	Local		98.993151	1,870,970.55	82.663000	1,562,330.70	-308,639.85	0.07
		Base		98.993151	1,870,970.55	82.663000	1,562,330.70	-308,639.85	0.07
71654QBE1	PETROLEOS MEXICANOS COMPANY GUAR 06/44 5.5					5.5	27 Jun 2044		
	40,000.000	Local		101.855000	40,742.00	83.090000	33,236.00	-7,506.00	0.00
		Base		101.855000	40,742.00	83.090000	33,236.00	-7,506.00	0.00
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local		99.270230	297,810.69	92.700000	278,100.00	-19,710.69	0.01
		Base		99.270230	297,810.69	92.700000	278,100.00	-19,710.69	0.01
71656LBK6	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875					6.875	04 Aug 2026		
	270,000.000	Local		99.816926	269,505.70	108.250000	292,275.00	22,769.30	0.01
		Base		99.816926	269,505.70	108.250000	292,275.00	22,769.30	0.01
71677HAF2	PETSMART INC. TERM LOAN B					1.0	11 Mar 2022		
	456,550.000	Local		100.233843	457,617.61	99.487500	454,210.18	-3,407.43	0.02
		Base		100.233843	457,617.61	99.487500	454,210.18	-3,407.43	0.02
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.9	15 Nov 2021		
	180,000.000	Local		99.194756	178,550.56	105.702500	190,264.50	11,713.94	0.01
		Base		99.194756	178,550.56	105.702500	190,264.50	11,713.94	0.01
718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	180,000.000	Local		96.750000	174,150.00	107.501500	193,502.70	19,352.70	0.01
		Base		96.750000	174,150.00	107.501500	193,502.70	19,352.70	0.01
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	540,000.000	Local		98.242993	530,512.16	102.981500	556,100.10	25,587.94	0.02
		Base		98.242993	530,512.16	102.981500	556,100.10	25,587.94	0.02
726505AN0	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 11/20 6.5					6.5	15 Nov 2020		
	32,000.000	Local		103.732219	33,194.31	80.000000	25,600.00	-7,594.31	0.00
		Base		103.732219	33,194.31	80.000000	25,600.00	-7,594.31	0.00
726505AP5	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 02/23 6.875					6.875	15 Feb 2023		

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Holdings

WESTERN CORE PLUS BOND PORT
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STATE STREET

As of: March 31, 2016

View Date: April 1, 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
	46,000.000	Local	109.407739	50,327.56	76.500000	35,190.00	-15,137.56	0.00	
		Base	109.407739	50,327.56	76.500000	35,190.00	-15,137.56	0.00	
73755LAH0	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875				4.875	30 Mar 2020			
	10,000.000	Local	103.176700	10,317.67	107.730700	10,773.07	455.40	0.00	
		Base	103.176700	10,317.67	107.730700	10,773.07	455.40	0.00	
74153QAH5	PRIDE INTERNATIONAL INC COMPANY GUAR 08/20 6.875				6.875	15 Aug 2020			
	70,000.000	Local	92.133886	64,493.72	73.000000	51,100.00	-13,393.72	0.00	
		Base	92.133886	64,493.72	73.000000	51,100.00	-13,393.72	0.00	
743263AR6	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4				4.4	15 Jan 2021			
	120,000.000	Local	99.466433	119,359.72	107.747900	129,297.48	9,937.76	0.01	
		Base	99.466433	119,359.72	107.747900	129,297.48	9,937.76	0.01	
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875				6.875	01 Mar 2021			
	290,000.000	Local	102.691186	297,804.44	91.750000	266,075.00	-31,729.44	0.01	
		Base	102.691186	297,804.44	91.750000	266,075.00	-31,729.44	0.01	
74733VAC4	QEP RESOURCES INC SR UNSECURED 05/23 5.25				5.25	01 May 2023			
	40,000.000	Local	98.492200	39,396.88	87.000000	34,800.00	-4,596.88	0.00	
		Base	98.492200	39,396.88	87.000000	34,800.00	-4,596.88	0.00	
749770AQ6	COOPERATIEVE RABOBANK UA JR SUBORDINA 144A 12/49 VAR				11.0	29 Dec 2049			
	160,000.000	Local	106.296138	170,073.82	119.990000	191,984.00	21,910.18	0.01	
		Base	106.296138	170,073.82	119.990000	191,984.00	21,910.18	0.01	
75281AAQ2	RANGE RESOURCES CORP COMPANY GUAR 03/23 5				5.0	15 Mar 2023			
	10,000.000	Local	100.712500	10,071.25	84.750000	8,475.00	-1,596.25	0.00	
		Base	100.712500	10,071.25	84.750000	8,475.00	-1,596.25	0.00	
75281AAR0	RANGE RESOURCES CORP COMPANY GUAR 144A 05/25 4.875				4.875	15 May 2025			
	570,000.000	Local	98.634379	562,215.96	87.500000	498,750.00	-63,465.96	0.02	
		Base	98.634379	562,215.96	87.500000	498,750.00	-63,465.96	0.02	
75886AAJ7	REGENCY ENERGY PARTNERS COMPANY GUAR 11/23 4.5				4.5	01 Nov 2023			
	50,000.000	Local	100.000000	50,000.00	88.233700	44,116.85	-5,883.15	0.00	
		Base	100.000000	50,000.00	88.233700	44,116.85	-5,883.15	0.00	
75886AAL2	REGENCY ENERGY PART/FINA COMPANY GUAR 03/22 5.875				5.875	01 Mar 2022			

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View Date: April 1, 2016

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	128,000.000	Local	101.556594	129,992.44	97.149000	124,350.72	-5,641.72	0.01	
		Base	101.556594	129,992.44	97.149000	124,350.72	-5,641.72	0.01	
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.0	25 Jul 2037		
	237,427.080	Local	78.281273	185,860.94	68.844070	163,454.47	-22,406.47	0.01	
Original Face:	419,238.080	Base	78.281273	185,860.94	68.844070	163,454.47	-22,406.47	0.01	
76116FAA5	RFCSP STRIP PRINCIPAL BONDS 10/19 0.00000						15 Oct 2019		
	40,000.000	Local	93.742075	37,496.83	95.445500	38,178.20	681.37	0.00	
		Base	93.742075	37,496.83	95.445500	38,178.20	681.37	0.00	
76116FAE7	RFCSP STRIP PRINCIPAL BONDS 10/20 0.00000						15 Oct 2020		
	410,000.000	Local	91.365046	374,596.69	93.142900	381,885.89	7,289.20	0.02	
		Base	91.365046	374,596.69	93.142900	381,885.89	7,289.20	0.02	
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.15	15 Sep 2043		
	10,000.000	Local	110.037900	11,003.79	123.019800	12,301.98	1,298.19	0.00	
		Base	110.037900	11,003.79	123.019800	12,301.98	1,298.19	0.00	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	1,310,000.000	Local	105.774553	1,385,646.64	122.116100	1,599,720.91	214,074.27	0.07	
		Base	105.774553	1,385,646.64	122.116100	1,599,720.91	214,074.27	0.07	
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25					3.25	12 Jun 2020		
	130,000.000	Local	99.984700	129,980.11	104.575500	135,948.15	5,968.04	0.01	
		Base	99.984700	129,980.11	104.575500	135,948.15	5,968.04	0.01	
761713BS4	REYNOLDS AMERICAN INC COMPANY GUAR 06/19 8.125					8.125	23 Jun 2019		
	10,000.000	Local	115.232500	11,523.25	119.486300	11,948.63	425.38	0.00	
		Base	115.232500	11,523.25	119.486300	11,948.63	425.38	0.00	
767201AQ9	RIO TINTO FIN USA LTD COMPANY GUAR 09/21 3.75					3.75	20 Sep 2021		
	440,000.000	Local	102.059739	449,062.85	103.790600	456,678.64	7,615.79	0.02	
		Base	102.059739	449,062.85	103.790600	456,678.64	7,615.79	0.02	
76720AAM8	RIO TINTO FIN USA PLC COMPANY GUAR 12/18 2.25					2.25	14 Dec 2018		
	20,000.000	Local	100.263950	20,052.79	100.371000	20,074.20	21.41	0.00	
		Base	100.263950	20,052.79	100.371000	20,074.20	21.41	0.00	
772739AP3	WESTROCK RKT CO COMPANY GUAR 03/20 3.5					3.5	01 Mar 2020		

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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
	60,000.000	Local	99.666850	59,800.11	101.391800	60,835.08	1,034.97	0.00	
		Base	99.666850	59,800.11	101.391800	60,835.08	1,034.97	0.00	
772739AQ1	WESTROCK RKT CO COMPANY GUAR 03/23 4					4.0	01 Mar 2023		
	20,000.000	Local	99.498800	19,899.76	102.437500	20,487.50	587.74	0.00	
		Base	99.498800	19,899.76	102.437500	20,487.50	587.74	0.00	
775109AK7	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8					6.8	15 Aug 2018		
	70,000.000	Local	101.446671	71,012.67	111.340400	77,938.28	6,925.61	0.00	
		Base	101.446671	71,012.67	111.340400	77,938.28	6,925.61	0.00	
780097AH4	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR					7.648	31 Dec 2049		
	30,000.000	Local	90.945600	27,283.68	117.000000	35,100.00	7,816.32	0.00	
		Base	90.945600	27,283.68	117.000000	35,100.00	7,816.32	0.00	
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1					6.1	10 Jun 2023		
	230,000.000	Local	99.267974	228,316.34	102.424600	235,576.58	7,260.24	0.01	
		Base	99.267974	228,316.34	102.424600	235,576.58	7,260.24	0.01	
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6					6.0	19 Dec 2023		
	80,000.000	Local	106.769863	85,415.89	101.280000	81,024.00	-4,391.89	0.00	
		Base	106.769863	85,415.89	101.280000	81,024.00	-4,391.89	0.00	
780099CE5	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/22 6.125					6.125	15 Dec 2022		
	150,000.000	Local	107.439480	161,159.22	106.076600	159,114.90	-2,044.32	0.01	
		Base	107.439480	161,159.22	106.076600	159,114.90	-2,044.32	0.01	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	1,190,000.000	Local	101.962076	1,213,348.71	96.139000	1,144,054.10	-69,294.61	0.05	
		Base	101.962076	1,213,348.71	96.139000	1,144,054.10	-69,294.61	0.05	
78307ACZ4	RUSSIAN FEDERATION SR UNSECURED 144A 03/30 VAR					7.5	31 Mar 2030		
	130,900.020	Local	112.474368	147,228.97	122.057400	159,773.16	12,544.19	0.01	
Original Face:	220,000.000	Base	112.474368	147,228.97	122.057400	159,773.16	12,544.19	0.01	
78412FAP9	SESI LLC COMPANY GUAR 12/21 7.125					7.125	15 Dec 2021		
	50,000.000	Local	100.000000	50,000.00	75.500000	37,750.00	-12,250.00	0.00	
		Base	100.000000	50,000.00	75.500000	37,750.00	-12,250.00	0.00	
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8					8.0	25 Mar 2020		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

As of: March 31, 2016

View Date: April 1, 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
	280,000.000	Local	99.958271	279,883.16	99.500000	278,600.00	-1,283.16	0.01	
		Base	99.958271	279,883.16	99.500000	278,600.00	-1,283.16	0.01	
78442GJS6	SLM STUDENT LOAN TRUST SLMA 2003 11 A6 144A				1.38385	15 Dec 2025			
	300,000.000	Local	95.464400	286,393.20	95.660000	286,980.00	586.80	0.01	
Original Face:	300,000.000	Base	95.464400	286,393.20	95.660000	286,980.00	586.80	0.01	
78442GRX6	SLM STUDENT LOAN TRUST SLMA 2006 2 A6				0.7886	25 Jan 2041			
	1,560,000.000	Local	86.739250	1,353,132.30	86.253090	1,345,548.20	-7,584.10	0.06	
Original Face:	1,560,000.000	Base	86.739250	1,353,132.30	86.253090	1,345,548.20	-7,584.10	0.06	
78444YAD7	SLM STUDENT LOAN TRUST SLMA 2008 5 A4				2.3186	25 Jul 2023			
	1,370,000.000	Local	100.997177	1,383,661.32	100.378210	1,375,181.48	-8,479.84	0.06	
Original Face:	1,370,000.000	Base	100.997177	1,383,661.32	100.378210	1,375,181.48	-8,479.84	0.06	
78447AAA2	SLM STUDENT LOAN TRUST SLMA 2012 3 A				1.083	26 Dec 2025			
	1,473,661.230	Local	96.719109	1,425,312.01	96.071630	1,415,770.36	-9,541.65	0.06	
Original Face:	2,500,000.000	Base	96.719109	1,425,312.01	96.071630	1,415,770.36	-9,541.65	0.06	
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A				3.5	28 Oct 2029			
	452,096.970	Local	98.463644	445,151.15	98.253550	444,201.32	-949.83	0.02	
Original Face:	910,000.000	Base	98.463644	445,151.15	98.253550	444,201.32	-949.83	0.02	
78454LAF7	SM ENERGY CO SR UNSECURED 01/23 6.5				6.5	01 Jan 2023			
	100,000.000	Local	64.104510	64,104.51	70.500000	70,500.00	6,395.49	0.00	
		Base	64.104510	64,104.51	70.500000	70,500.00	6,395.49	0.00	
78454LAH3	SM ENERGY CO SR UNSECURED 01/24 5				5.0	15 Jan 2024			
	180,000.000	Local	52.745900	94,942.62	69.219000	124,594.20	29,651.58	0.01	
		Base	52.745900	94,942.62	69.219000	124,594.20	29,651.58	0.01	
78454LAK6	SM ENERGY CO SR UNSECURED 11/22 6.125				6.125	15 Nov 2022			
	200,000.000	Local	56.774490	113,548.98	72.900000	145,800.00	32,251.02	0.01	
		Base	56.774490	113,548.98	72.900000	145,800.00	32,251.02	0.01	
785592AE6	SABINE PASS LIQUEFACTION SR SECURED 02/21 5.625				5.625	01 Feb 2021			
	150,000.000	Local	102.910180	154,365.27	96.125000	144,187.50	-10,177.77	0.01	
		Base	102.910180	154,365.27	96.125000	144,187.50	-10,177.77	0.01	
806851AC5	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/20 3				3.0	21 Dec 2020			

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View Date: April 1, 2016

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		370,000.000	Local 99.785757	369,207.30	101.383500	375,118.95	5,911.65	0.02
			Base 99.785757	369,207.30	101.383500	375,118.95	5,911.65	0.02
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4				4.0	21 Dec 2025		
		300,000.000	Local 99.936490	299,809.47	103.243000	309,729.00	9,919.53	0.01
			Base 99.936490	299,809.47	103.243000	309,729.00	9,919.53	0.01
816194AT1	SELECT MEDICAL CORPORATION TERM LOAN F				1.0	03 Mar 2021		
		480,000.000	Local 98.019794	470,495.01	98.875000	474,600.00	4,104.99	0.02
			Base 98.019794	470,495.01	98.875000	474,600.00	4,104.99	0.02
822538AA2	SHELF DRILL HOLD LTD SECURED 144A 11/18 8.625				8.625	01 Nov 2018		
		50,000.000	Local 103.018100	51,509.05	67.000000	33,500.00	-18,009.05	0.00
			Base 103.018100	51,509.05	67.000000	33,500.00	-18,009.05	0.00
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 Dec 2038		
		200,000.000	Local 124.048250	248,096.50	122.429900	244,859.80	-3,236.70	0.01
			Base 124.048250	248,096.50	122.429900	244,859.80	-3,236.70	0.01
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125				4.125	11 May 2035		
		180,000.000	Local 100.762056	181,371.70	102.463400	184,434.12	3,062.42	0.01
			Base 100.762056	181,371.70	102.463400	184,434.12	3,062.42	0.01
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		
		410,000.000	Local 99.803932	409,196.12	100.287300	411,177.93	1,981.81	0.02
			Base 99.803932	409,196.12	100.287300	411,177.93	1,981.81	0.02
82937JAA2	SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A 05/17 2.75				2.75	17 May 2017		
		200,000.000	Local 99.932775	199,865.55	101.245100	202,490.20	2,624.65	0.01
			Base 99.932775	199,865.55	101.245100	202,490.20	2,624.65	0.01
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375				4.375	10 Apr 2024		
		820,000.000	Local 103.358794	847,542.11	106.713500	875,050.70	27,508.59	0.04
			Base 103.358794	847,542.11	106.713500	875,050.70	27,508.59	0.04
83162CVV2	SMALL BUSINESS ADMINISTRATION SBAP 2013 20J 1				3.37	01 Oct 2033		
		290,681.750	Local 104.358051	303,349.81	105.909730	307,860.26	4,510.45	0.01
Original Face:		330,000.010	Base 104.358051	303,349.81	105.909730	307,860.26	4,510.45	0.01
83162CWY5	SMALL BUSINESS ADMINISTRATION SBAP 2015 20D 1				2.51	01 Apr 2035		

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		225,320.320	Local 100.000000	225,320.32	101.841640	229,469.91	4,149.59	0.01
		230,000.000	Base 100.000000	225,320.32	101.841640	229,469.91	4,149.59	0.01
831641FF7	SMALL BUSINESS ADMINISTRATION SBIC 2016 10A 1				2.507	10 Mar 2026		
		1,440,000.000	Local 100.000000	1,440,000.00	102.243300	1,472,303.52	32,303.52	0.06
Original Face:		1,440,000.000	Base 100.000000	1,440,000.00	102.243300	1,472,303.52	32,303.52	0.06
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.25	08 Nov 2042		
		400,000.000	Local 98.297675	393,190.70	82.134900	328,539.60	-64,651.10	0.01
			Base 98.297675	393,190.70	82.134900	328,539.60	-64,651.10	0.01
843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8				8.0	01 Mar 2032		
		140,000.000	Local 115.069743	161,097.64	105.692300	147,969.22	-13,128.42	0.01
			Base 115.069743	161,097.64	105.692300	147,969.22	-13,128.42	0.01
84762LAU9	SPECTRUM BRANDS INC COMPANY GUAR 07/25 5.75				5.75	15 Jul 2025		
		110,000.000	Local 104.197455	114,617.20	106.250000	116,875.00	2,257.80	0.00
			Base 104.197455	114,617.20	106.250000	116,875.00	2,257.80	0.00
852061AK6	SPRINT COMMUNICATIONS COMPANY GUAR 144A 11/18 9				9.0	15 Nov 2018		
		230,000.000	Local 110.258470	253,594.48	104.750000	240,925.00	-12,669.48	0.01
			Base 110.258470	253,594.48	104.750000	240,925.00	-12,669.48	0.01
852061AM2	SPRINT COMMUNICATIONS SR UNSECURED 11/21 11.5				11.5	15 Nov 2021		
		210,000.000	Local 85.132971	178,779.24	89.000000	186,900.00	8,120.76	0.01
			Base 85.132971	178,779.24	89.000000	186,900.00	8,120.76	0.01
85207UAE5	SPRINT CORP COMPANY GUAR 09/21 7.25				7.25	15 Sep 2021		
		290,000.000	Local 77.233510	223,977.18	76.375000	221,487.50	-2,489.68	0.01
			Base 77.233510	223,977.18	76.375000	221,487.50	-2,489.68	0.01
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875				7.875	15 Sep 2023		
		360,000.000	Local 103.803442	373,692.39	76.479000	275,324.40	-98,367.99	0.01
			Base 103.803442	373,692.39	76.479000	275,324.40	-98,367.99	0.01
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625				7.625	15 Feb 2025		
		360,000.000	Local 92.606067	333,381.84	74.250000	267,300.00	-66,081.84	0.01
			Base 92.606067	333,381.84	74.250000	267,300.00	-66,081.84	0.01
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7				5.7	26 Mar 2044		

Holdings

WESTERN CORE PLUS BOND PORT
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As of: March 31, 2016

View Date: April 1, 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
	1,150,000.000	Local		104.873973	1,206,050.69	90.033200	1,035,381.80	-170,668.89	0.04
		Base		104.873973	1,206,050.69	90.033200	1,035,381.80	-170,668.89	0.04
857477AF0	STATE STREET CORP JR SUBORDINA 03/18 4.956					4.956	15 Mar 2018		
	280,000.000	Local		101.088386	283,047.48	105.104600	294,292.88	11,245.40	0.01
		Base		101.088386	283,047.48	105.104600	294,292.88	11,245.40	0.01
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	850,000.000	Local		103.300832	878,057.07	106.750000	907,375.00	29,317.93	0.04
		Base		103.300832	878,057.07	106.750000	907,375.00	29,317.93	0.04
85771PAB8	STATOIL ASA COMPANY GUAR 08/17 3.125					3.125	17 Aug 2017		
	150,000.000	Local		99.748060	149,622.09	102.665100	153,997.65	4,375.56	0.01
		Base		99.748060	149,622.09	102.665100	153,997.65	4,375.56	0.01
86359LTD1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR1 2A1					0.663	25 Feb 2036		
	147,637.430	Local		84.766431	125,146.98	81.779290	120,736.84	-4,410.14	0.01
Original Face:	1,030,000.000	Base		84.766431	125,146.98	81.779290	120,736.84	-4,410.14	0.01
877249AC6	TAYLOR MORRISON COMM/MON COMPANY GUAR 144A 04/21 5.25					5.25	15 Apr 2021		
	130,000.000	Local		98.477723	128,021.04	98.000000	127,400.00	-621.04	0.01
		Base		98.477723	128,021.04	98.000000	127,400.00	-621.04	0.01
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85					6.85	16 Dec 2039		
	180,000.000	Local		102.932706	185,278.87	128.722300	231,700.14	46,421.27	0.01
		Base		102.932706	185,278.87	128.722300	231,700.14	46,421.27	0.01
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	500,000.000	Local		105.464920	527,324.60	107.154900	535,774.50	8,449.90	0.02
		Base		105.464920	527,324.60	107.154900	535,774.50	8,449.90	0.02
87938WAG8	TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221					6.221	03 Jul 2017		
	60,000.000	Local		98.918933	59,351.36	105.573200	63,343.92	3,992.56	0.00
		Base		98.918933	59,351.36	105.573200	63,343.92	3,992.56	0.00
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877					5.877	15 Jul 2019		
	10,000.000	Local		100.277100	10,027.71	111.846400	11,184.64	1,156.93	0.00
		Base		100.277100	10,027.71	111.846400	11,184.64	1,156.93	0.00
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125					8.125	01 Apr 2022		

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		270,000.000	Local 98.509278	265,975.05	102.875000	277,762.50	11,787.45	0.01
			Base 98.509278	265,975.05	102.875000	277,762.50	11,787.45	0.01
88033GCN8	TENET HEALTHCARE CORP SR UNSECURED 06/23 6.75				6.75	15 Jun 2023		
		150,000.000	Local 94.451333	141,677.00	95.750000	143,625.00	1,948.00	0.01
			Base 94.451333	141,677.00	95.750000	143,625.00	1,948.00	0.01
880591EH1	TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25				5.25	15 Sep 2039		
		290,000.000	Local 116.214159	337,021.06	127.628700	370,123.23	33,102.17	0.02
			Base 116.214159	337,021.06	127.628700	370,123.23	33,102.17	0.02
883556AZ5	THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6				3.6	15 Aug 2021		
		80,000.000	Local 99.888850	79,911.08	103.472400	82,777.92	2,866.84	0.00
			Base 99.888850	79,911.08	103.472400	82,777.92	2,866.84	0.00
887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25				6.25	29 Mar 2041		
		220,000.000	Local 126.256905	277,765.19	115.590700	254,299.54	-23,465.65	0.01
			Base 126.256905	277,765.19	115.590700	254,299.54	-23,465.65	0.01
88731EAJ9	TIME WARNER ENTERTAINMEN COMPANY GUAR 07/33 8.375				8.375	15 Jul 2033		
		170,000.000	Local 111.367276	189,324.37	127.036700	215,962.39	26,638.02	0.01
			Base 111.367276	189,324.37	127.036700	215,962.39	26,638.02	0.01
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3				7.3	01 Jul 2038		
		150,000.000	Local 116.183707	174,275.56	117.299900	175,949.85	1,674.29	0.01
			Base 116.183707	174,275.56	117.299900	175,949.85	1,674.29	0.01
88732JAP3	TIME WARNER CABLE INC COMPANY GUAR 02/19 8.75				8.75	14 Feb 2019		
		10,000.000	Local 106.239700	10,623.97	117.088900	11,708.89	1,084.92	0.00
			Base 106.239700	10,623.97	117.088900	11,708.89	1,084.92	0.00
88732JAW8	TIME WARNER CABLE INC COMPANY GUAR 02/20 5				5.0	01 Feb 2020		
		10,000.000	Local 109.480200	10,948.02	108.546900	10,854.69	-93.33	0.00
			Base 109.480200	10,948.02	108.546900	10,854.69	-93.33	0.00
88732JAX6	TIME WARNER CABLE INC COMPANY GUAR 02/21 4.125				4.125	15 Feb 2021		
		180,000.000	Local 102.975783	185,356.41	105.658800	190,185.84	4,829.43	0.01
			Base 102.975783	185,356.41	105.658800	190,185.84	4,829.43	0.01
88732JAY4	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875				5.875	15 Nov 2040		

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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
		290,000.000	Local 114.674866	332,557.11	103.491700	300,125.93	-32,431.18	0.01
			Base 114.674866	332,557.11	103.491700	300,125.93	-32,431.18	0.01
88732JBA5	TIME WARNER CABLE INC COMPANY GUAR 09/21 4				4.0	01 Sep 2021		
		300,000.000	Local 102.904080	308,712.24	104.641500	313,924.50	5,212.26	0.01
			Base 102.904080	308,712.24	104.641500	313,924.50	5,212.26	0.01
88732JBB3	TIME WARNER CABLE INC COMPANY GUAR 09/41 5.5				5.5	01 Sep 2041		
		50,000.000	Local 99.009480	49,504.74	99.171100	49,585.55	80.81	0.00
			Base 99.009480	49,504.74	99.171100	49,585.55	80.81	0.00
893574AG8	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85				7.85	01 Feb 2026		
		480,000.000	Local 100.864192	484,148.12	114.371800	548,984.64	64,836.52	0.02
			Base 100.864192	484,148.12	114.371800	548,984.64	64,836.52	0.02
893830BA6	TRANSOCEAN INC COMPANY GUAR 12/16 5.8				5.8	15 Dec 2016		
		90,000.000	Local 102.177500	91,959.75	99.700000	89,730.00	-2,229.75	0.00
			Base 102.177500	91,959.75	99.700000	89,730.00	-2,229.75	0.00
900123CB4	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875				4.875	16 Apr 2043		
		230,000.000	Local 98.869678	227,400.26	92.775000	213,382.50	-14,017.76	0.01
			Base 98.869678	227,400.26	92.775000	213,382.50	-14,017.76	0.01
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5				4.5	15 Feb 2021		
		40,000.000	Local 100.101125	40,040.45	110.243000	44,097.20	4,056.75	0.00
			Base 100.101125	40,040.45	110.243000	44,097.20	4,056.75	0.00
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15				5.15	15 Aug 2044		
		60,000.000	Local 103.799367	62,279.62	111.809800	67,085.88	4,806.26	0.00
			Base 103.799367	62,279.62	111.809800	67,085.88	4,806.26	0.00
90351DAB3	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125				4.125	24 Sep 2025		
		440,000.000	Local 99.820980	439,212.31	100.061000	440,268.40	1,056.09	0.02
			Base 99.820980	439,212.31	100.061000	440,268.40	1,056.09	0.02
909317BE8	UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75				9.75	15 Jul 2018		
		12,927.490	Local 99.923187	12,917.56	105.018000	13,576.19	658.63	0.00
			Base 99.923187	12,917.56	105.018000	13,576.19	658.63	0.00
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75				5.75	03 Nov 2020		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
	100,000.000	Local	98.916150	98,916.15	98,916.15	108.316400	108,316.40	9,400.25	0.00
		Base	98.916150	98,916.15	98,916.15	108.316400	108,316.40	9,400.25	0.00
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	1,280,000.000	Local	105.754273	1,353,654.70	1,353,654.70	110.750000	1,417,600.00	63,945.30	0.06
		Base	105.754273	1,353,654.70	1,353,654.70	110.750000	1,417,600.00	63,945.30	0.06
91087BAA8	UNITED MEXICAN STATES SR UNSECURED 01/25 3.6					3.6	30 Jan 2025		
	680,000.000	Local	99.501194	676,608.12	676,608.12	102.000000	693,600.00	16,991.88	0.03
		Base	99.501194	676,608.12	676,608.12	102.000000	693,600.00	16,991.88	0.03
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.75	15 Nov 2024		
	220,000.000	Local	102.088545	224,594.80	224,594.80	100.000000	220,000.00	-4,594.80	0.01
		Base	102.088545	224,594.80	224,594.80	100.000000	220,000.00	-4,594.80	0.01
911365BD5	UNITED RENTALS NORTH AM COMPANY GUAR 07/25 5.5					5.5	15 Jul 2025		
	60,000.000	Local	89.876950	53,926.17	53,926.17	99.479000	59,687.40	5,761.23	0.00
		Base	89.876950	53,926.17	53,926.17	99.479000	59,687.40	5,761.23	0.00
912803EA7	STRIP PRINC 02/43 0.00000						15 Feb 2043		
	500,000.000	Local	34.428284	172,141.42	172,141.42	48.380700	241,903.50	69,762.08	0.01
		Base	34.428284	172,141.42	172,141.42	48.380700	241,903.50	69,762.08	0.01
912810FR4	TSY INFL IX N/B 01/25 2.375					2.375	15 Jan 2025		
	2,061,151.890	Local	114.030513	2,350,342.07	2,350,342.07	119.082000	2,454,460.89	104,118.82	0.10
Original Face:	1,640,000.000	Base	114.030515	2,350,342.11	2,350,342.11	119.082000	2,454,460.89	104,118.78	0.10
912810QF8	TSY INFL IX N/B 02/40 2.125					2.125	15 Feb 2040		
	1,096,070.000	Local	125.832068	1,379,207.55	1,379,207.55	127.725300	1,399,958.70	20,751.15	0.06
Original Face:	1,000,000.000	Base	125.832068	1,379,207.55	1,379,207.55	127.725300	1,399,958.70	20,751.15	0.06
912810QP6	TSY INFL IX N/B 02/41 2.125					2.125	15 Feb 2041		
	400,266.000	Local	120.580669	482,643.42	482,643.42	128.705700	515,165.16	32,521.74	0.02
Original Face:	370,000.000	Base	120.580669	482,643.42	482,643.42	128.705700	515,165.16	32,521.74	0.02
912810QV3	TSY INFL IX N/B 02/42 0.75					0.75	15 Feb 2042		
	2,096,860.000	Local	94.178269	1,974,786.45	1,974,786.45	97.049500	2,034,992.15	60,205.70	0.09
Original Face:	2,000,000.000	Base	94.178269	1,974,786.45	1,974,786.45	97.049500	2,034,992.15	60,205.70	0.08
912810RA8	TSY INFL IX N/B 02/43 0.625					0.625	15 Feb 2043		

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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:	1,463,182.200	Local		87.554325	1,281,079.30	93.867200	1,373,448.16	92,368.86	0.06
	1,420,000.000	Base		87.554325	1,281,079.30	93.867200	1,373,448.16	92,368.86	0.06
912810RF7	TSY INFL IX N/B 02/44 1.375					1.375	15 Feb 2044		
Original Face:	518,415.000	Local		103.737774	537,792.18	111.951800	580,374.92	42,582.74	0.02
	510,000.000	Base		103.737774	537,792.18	111.951800	580,374.92	42,582.74	0.02
912810RG5	US TREASURY N/B 05/44 3.375					3.375	15 May 2044		
Original Face:	7,860,000.000	Local		106.320913	8,356,823.78	115.925800	9,111,767.88	754,944.10	0.38
		Base		106.320913	8,356,823.78	115.925800	9,111,767.88	754,944.10	0.38
912810RJ9	US TREASURY N/B 11/44 3					3.0	15 Nov 2044		
Original Face:	3,820,000.000	Local		100.765732	3,849,250.95	107.910200	4,122,169.64	272,918.69	0.17
		Base		100.765732	3,849,250.95	107.910200	4,122,169.64	272,918.69	0.17
912810RL4	TSY INFL IX N/B 02/45 0.75					0.75	15 Feb 2045		
Original Face:	1,609,664.000	Local		88.455361	1,423,834.11	96.748700	1,557,328.99	133,494.88	0.07
	1,600,000.000	Base		88.455361	1,423,834.11	96.748700	1,557,328.99	133,494.88	0.06
912810RM2	US TREASURY N/B 05/45 3					3.0	15 May 2045		
Original Face:	14,840,000.000	Local		101.426225	15,051,651.74	107.847700	16,004,598.68	952,946.94	0.67
		Base		101.426225	15,051,651.74	107.847700	16,004,598.68	952,946.94	0.67
912810RN0	US TREASURY N/B 08/45 2.875					2.875	15 Aug 2045		
Original Face:	380,000.000	Local		102.670058	390,146.22	105.187500	399,712.50	9,566.28	0.02
		Base		102.670058	390,146.22	105.187500	399,712.50	9,566.28	0.02
912810RP5	US TREASURY N/B 11/45 3					3.0	15 Nov 2045		
Original Face:	8,020,000.000	Local		101.372974	8,130,112.52	107.957000	8,658,151.40	528,038.88	0.36
		Base		101.372974	8,130,112.52	107.957000	8,658,151.40	528,038.88	0.36
912810RQ3	US TREASURY N/B 02/46 2.5					2.5	15 Feb 2046		
Original Face:	4,860,000.000	Local		98.237579	4,774,346.35	97.503900	4,738,689.54	-35,656.81	0.20
		Base		98.237579	4,774,346.35	97.503900	4,738,689.54	-35,656.81	0.20
912810RR1	TSY INFL IX N/B 02/46 1					1.0	15 Feb 2046		
Original Face:	979,833.400	Local		96.964706	950,092.58	104.294300	1,021,910.39	71,817.81	0.04
	980,000.000	Base		96.964706	950,092.58	104.294300	1,021,910.39	71,817.81	0.04
912828A75	US TREASURY N/B 12/18 1.5					1.5	31 Dec 2018		

Holdings

WESTERN CORE PLUS BOND PORT
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
		220,000.000	Local 99.808700	219,579.14	101.800800	223,961.76	4,382.62	0.01
			Base 99.808700	219,579.14	101.800800	223,961.76	4,382.62	0.01
912828D56	US TREASURY N/B 08/24 2.375				2.375	15 Aug 2024		
		270,000.000	Local 101.233930	273,331.61	105.312500	284,343.75	11,012.14	0.01
			Base 101.233930	273,331.61	105.312500	284,343.75	11,012.14	0.01
912828F39	US TREASURY N/B 09/19 1.75				1.75	30 Sep 2019		
		110,000.000	Local 99.966745	109,963.42	102.597700	112,857.47	2,894.05	0.00
			Base 99.966745	109,963.42	102.597700	112,857.47	2,894.05	0.00
912828G61	US TREASURY N/B 11/19 1.5				1.5	30 Nov 2019		
		1,340,000.000	Local 99.678825	1,335,696.26	101.679700	1,362,507.98	26,811.72	0.06
			Base 99.678825	1,335,696.26	101.679700	1,362,507.98	26,811.72	0.06
912828G87	US TREASURY N/B 12/21 2.125				2.125	31 Dec 2021		
		3,690,000.000	Local 99.709775	3,679,290.68	104.003900	3,837,743.91	158,453.23	0.16
			Base 99.709775	3,679,290.68	104.003900	3,837,743.91	158,453.23	0.16
912828H52	US TREASURY N/B 01/20 1.25				1.25	31 Jan 2020		
		990,000.000	Local 99.858327	988,597.44	100.688480	996,815.95	8,218.51	0.04
			Base 99.858327	988,597.44	100.688480	996,815.95	8,218.51	0.04
912828J50	US TREASURY N/B 02/20 1.375				1.375	29 Feb 2020		
		70,000.000	Local 100.482500	70,337.75	101.097700	70,768.39	430.64	0.00
			Base 100.482500	70,337.75	101.097700	70,768.39	430.64	0.00
912828J76	US TREASURY N/B 03/22 1.75				1.75	31 Mar 2022		
		5,670,000.000	Local 99.949786	5,667,152.89	101.785200	5,771,220.84	104,067.95	0.24
			Base 99.949786	5,667,152.89	101.785200	5,771,220.84	104,067.95	0.24
912828K74	US TREASURY N/B 08/25 2				2.0	15 Aug 2025		
		150,000.000	Local 101.060213	151,590.32	101.921900	152,882.85	1,292.53	0.01
			Base 101.060213	151,590.32	101.921900	152,882.85	1,292.53	0.01
912828L65	US TREASURY N/B 09/20 1.375				1.375	30 Sep 2020		
		30,000.000	Local 99.400067	29,820.02	100.835900	30,250.77	430.75	0.00
			Base 99.400067	29,820.02	100.835900	30,250.77	430.75	0.00
912828M56	US TREASURY N/B 11/25 2.25				2.25	15 Nov 2025		

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		6,070,000.000	Local Base	101.189193 101.189193	6,142,184.03 6,142,184.03	104.074200 104.074200	6,317,303.94 6,317,303.94	175,119.91 175,119.91	0.27 0.26
912828M80	US TREASURY N/B 11/22 2				2.0	30 Nov 2022			
		15,750,000.000	Local Base	102.152985 102.152985	16,089,095.07 16,089,095.07	103.035200 103.035200	16,228,044.00 16,228,044.00	138,948.93 138,948.93	0.68 0.68
912828N71	TSY INFL IX N/B 01/26 0.625				0.625	15 Jan 2026			
		4,087,782.000	Local	100.614443	4,112,899.08	104.543000	4,273,489.94	160,590.86	0.18
Original Face:		4,100,000.000	Base	100.614443	4,112,899.08	104.543000	4,273,489.94	160,590.86	0.18
912828N89	US TREASURY N/B 01/21 1.375				1.375	31 Jan 2021			
		4,380,000.000	Local Base	99.437956 99.437956	4,355,382.48 4,355,382.48	100.718800 100.718800	4,411,483.44 4,411,483.44	56,100.96 56,100.96	0.19 0.18
912828P46	US TREASURY N/B 02/26 1.625				1.625	15 Feb 2026			
		6,920,000.000	Local Base	97.556174 97.556174	6,750,887.26 6,750,887.26	98.546900 98.546900	6,819,445.48 6,819,445.48	68,558.22 68,558.22	0.29 0.28
912828P79	US TREASURY N/B 02/23 1.5				1.5	28 Feb 2023			
		8,280,000.000	Local Base	99.556130 99.556130	8,243,247.56 8,243,247.56	99.722700 99.722700	8,257,039.56 8,257,039.56	13,792.00 13,792.00	0.35 0.34
912828P87	US TREASURY N/B 02/21 1.125				1.125	28 Feb 2021			
		2,460,000.000	Local Base	99.524773 99.524773	2,448,309.42 2,448,309.42	99.589800 99.589800	2,449,909.08 2,449,909.08	1,599.66 1,599.66	0.10 0.10
912828PC8	US TREASURY N/B 11/20 2.625				2.625	15 Nov 2020			
		800,000.000	Local Base	104.066314 104.066314	832,530.51 832,530.51	106.359400 106.359400	850,875.20 850,875.20	18,344.69 18,344.69	0.04 0.04
912828RE2	US TREASURY N/B 08/18 1.5				1.5	31 Aug 2018			
		100,000.000	Local Base	100.055860 100.055860	100,055.86 100,055.86	101.691400 101.691400	101,691.40 101,691.40	1,635.54 1,635.54	0.00 0.00
912828UA6	US TREASURY N/B 11/17 0.625				0.625	30 Nov 2017			
		1,780,000.000	Local Base	99.305768 99.305768	1,767,642.67 1,767,642.67	99.839800 99.839800	1,777,148.44 1,777,148.44	9,505.77 9,505.77	0.07 0.07
912828WW6	US TREASURY N/B 07/19 1.625				1.625	31 Jul 2019			

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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	2,910,000.000	Local	99.798371	2,904,132.59	102.187500	2,973,656.25	69,523.66	0.12	
		Base	99.798371	2,904,132.59	102.187500	2,973,656.25	69,523.66	0.12	
912828XD7	US TREASURY N/B 05/22 1.875				1.875	31 May 2022			
	1,620,000.000	Local	99.491926	1,611,769.20	102.472700	1,660,057.74	48,288.54	0.07	
		Base	99.491926	1,611,769.20	102.472700	1,660,057.74	48,288.54	0.07	
912828XL9	TSY INFL IX N/B 07/25 0.375				0.375	15 Jul 2025			
	1,178,808.200	Local	97.847383	1,153,432.97	102.183600	1,204,548.66	51,115.69	0.05	
Original Face:	1,180,000.000	Base	97.847383	1,153,432.97	102.183600	1,204,548.66	51,115.69	0.05	
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5				4.5	01 Jun 2042			
	360,000.000	Local	100.903214	363,251.57	108.349300	390,057.48	26,805.91	0.02	
		Base	100.903214	363,251.57	108.349300	390,057.48	26,805.91	0.02	
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375				3.375	15 Nov 2021			
	70,000.000	Local	99.670171	69,769.12	106.829600	74,780.72	5,011.60	0.00	
		Base	99.670171	69,769.12	106.829600	74,780.72	5,011.60	0.00	
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75				2.75	15 Feb 2023			
	200,000.000	Local	101.143395	202,286.79	101.819100	203,638.20	1,351.41	0.01	
		Base	101.143395	202,286.79	101.819100	203,638.20	1,351.41	0.01	
91324PCP5	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75				3.75	15 Jul 2025			
	320,000.000	Local	99.744675	319,182.96	107.748300	344,794.56	25,611.60	0.01	
		Base	99.744675	319,182.96	107.748300	344,794.56	25,611.60	0.01	
91324PCR1	UNITEDHEALTH GROUP INC SR UNSECURED 07/45 4.75				4.75	15 Jul 2045			
	230,000.000	Local	101.608630	233,699.85	114.669100	263,738.93	30,039.08	0.01	
		Base	101.608630	233,699.85	114.669100	263,738.93	30,039.08	0.01	
914906AP7	UNIVISION COMMUNICATIONS SR SECURED 144A 09/22 6.75				6.75	15 Sep 2022			
	262,000.000	Local	102.231905	267,847.59	106.000000	277,720.00	9,872.41	0.01	
		Base	102.231905	267,847.59	106.000000	277,720.00	9,872.41	0.01	
914908AU2	UNIVISION COMMUNICATIONS INC TERM LOAN				1.0	01 Mar 2020			
	247,352.920	Local	99.672508	246,542.86	98.857100	244,525.92	-2,016.94	0.01	
		Base	99.672508	246,542.86	98.857100	244,525.92	-2,016.94	0.01	
914908AV0	UNIVISION COMMUNICATIONS INC TERM LOAN				4.0	01 Mar 2020			

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
	511,534.230	Local	99.958370	511,321.28	98.910700	505,962.09	-5,359.19	0.02	
		Base	99.958370	511,321.28	98.910700	505,962.09	-5,359.19	0.02	
91831AAA9	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/20 5.375				5.375	15 Mar 2020			
	260,000.000	Local	100.000000	260,000.00	81.500000	211,900.00	-48,100.00	0.01	
		Base	100.000000	260,000.00	81.500000	211,900.00	-48,100.00	0.01	
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875				6.875	21 Nov 2036			
	480,000.000	Local	98.399810	472,319.09	78.970000	379,056.00	-93,263.09	0.02	
		Base	98.399810	472,319.09	78.970000	379,056.00	-93,263.09	0.02	
91911TAM5	VALE OVERSEAS LIMITED COMPANY GUAR 01/22 4.375				4.375	11 Jan 2022			
	84,000.000	Local	99.732345	83,775.17	85.125000	71,505.00	-12,270.17	0.00	
		Base	99.732345	83,775.17	85.125000	71,505.00	-12,270.17	0.00	
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45				2.45	01 Nov 2022			
	20,000.000	Local	99.960750	19,992.15	99.387600	19,877.52	-114.63	0.00	
		Base	99.960750	19,992.15	99.387600	19,877.52	-114.63	0.00	
92343VBQ6	VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5				4.5	15 Sep 2020			
	110,000.000	Local	107.684991	118,453.49	110.402300	121,442.53	2,989.04	0.01	
		Base	107.684991	118,453.49	110.402300	121,442.53	2,989.04	0.01	
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15				5.15	15 Sep 2023			
	660,000.000	Local	106.100982	700,266.48	115.421300	761,780.58	61,514.10	0.03	
		Base	106.100982	700,266.48	115.421300	761,780.58	61,514.10	0.03	
92343VBS2	VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4				6.4	15 Sep 2033			
	284,000.000	Local	104.970282	298,115.60	122.999900	349,319.72	51,204.12	0.01	
		Base	104.970282	298,115.60	122.999900	349,319.72	51,204.12	0.01	
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.55	15 Sep 2043			
	2,824,000.000	Local	124.830171	3,525,204.04	131.722700	3,719,849.05	194,645.01	0.16	
		Base	124.830171	3,525,204.04	131.722700	3,719,849.05	194,645.01	0.15	
92343VCR3	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5				3.5	01 Nov 2024			
	500,000.000	Local	99.556050	497,780.25	104.921000	524,605.00	26,824.75	0.02	
		Base	99.556050	497,780.25	104.921000	524,605.00	26,824.75	0.02	
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.25	01 Sep 2023			

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		90,000.000	Local 99.077489	89,169.74	102.362500	92,126.25	2,956.51	0.00
			Base 99.077489	89,169.74	102.362500	92,126.25	2,956.51	0.00
92553PAX0	VIACOM INC SR UNSECURED 04/24 3.875				3.875	01 Apr 2024		
		10,000.000	Local 93.856500	9,385.65	99.600400	9,960.04	574.39	0.00
			Base 93.856500	9,385.65	99.600400	9,960.04	574.39	0.00
92826CAD4	VISA INC SR UNSECURED 12/25 3.15				3.15	14 Dec 2025		
		910,000.000	Local 99.643337	906,754.37	104.387500	949,926.25	43,171.88	0.04
			Base 99.643337	906,754.37	104.387500	949,926.25	43,171.88	0.04
92826CAF9	VISA INC SR UNSECURED 12/45 4.3				4.3	14 Dec 2045		
		500,000.000	Local 101.884476	509,422.38	109.400800	547,004.00	37,581.62	0.02
			Base 101.884476	509,422.38	109.400800	547,004.00	37,581.62	0.02
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA				1.202153	15 May 2047		
		3,860,360.080	Local 6.354394	245,302.50	6.171760	238,252.16	-7,050.34	0.01
Original Face:		3,954,407.000	Base 6.354394	245,302.50	6.171760	238,252.16	-7,050.34	0.01
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.75	17 Sep 2024		
		300,000.000	Local 99.676620	299,029.86	101.780700	305,342.10	6,312.24	0.01
			Base 99.676620	299,029.86	101.780700	305,342.10	6,312.24	0.01
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.75	17 Sep 2044		
		500,000.000	Local 101.943966	509,719.83	101.475100	507,375.50	-2,344.33	0.02
			Base 101.943966	509,719.83	101.475100	507,375.50	-2,344.33	0.02
92912EAA1	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 07/21 7.5				7.5	15 Jul 2021		
		450,000.000	Local 106.588647	479,648.91	83.312000	374,904.00	-104,744.91	0.02
			Base 106.588647	479,648.91	83.312000	374,904.00	-104,744.91	0.02
92922FAS7	WAMU MORTGAGE PASS THROUGH CER WAMU 2003 AR8 A				2.475041	25 Aug 2033		
		70,390.080	Local 95.654828	67,331.51	101.553190	71,483.37	4,151.86	0.00
Original Face:		1,140,000.000	Base 95.654828	67,331.51	101.553190	71,483.37	4,151.86	0.00
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A				2.552912	25 Oct 2034		
		227,847.190	Local 95.566752	217,746.16	100.167930	228,229.81	10,483.65	0.01
Original Face:		2,100,000.000	Base 95.566752	217,746.16	100.167930	228,229.81	10,483.65	0.01
92936MAD9	WPP FINANCE 2010 COMPANY GUAR 09/42 5.125				5.125	07 Sep 2042		

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		120,000.000	Local 94.533075	113,439.69	97.700100	117,240.12	3,800.43	0.00
			Base 94.533075	113,439.69	97.700100	117,240.12	3,800.43	0.00
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A				1.518605	15 Jun 2045		
		1,065,053.190	Local 6.648767	70,812.90	6.938650	73,900.31	3,087.41	0.00
Original Face:		1,160,000.000	Base 6.648767	70,812.90	6.938650	73,900.31	3,087.41	0.00
92976GAH4	WELLS FARGO BANK NA SUBORDINATED 11/17 6				6.0	15 Nov 2017		
		830,000.000	Local 102.024496	846,803.32	107.271000	890,349.30	43,545.98	0.04
			Base 102.024496	846,803.32	107.271000	890,349.30	43,545.98	0.04
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049		
		790,000.000	Local 97.345834	769,032.09	98.750000	780,125.00	11,092.91	0.03
			Base 97.345834	769,032.09	98.750000	780,125.00	11,092.91	0.03
92978QCC9	WACHOVIA BANK COMMERCIAL MORTG WBCMT 2007 C30 AMFL 144A				0.64125	15 Dec 2043		
		560,000.000	Local 95.603407	535,379.08	94.700050	530,320.28	-5,058.80	0.02
Original Face:		560,000.000	Base 95.603407	535,379.08	94.700050	530,320.28	-5,058.80	0.02
93363PAK6	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 2A3				2.148629	25 Nov 2036		
		337,944.600	Local 87.705269	296,395.22	84.089140	284,174.71	-12,220.51	0.01
Original Face:		700,000.000	Base 87.705269	296,395.22	84.089140	284,174.71	-12,220.51	0.01
939336R54	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004 RA2 2A				7.0	25 Jul 2033		
		93,316.920	Local 99.160710	92,533.72	107.885290	100,675.23	8,141.51	0.00
Original Face:		3,350,000.000	Base 99.160710	92,533.72	107.885290	100,675.23	8,141.51	0.00
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375				7.375	15 May 2029		
		80,000.000	Local 120.693238	96,554.59	136.480500	109,184.40	12,629.81	0.00
			Base 120.693238	96,554.59	136.480500	109,184.40	12,629.81	0.00
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5				3.5	15 May 2024		
		110,000.000	Local 99.789236	109,768.16	104.589600	115,048.56	5,280.40	0.00
			Base 99.789236	109,768.16	104.589600	115,048.56	5,280.40	0.00
94973VAM9	ANTHEM INC SR UNSECURED 06/17 5.875				5.875	15 Jun 2017		
		220,000.000	Local 100.061950	220,136.29	105.171700	231,377.74	11,241.45	0.01
			Base 100.061950	220,136.29	105.171700	231,377.74	11,241.45	0.01
94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125				3.125	15 May 2022		

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		80,000.000	Local 99.668263	79,734.61	100.528700	80,422.96	688.35	0.00
			Base 99.668263	79,734.61	100.528700	80,422.96	688.35	0.00
949746QU8	WELLS FARGO + COMPANY SR UNSECURED 06/16 VAR				3.676	15 Jun 2016		
		30,000.000	Local 100.000000	30,000.00	100.625600	30,187.68	187.68	0.00
			Base 100.000000	30,000.00	100.625600	30,187.68	187.68	0.00
949746RE3	WELLS FARGO + COMPANY SUBORDINATED 01/24 4.48				4.48	16 Jan 2024		
		1,586,000.000	Local 104.497776	1,657,334.72	108.638500	1,723,006.61	65,671.89	0.07
			Base 104.497776	1,657,334.72	108.638500	1,723,006.61	65,671.89	0.07
949746RN3	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR				5.875	29 Dec 2049		
		220,000.000	Local 100.540795	221,189.75	106.780000	234,916.00	13,726.25	0.01
			Base 100.540795	221,189.75	106.780000	234,916.00	13,726.25	0.01
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6				4.6	01 Apr 2021		
		50,000.000	Local 104.208660	52,104.33	110.952200	55,476.10	3,371.77	0.00
			Base 104.208660	52,104.33	110.952200	55,476.10	3,371.77	0.00
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5				1.5	16 Jan 2018		
		80,000.000	Local 99.934650	79,947.72	100.587200	80,469.76	522.04	0.00
			Base 99.934650	79,947.72	100.587200	80,469.76	522.04	0.00
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45				3.45	13 Feb 2023		
		410,000.000	Local 96.914893	397,351.06	102.552000	420,463.20	23,112.14	0.02
			Base 96.914893	397,351.06	102.552000	420,463.20	23,112.14	0.02
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375				5.375	02 Nov 2043		
		130,000.000	Local 99.714346	129,628.65	113.030900	146,940.17	17,311.52	0.01
			Base 99.714346	129,628.65	113.030900	146,940.17	17,311.52	0.01
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65				4.65	04 Nov 2044		
		410,000.000	Local 105.952749	434,406.27	102.795800	421,462.78	-12,943.49	0.02
			Base 105.952749	434,406.27	102.795800	421,462.78	-12,943.49	0.02
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
		1,230,000.000	Local 99.780606	1,227,301.45	106.104400	1,305,084.12	77,782.67	0.05
			Base 99.780606	1,227,301.45	106.104400	1,305,084.12	77,782.67	0.05
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9				4.9	17 Nov 2045		

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	560,000.000	Local		99.645627	558,015.51	107.334200	601,071.52	43,056.01	0.03
		Base		99.645627	558,015.51	107.334200	601,071.52	43,056.01	0.03
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.863	25 Jun 2037		
	303,716.340	Local		71.728887	217,852.35	70.921260	215,399.46	-2,452.89	0.01
Original Face:	1,095,546.780	Base		71.728887	217,852.35	70.921260	215,399.46	-2,452.89	0.01
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.298215	15 Jul 2046		
	70,000.000	Local		103.644129	72,550.89	105.329690	73,730.78	1,179.89	0.00
Original Face:	70,000.000	Base		103.644129	72,550.89	105.329690	73,730.78	1,179.89	0.00
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
	20,000.000	Local		104.362050	20,872.41	107.789780	21,557.96	685.55	0.00
Original Face:	20,000.000	Base		104.362050	20,872.41	107.789780	21,557.96	685.55	0.00
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
	250,000.000	Local		102.880668	257,201.67	105.213950	263,034.88	5,833.21	0.01
Original Face:	250,000.000	Base		102.880668	257,201.67	105.213950	263,034.88	5,833.21	0.01
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local		102.908832	226,399.43	99.404950	218,690.89	-7,708.54	0.01
Original Face:	220,000.000	Base		102.908832	226,399.43	99.404950	218,690.89	-7,708.54	0.01
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		
	1,230,000.000	Local		102.910159	1,265,794.95	102.609630	1,262,098.45	-3,696.50	0.05
Original Face:	1,230,000.000	Base		102.910159	1,265,794.95	102.609630	1,262,098.45	-3,696.50	0.05
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		
	1,300,000.000	Local		102.910742	1,337,839.64	99.416850	1,292,419.05	-45,420.59	0.05
Original Face:	1,300,000.000	Base		102.910742	1,337,839.64	99.416850	1,292,419.05	-45,420.59	0.05
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.204229	15 May 2048		
	5,132,919.840	Local		7.496005	384,763.94	7.327890	376,134.72	-8,629.22	0.02
Original Face:	5,169,000.000	Base		7.496005	384,763.94	7.327890	376,134.72	-8,629.22	0.02
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848	15 May 2048		
	1,130,000.000	Local		99.996306	1,129,958.26	92.183480	1,041,673.32	-88,284.94	0.04
Original Face:	1,130,000.000	Base		99.996306	1,129,958.26	92.183480	1,041,673.32	-88,284.94	0.04
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D					4.104765	15 May 2048		

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Original Face:	1,280,000.000	Local	93.232765	1,193,379.39	74.598340	954,858.75	-238,520.64	0.04	
	1,280,000.000	Base	93.232765	1,193,379.39	74.598340	954,858.75	-238,520.64	0.04	
952355AN5	WEST CORP COMPANY GUAR 144A 07/22 5.375					5.375	15 Jul 2022		
	330,000.000	Local	93.848661	309,700.58	91.730000	302,709.00	-6,991.58	0.01	
		Base	93.848661	309,700.58	91.730000	302,709.00	-6,991.58	0.01	
966387AH5	WHITING PETROLEUM CORP COMPANY GUAR 03/21 5.75					5.75	15 Mar 2021		
	140,000.000	Local	64.527550	90,338.57	66.500000	93,100.00	2,761.43	0.00	
		Base	64.527550	90,338.57	66.500000	93,100.00	2,761.43	0.00	
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25					6.25	01 Apr 2023		
	530,000.000	Local	69.042623	365,925.90	67.250000	356,425.00	-9,500.90	0.01	
		Base	69.042623	365,925.90	67.250000	356,425.00	-9,500.90	0.01	
969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.5	15 Jan 2031		
	248,000.000	Local	105.822274	262,439.24	81.250000	201,500.00	-60,939.24	0.01	
		Base	105.822274	262,439.24	81.250000	201,500.00	-60,939.24	0.01	
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	490,000.000	Local	117.461318	575,560.46	92.473900	453,122.11	-122,438.35	0.02	
		Base	117.461318	575,560.46	92.473900	453,122.11	-122,438.35	0.02	
976ZCBI18	KEURIG GREEN MOUNTAIN, INC. USD TERM LOAN B					1.0	03 Mar 2023		
	340,800.000	Local	98.015508	334,036.85	100.250000	341,652.00	7,615.15	0.01	
		Base	98.015508	334,036.85	100.250000	341,652.00	7,615.15	0.01	
982526AQ8	WM WRIGLEY JR CO SR UNSECURED 144A 10/20 3.375					3.375	21 Oct 2020		
	110,000.000	Local	99.959709	109,955.68	104.134700	114,548.17	4,592.49	0.00	
		Base	99.959709	109,955.68	104.134700	114,548.17	4,592.49	0.00	
982526AU9	WM WRIGLEY JR CO SR UNSECURED 144A 10/18 2.4					2.4	21 Oct 2018		
	40,000.000	Local	99.901575	39,960.63	100.998600	40,399.44	438.81	0.00	
		Base	99.901575	39,960.63	100.998600	40,399.44	438.81	0.00	
982526AV7	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9					2.9	21 Oct 2019		
	160,000.000	Local	100.314894	160,503.83	102.709700	164,335.52	3,831.69	0.01	
		Base	100.314894	160,503.83	102.709700	164,335.52	3,831.69	0.01	
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
	280,000.000	Local		115.631686	323,768.72	128.482600	359,751.28	35,982.56	0.02
		Base		115.631686	323,768.72	128.482600	359,751.28	35,982.56	0.01
98417EAB6	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/16 5.8					5.8	15 Nov 2016		
	30,000.000	Local		102.394067	30,718.22	101.240100	30,372.03	-346.19	0.00
		Base		102.394067	30,718.22	101.240100	30,372.03	-346.19	0.00
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR					2.7	25 Oct 2017		
	430,000.000	Local		97.502284	419,259.82	98.000000	421,400.00	2,140.18	0.02
		Base		97.502284	419,259.82	98.000000	421,400.00	2,140.18	0.02
98956PAH5	ZIMMER BIOMET HOLDINGS SR UNSECURED 08/45 4.45					4.45	15 Aug 2045		
	220,000.000	Local		91.851100	202,072.42	98.421300	216,526.86	14,454.44	0.01
		Base		91.851100	202,072.42	98.421300	216,526.86	14,454.44	0.01
ACI01TMO4	RUSSIAN FEDERATION SR UNSECURED REGS 04/22 4.5					4.5	04 Apr 2022		
	400,000.000	Local		98.854458	395,417.83	102.444200	409,776.80	14,358.97	0.02
		Base		98.854458	395,417.83	102.444200	409,776.80	14,358.97	0.02
ACI08T6X5	REPUBLIC OF PORTUGAL SR UNSECURED 144A 10/24 5.125					5.125	15 Oct 2024		
	410,000.000	Local		100.493010	412,021.34	100.616000	412,525.60	504.26	0.02
		Base		100.493010	412,021.34	100.616000	412,525.60	504.26	0.02
C6901LAD9	1011778 BC ULTD LIABILITY COMP TERM LOAN B2					1.0	10 Dec 2021		
	436,061.480	Local		99.643647	434,507.56	99.833300	435,334.57	827.01	0.02
		Base		99.643647	434,507.56	99.833300	435,334.57	827.01	0.02
C9413PAU7	VALEANT PHARMACEUTICALS INT. TERM LOAN B F1					1.0	01 Apr 2022		
	326,700.000	Local		100.000000	326,700.00	94.218800	307,812.82	-18,887.18	0.01
		Base		100.000000	326,700.00	94.218800	307,812.82	-18,887.18	0.01
G9368PAV6	VIRGIN MEDIA INVESTMENT HOLDIN USD TERM LOAN F					1.0	30 Jun 2023		
	538,829.400	Local		99.793606	537,717.29	99.062500	533,777.87	-3,939.42	0.02
		Base		99.793606	537,717.29	99.062500	533,777.87	-3,939.42	0.02
N0501WAC2	ZIGGO NV TERM B1 USD					1.0	15 Jan 2022		
	129,425.530	Local		99.656559	128,981.03	98.708300	127,753.74	-1,227.29	0.01
		Base		99.656559	128,981.03	98.708300	127,753.74	-1,227.29	0.01
N0501WAE8	ZIGGO NV TERM B2 USD					1.0	15 Jan 2022		

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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	
		83,404.260	Local	99.656564	83,117.82	98.708300	82,326.93	-790.89	0.00
			Base	99.656564	83,117.82	98.708300	82,326.93	-790.89	0.00
N0501WAG3	ZIGGO NV TERM B3 USD				1.0	15 Jan 2022			
		137,170.210	Local	99.656573	136,699.13	98.708300	135,398.38	-1,300.75	0.01
			Base	99.656573	136,699.13	98.708300	135,398.38	-1,300.75	0.01
N4715WAC6	JLL / DELTA DUTCH NEWCO B V INITIAL DOLLAR TERM LOANS				1.0	11 Mar 2021			
		425,418.780	Local	99.723461	424,242.33	96.187500	409,199.69	-15,042.64	0.02
			Base	99.723461	424,242.33	96.187500	409,199.69	-15,042.64	0.02
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN				1.0	28 Oct 2020			
		293,244.860	Local	99.644918	292,203.60	82.000000	240,460.79	-51,742.81	0.01
			Base	99.644918	292,203.60	82.000000	240,460.79	-51,742.81	0.01
Q3930AAC2	FORTESCUE METALS GROUP LTD NEW TERM LOANS				5.25	30 Jun 2019			
		390,000.000	Local	100.633323	392,469.96	84.291700	328,737.63	-63,732.33	0.01
			Base	100.633323	392,469.96	84.291700	328,737.63	-63,732.33	0.01
X74344DM5	RUSSIAN FEDERATION SR UNSECURED REGS 03/30 VAR				7.5	31 Mar 2030			
		63,665.000	Local	116.034053	73,873.08	122.057400	77,707.84	3,834.76	0.00
Original Face:		107,000.000	Base	116.034053	73,873.08	122.057400	77,707.84	3,834.76	0.00
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.75	25 Apr 2022			
		660,000.000	Local	96.812059	638,959.59	100.806600	665,323.56	26,363.97	0.03
			Base	96.812059	638,959.59	100.806600	665,323.56	26,363.97	0.03
US DOLLAR Total									
		537,419,450.870	Local		464,681,751.46		466,955,033.14	2,273,281.68	20.60
Original Face:		413,317,692.430	Base		464,679,005.50		466,955,033.14	2,276,027.64	20.44
FIXED INCOME Total									
		721,987,449.980	Base		485,641,441.84		484,525,053.49	-1,116,388.35	21.17
Original Face:		414,427,692.430							

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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									
99ZO46559	SWAPTION RECEIVER 9WR017022 160420 105 CALL					20 Apr 2016			
2,090,000.000	2,090,000.000	Local	0.300000	6,270.00	0.691562	14,453.65	8,183.65	0.00	
		Base	0.300000	6,270.00	0.691562	14,453.65	8,183.65	0.00	
99ZO46625	SWAPTION RECEIVER 9WR017006 160420 99 CALL					20 Apr 2016			
450,000.000	450,000.000	Local	0.990000	4,455.00	3.659724	16,468.76	12,013.76	0.00	
		Base	0.990000	4,455.00	3.659724	16,468.76	12,013.76	0.00	
99ZP24819	USD CALL/EUR PUT JUN16 1.135 CALL					29 Jun 2016			
9,704,000.000	9,704,000.000	Local	0.019850	192,624.40	0.016929	164,279.02	-28,345.38	0.01	
		Base	0.019850	192,624.40	0.016929	164,279.02	-28,345.38	0.01	
ADI0L2KD5	US 5YR FUTR OPTN MAY16C 120.5 APR16 120.5 CALL					22 Apr 2016			
19,000.000	19,000	Local	0.581376	11,046.14	0.773438	14,695.32	3,649.18	0.00	
		Base	0.581376	11,046.14	0.773438	14,695.32	3,649.18	0.00	
ADI0L4Z78	US 10YR FUT OPTN MAY16C 128.5 APR16 128.5 CALL					22 Apr 2016			
33,000.000	33,000	Local	0.763667	25,201.00	1.968750	64,968.75	39,767.75	0.00	
		Base	0.763667	25,201.00	1.968750	64,968.75	39,767.75	0.00	
ADI0L60D8	US BOND FUTR OPTN MAY16C 165 APR16 165 CALL					22 Apr 2016			
8,000.000	8,000	Local	1.229813	9,838.50	1.265625	10,125.00	286.50	0.00	
		Base	1.229813	9,838.50	1.265625	10,125.00	286.50	0.00	
ADI0L8Y70	US BOND FUTR OPTN MAY16C 163 APR16 163 CALL					22 Apr 2016			
7,000.000	7,000	Local	1.612626	11,288.38	2.359375	16,515.63	5,227.25	0.00	
		Base	1.612626	11,288.38	2.359375	16,515.63	5,227.25	0.00	
ADI0L9XZ7	US BOND FUTR OPTN MAY16C 164 APR16 164 CALL					22 Apr 2016			
4,000.000	4,000	Local	1.659500	6,638.00	1.765625	7,062.50	424.50	0.00	
		Base	1.659500	6,638.00	1.765625	7,062.50	424.50	0.00	
US DOLLAR Total									
12,315,000.000	12,244,071.000	Local		267,361.42		308,568.63	41,207.21	0.01	
		Base		267,361.42		308,568.63	41,207.21	0.01	

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STATE STREET

As of: March 31, 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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OPTIONS PURCHASED - CALLS Total

12,315,000.000	12,244,071.000	Base		267,361.42		308,568.63	41,207.21	0.01
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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

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

OPTIONS PURCHASED - PUTS

US DOLLAR								Exchange Rate:	1.000000
99ZO58786	USGBP0008 USD PUT/GBP CALL 1.4 APR16 1.4174 PUT					28 Apr 2016			
5,010,000.000	5,010,000.000	Local	0.018230	91,332.30	0.016132	80,821.32	-10,510.98	0.00	
		Base	0.018230	91,332.30	0.016132	80,821.32	-10,510.98	0.00	
99ZP06535	USBRP0027 USD PUT/BRL CALL JUN16 3.75 PUT					09 Jun 2016			
1,630,000.000	1,630,000.000	Local	0.035270	57,490.10	0.061261	99,855.43	42,365.33	0.00	
		Base	0.035270	57,490.10	0.061261	99,855.43	42,365.33	0.00	
ADI0KHW16	EURO FX CURR OPT APR16P 1.1 APR16 1.1 PUT					08 Apr 2016			
1,000,000.000	8.000	Local	0.010451	10,451.00	0.000100	100.00	-10,351.00	0.00	
		Base	0.010451	10,451.00	0.000100	100.00	-10,351.00	0.00	
ADI0KN7T0	JPN YEN FUTR OPTN APR16P 87 APR16 87 PUT					08 Apr 2016			
8,750.000	7.000	Local	0.809743	7,085.25	0.040000	350.00	-6,735.25	0.00	
		Base	0.809743	7,085.25	0.040000	350.00	-6,735.25	0.00	
ADI0KWC56	US 10YR FUT OPTN MAY16P 129 APR16 129 PUT					22 Apr 2016			
53,000.000	53.000	Local	0.457555	24,250.39	0.125000	6,625.00	-17,625.39	0.00	
		Base	0.457555	24,250.39	0.125000	6,625.00	-17,625.39	0.00	
ADI0KXCS4	JPN YEN FUTR OPTN APR16P 88 APR16 88 PUT					08 Apr 2016			
8,750.000	7.000	Local	0.775457	6,785.25	0.150000	1,312.50	-5,472.75	0.00	
		Base	0.775457	6,785.25	0.150000	1,312.50	-5,472.75	0.00	
ADI0KY6L4	US 10YR FUT OPTN MAY16P 130 APR16 130 PUT					22 Apr 2016			
3,000.000	3.000	Local	0.581377	1,744.13	0.390625	1,171.88	-572.25	0.00	
		Base	0.581377	1,744.13	0.390625	1,171.88	-572.25	0.00	
ADI0KY6P5	US 10YR FUT OPTN MAY16P 128.5 APR16 128.5 PUT					22 Apr 2016			
41,000.000	41.000	Local	0.490674	20,117.63	0.078125	3,203.13	-16,914.50	0.00	
		Base	0.490674	20,117.63	0.078125	3,203.13	-16,914.50	0.00	
ADI0KZZP0	US BOND FUTR OPTN MAY16P 159 APR16 159 PUT					22 Apr 2016			
6,000.000	6.000	Local	1.143875	6,863.25	0.171875	1,031.25	-5,832.00	0.00	
		Base	1.143875	6,863.25	0.171875	1,031.25	-5,832.00	0.00	

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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
ADI0LCY22	JPN YEN FUTR OPTN MAY16P 88 MAY16 88 PUT					06 May 2016		
12,500.000		10.000	Local 0.798600	9,982.50	0.650000	8,125.00	-1,857.50	0.00
			Base 0.798600	9,982.50	0.650000	8,125.00	-1,857.50	0.00
ADI0LG0W4	US 5YR FUTR OPTN MAY16P 120 APR16 120 PUT					22 Apr 2016		
13,000.000		13.000	Local 0.417313	5,425.07	0.046875	609.38	-4,815.69	0.00
			Base 0.417313	5,425.07	0.046875	609.38	-4,815.69	0.00
ADI0LJD46	US 5YR FUTR OPTN MAY16P 117 APR16 117 PUT					22 Apr 2016		
1,300,000.000		1,300.000	Local 0.011063	14,381.90	0.000000	0.00	-14,381.90	0.00
			Base 0.011063	14,381.90	0.000000	0.00	-14,381.90	0.00
ADI0LMB66	JPN YEN FUTR OPTN MAY16P 87 MAY16 87 PUT					06 May 2016		
5,000.000		4.000	Local 0.552600	2,763.00	0.360000	1,800.00	-963.00	0.00
			Base 0.552600	2,763.00	0.360000	1,800.00	-963.00	0.00
ADI0LQ2K6	EURO FX CURR OPT MAY16P 1.13 MAY16 1.13 PUT					06 May 2016		
625,000.000		5.000	Local 0.010426	6,516.25	0.008200	5,125.00	-1,391.25	0.00
			Base 0.010426	6,516.25	0.008200	5,125.00	-1,391.25	0.00
US DOLLAR Total								
9,716,000.000		6,641,457.000	Local	265,188.02		210,129.89	-55,058.13	0.01
			Base	265,188.02		210,129.89	-55,058.13	0.01
OPTIONS PURCHASED - PUTS Total								
9,716,000.000		6,641,457.000	Base	265,188.02		210,129.89	-55,058.13	0.01

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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 - CALLS

US DOLLAR									Exchange Rate:	1.000000
99ZK39685	EURODOLLAR FTR OPTN JUN16 99.25 CALL					13 Jun 2016				
-10,000.000		-4.000	Local	0.093700	-937.00	0.080000	-800.00	137.00	0.00	
			Base	0.093700	-937.00	0.080000	-800.00	137.00	0.00	
99ZL63170	EURODOLLAR FTR OPTN JUN16 99 CALL					13 Jun 2016				
-30,000.000		-12.000	Local	0.238700	-7,161.00	0.310000	-9,300.00	-2,139.00	0.00	
			Base	0.238700	-7,161.00	0.310000	-9,300.00	-2,139.00	0.00	
99ZP06543	USBRC0023 USD CALL/BRL PUT JUN16 3.85 CALL					09 Jun 2016				
-1,630,000.000	-1,630,000.000		Local	0.032740	-53,366.20	0.015971	-26,032.73	27,333.47	0.00	
			Base	0.032740	-53,366.20	0.015971	-26,032.73	27,333.47	0.00	
ADI0KBDX0	US 10YR FUT OPTN JUN16C 130 MAY16 130 CALL					20 May 2016				
-13,000.000		-13.000	Local	0.716702	-9,317.13	1.109375	-14,421.88	-5,104.75	0.00	
			Base	0.716702	-9,317.13	1.109375	-14,421.88	-5,104.75	0.00	
ADI0KDJ36	US 10YR FUT OPTN MAY16C 130 APR16 130 CALL					22 Apr 2016				
-74,000.000		-74.000	Local	0.394343	-29,181.38	0.781250	-57,812.50	-28,631.12	0.00	
			Base	0.394343	-29,181.38	0.781250	-57,812.50	-28,631.12	0.00	
ADI0KDJ4	US 10YR FUT OPTN MAY16C 131 APR16 131 CALL					22 Apr 2016				
-14,000.000		-14.000	Local	0.439831	-6,157.63	0.328125	-4,593.75	1,563.88	0.00	
			Base	0.439831	-6,157.63	0.328125	-4,593.75	1,563.88	0.00	
ADI0KHGB2	US 10YR FUT OPTN JUN16C 131 MAY16 131 CALL					20 May 2016				
-37,000.000		-37.000	Local	0.380618	-14,082.88	0.640625	-23,703.13	-9,620.25	0.00	
			Base	0.380618	-14,082.88	0.640625	-23,703.13	-9,620.25	0.00	
ADI0KK956	US BOND FUTR OPTN JUN16C 171 MAY16 171 CALL					20 May 2016				
-2,000.000		-2.000	Local	3.996750	-7,993.50	0.593750	-1,187.50	6,806.00	0.00	
			Base	3.996750	-7,993.50	0.593750	-1,187.50	6,806.00	0.00	
ADI0KRB41	EURO FX CURR OPT APR16C 1.11 APR16 1.11 CALL					08 Apr 2016				
-875,000.000		-7.000	Local	0.009685	-8,474.47	0.031500	-27,562.50	-19,088.03	0.00	
			Base	0.009685	-8,474.47	0.031500	-27,562.50	-19,088.03	0.00	

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STATE STREET

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View Date: April 1, 2016

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Asset ID	Asset Description				Rate	Maturity Date			% Curr
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
ADI0KZ2J0	US 10YR FUT OPTN MAY16C 130.5 APR16 130.5 CALL					22 Apr 2016			
-57,000.000	-57.000	Local	0.494009	-28,158.52	0.515625	-29,390.63	-1,232.11		0.00
		Base	0.494009	-28,158.52	0.515625	-29,390.63	-1,232.11		0.00
ADI0L2JR6	US BOND FUTR OPTN MAY16C 167 APR16 167 CALL					22 Apr 2016			
-23,000.000	-23.000	Local	0.896887	-20,628.39	0.625000	-14,375.00	6,253.39		0.00
		Base	0.896887	-20,628.39	0.625000	-14,375.00	6,253.39		0.00
ADI0L4VG2	US 10YR FUT OPTN MAY16C 129.5 APR16 129.5 CALL					22 Apr 2016			
-19,000.000	-19.000	Local	0.439547	-8,351.39	1.109375	-21,078.13	-12,726.74		0.00
		Base	0.439547	-8,351.39	1.109375	-21,078.13	-12,726.74		0.00
ADI0LB9F3	US 5YR FUTR OPTN MAY16C 121 APR16 121 CALL					22 Apr 2016			
-40,000.000	-40.000	Local	0.176829	-7,073.14	0.421875	-16,875.00	-9,801.86		0.00
		Base	0.176829	-7,073.14	0.421875	-16,875.00	-9,801.86		0.00
ADI0LCXZ0	US BOND FUTR OPTN JUN16C 167 MAY16 167 CALL					20 May 2016			
-55,000.000	-55.000	Local	1.193625	-65,649.40	1.437500	-79,062.50	-13,413.10		0.00
		Base	1.193625	-65,649.40	1.437500	-79,062.50	-13,413.10		0.00
ADI0LJCZ8	US 10YR FUT OPTN JUN16C 132 MAY16 132 CALL					20 May 2016			
-49,000.000	-49.000	Local	0.277681	-13,606.38	0.359375	-17,609.38	-4,003.00		0.00
		Base	0.277681	-13,606.38	0.359375	-17,609.38	-4,003.00		0.00
ADI0LNN46	US 5YR FUTR OPTN JUN16C 121 MAY16 121 CALL					20 May 2016			
-53,000.000	-53.000	Local	0.369245	-19,569.97	0.625000	-33,125.00	-13,555.03		0.00
		Base	0.369245	-19,569.97	0.625000	-33,125.00	-13,555.03		0.00
US DOLLAR Total									
-2,981,000.000	-1,630,459.000	Local		-299,708.38		-376,929.63	-77,221.25		0.02
		Base		-299,708.38		-376,929.63	-77,221.25		0.02
OPTIONS WRITTEN - CALLS Total									
-2,981,000.000	-1,630,459.000	Base		-299,708.38		-376,929.63	-77,221.25		0.02

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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 - PUTS

US DOLLAR									
								Exchange Rate:	1.000000
ADI0KMDR9	EURO FX CURR OPT APR16P 1.09 APR16 1.09 PUT					08 Apr 2016			
-1,875,000.000		-15.000	Local	0.005007	-9,388.75	0.000050	-93.75	9,295.00	0.00
			Base	0.005007	-9,388.75	0.000050	-93.75	9,295.00	0.00
ADI0KNC64	EURO FX CURR OPT APR16P 1.115 APR16 1.115 PUT					08 Apr 2016			
-1,750,000.000		-14.000	Local	0.004253	-7,442.00	0.000450	-787.50	6,654.50	0.00
			Base	0.004253	-7,442.00	0.000450	-787.50	6,654.50	0.00
ADI0KNCZ0	EURO FX CURR OPT APR16P 1.11 APR16 1.11 PUT					08 Apr 2016			
-250,000.000		-2.000	Local	0.002724	-681.00	0.000250	-62.50	618.50	0.00
			Base	0.002724	-681.00	0.000250	-62.50	618.50	0.00
ADI0KP484	US BOND FUTR OPTN JUN16P 165 MAY16 165 PUT					20 May 2016			
-2,000.000		-2.000	Local	3.246750	-6,493.50	2.750000	-5,500.00	993.50	0.00
			Base	3.246750	-6,493.50	2.750000	-5,500.00	993.50	0.00
ADI0KQTN2	US 10YR FUT OPTN JUN16P 128 MAY16 128 PUT					20 May 2016			
-10,000.000		-10.000	Local	0.545188	-5,451.88	0.187500	-1,875.00	3,576.88	0.00
			Base	0.545188	-5,451.88	0.187500	-1,875.00	3,576.88	0.00
ADI0KXTS6	US 10YR FUT OPTN MAY16P 128 APR16 128 PUT					22 Apr 2016			
-3,000.000		-3.000	Local	0.387377	-1,162.13	0.046875	-140.63	1,021.50	0.00
			Base	0.387377	-1,162.13	0.046875	-140.63	1,021.50	0.00
ADI0KY477	US 10YR FUT OPTN MAY16P 127.5 APR16 127.5 PUT					22 Apr 2016			
-14,000.000		-14.000	Local	0.401884	-5,626.38	0.031250	-437.50	5,188.88	0.00
			Base	0.401884	-5,626.38	0.031250	-437.50	5,188.88	0.00
ADI0KY659	US BOND FUTR OPTN JUN16P 160 MAY16 160 PUT					20 May 2016			
-13,000.000		-13.000	Local	1.542423	-20,051.50	0.843750	-10,968.75	9,082.75	0.00
			Base	1.542423	-20,051.50	0.843750	-10,968.75	9,082.75	0.00
ADI0KY6C4	US 5YR FUTR OPTN JUN16P 120.5 MAY16 120.5 PUT					20 May 2016			
-19,000.000		-19.000	Local	0.543214	-10,321.07	0.273438	-5,195.32	5,125.75	0.00
			Base	0.543214	-10,321.07	0.273438	-5,195.32	5,125.75	0.00

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
ADI0L4T26	US BOND FUTR OPTN MAY16P 160 APR16 160 PUT					22 Apr 2016		
-3,000.000		-3.000	Local 0.512377	-1,537.13	0.265625	-796.88	740.25	0.00
			Base 0.512377	-1,537.13	0.265625	-796.88	740.25	0.00
ADI0L8VC2	EURO FX CURR OPT MAY16P 1.09 MAY16 1.09 PUT					06 May 2016		
-2,875,000.000		-23.000	Local 0.007313	-21,025.25	0.001000	-2,875.00	18,150.25	0.00
			Base 0.007313	-21,025.25	0.001000	-2,875.00	18,150.25	0.00
ADI0L9XH7	EURO FX CURR OPT MAY16P 1.11 MAY16 1.11 PUT					06 May 2016		
-250,000.000		-2.000	Local 0.004774	-1,193.50	0.000450	-112.50	1,081.00	0.00
			Base 0.004774	-1,193.50	0.000450	-112.50	1,081.00	0.00
ADI0LBVK7	EURO FX CURR OPT MAY16P 1.1 MAY16 1.1 PUT					06 May 2016		
-3,000,000.000		-24.000	Local 0.005370	-16,109.50	0.001800	-5,400.00	10,709.50	0.00
			Base 0.005370	-16,109.50	0.001800	-5,400.00	10,709.50	0.00
ADI0LF0N6	EURO FX CURR OPT MAY16P 1.115 MAY16 1.115 PUT					06 May 2016		
-750,000.000		-6.000	Local 0.005174	-3,880.50	0.004200	-3,150.00	730.50	0.00
			Base 0.005174	-3,880.50	0.004200	-3,150.00	730.50	0.00
ADI0LQ2N0	US BOND FUTR OPTN MAY16P 161 APR16 161 PUT					22 Apr 2016		
-6,000.000		-6.000	Local 0.496750	-2,980.50	0.421875	-2,531.25	449.25	0.00
			Base 0.496750	-2,980.50	0.421875	-2,531.25	449.25	0.00
US DOLLAR Total								
-10,820,000.000		-156.000	Local	-113,344.59		-39,926.58	73,418.01	0.00
			Base	-113,344.59		-39,926.58	73,418.01	0.00
OPTIONS WRITTEN - PUTS Total								
-10,820,000.000		-156.000	Base	-113,344.59		-39,926.58	73,418.01	0.00
SWAPS FIXED INCOME								
US DOLLAR						Exchange Rate:	1.000000	
99S0LBSU9	SWS006247 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2019		
	370,000.000	Local	101.007670	373,728.38	100.484667	371,793.27	-1,935.11	0.02
		Base	101.007670	373,728.38	100.484667	371,793.27	-1,935.11	0.02

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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
99S0LBSV7	SWS006247 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2019			
		-370,000.00	Local 100.000000	-370,000.00	100.000000	-370,000.00	0.00		0.02
			Base 100.000000	-370,000.00	100.000000	-370,000.00	0.00		0.02
99S0N5EL5	SWS009563 CDS USD R F 5.00000 2 CCPCDX				5.0	20 Jun 2020			
		3,264,030.00	Local 104.149446	3,399,469.16	105.214318	3,434,226.90	34,757.74		0.14
			Base 104.149446	3,399,469.16	105.214318	3,434,226.90	34,757.74		0.14
99S0N5EM3	SWS009563 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2020			
		-3,264,030.00	Local 100.000000	-3,264,030.00	100.000000	-3,264,030.00	0.00		0.14
			Base 100.000000	-3,264,030.00	100.000000	-3,264,030.00	0.00		0.14
99S0NGF97	SWS009365 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Jun 2020			
		11,892,000.00	Local 100.789741	11,985,916.05	100.535092	11,955,633.14	-30,282.91		0.50
			Base 100.789741	11,985,916.05	100.535092	11,955,633.14	-30,282.91		0.50
99S0NGFA4	SWS009365 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2020			
		-11,892,000.00	Local 100.000000	-11,892,000.00	100.000000	-11,892,000.00	0.00		0.50
			Base 100.000000	-11,892,000.00	100.000000	-11,892,000.00	0.00		0.50
99S0P4PO8	BWS013706 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.6182	15 Feb 2041			
		6,072,000.00	Local 99.830188	6,061,689.03	100.000000	6,072,000.00	10,310.97		0.25
			Base 99.830188	6,061,689.03	100.000000	6,072,000.00	10,310.97		0.25
99S0P4PP5	BWS013706 IRS USD P F 2.72000 2 CCPVANILLA				2.72	15 Feb 2041			
		-6,072,000.00	Local 100.000000	-6,072,000.00	112.189589	-6,812,151.84	-740,151.84		0.29
			Base 100.000000	-6,072,000.00	112.189589	-6,812,151.84	-740,151.84		0.28
99S0PCCI7	BWS014209 IRS USD R V 03MLIBOR 1 CCPVANILLA				0.6356	31 Aug 2022			
		20,000,000.00	Local 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.84
			Base 100.000000	20,000,000.00	100.000000	20,000,000.00	0.00		0.83
99S0PCCJ5	BWS014209 IRS USD P F 1.89700 2 CCPVANILLA				1.897	31 Aug 2022			
		-20,000,000.00	Local 100.000000	-20,000,000.00	103.410044	-20,682,008.80	-682,008.80		0.87
			Base 100.000000	-20,000,000.00	103.410044	-20,682,008.80	-682,008.80		0.86
99S0PI4L6	SWS014225 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2020			
		5,060,000.00	Local 100.478225	5,084,198.20	100.502746	5,085,438.95	1,240.75		0.21
			Base 100.478225	5,084,198.20	100.502746	5,085,438.95	1,240.75		0.21

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WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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	
99S0PI4M4	SWS014225 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2020			
	-5,060,000.00	Local	100.000000	-5,060,000.00	100.000000	-5,060,000.00	0.00		0.21
		Base	100.000000	-5,060,000.00	100.000000	-5,060,000.00	0.00		0.21
99S0PKW06	SWS014365 CDS USD R F 5.00000 2 CCPCDX				5.0	20 Dec 2020			
	6,610,000.00	Local	100.930645	6,671,515.63	102.896972	6,801,489.85	129,974.22		0.29
		Base	100.930645	6,671,515.63	102.896972	6,801,489.85	129,974.22		0.28
99S0PKW14	SWS014365 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2020			
	-6,610,000.00	Local	100.000000	-6,610,000.00	100.000000	-6,610,000.00	0.00		0.28
		Base	100.000000	-6,610,000.00	100.000000	-6,610,000.00	0.00		0.28
99S0Q6JR2	BWS015784 IRS USD R V 03MLIBOR 1 CCPVANILLA					30 Nov 2022			
	46,128,000.00	Local	100.004037	46,129,862.21	100.000000	46,128,000.00	-1,862.21		1.94
		Base	100.004037	46,129,862.21	100.000000	46,128,000.00	-1,862.21		1.92
99S0Q6JS0	BWS015784 IRS USD P F 1.90000 2 CCPVANILLA				1.9	30 Nov 2022			
	-46,128,000.00	Local	100.000000	-46,128,000.00	103.379633	-47,686,957.11	-1,558,957.11		2.00
		Base	100.000000	-46,128,000.00	103.379633	-47,686,957.11	-1,558,957.11		1.99
99S0QH130	OWP280712 CDS USD R F 1.00000 CDS-BRAZIL @ 100 BP4.9 YR				1.0	06 Jan 2020			
	428,000.00	Local	84.662070	362,353.66	90.152639	385,853.29	23,499.63		0.02
		Base	84.662070	362,353.66	90.152639	385,853.29	23,499.63		0.02
99S0QH148	OWP280712 CDS USD P V 03MEVENT CDS-BRAZIL @100BP4.9YRZER				1.0	06 Jan 2020			
	-428,000.00	Local	100.000000	-428,000.00	100.000000	-428,000.00	0.00		0.02
		Base	100.000000	-428,000.00	100.000000	-428,000.00	0.00		0.02
99S0QHOU5	OWP280811 CDS USD R F 1.00000 2 CORPORATE				1.0	20 Dec 2020			
	168,000.00	Local	84.435613	141,851.83	90.152639	151,456.43	9,604.60		0.01
		Base	84.435613	141,851.83	90.152639	151,456.43	9,604.60		0.01
99S0QH0V3	OWP280811 CDS USD P V 03MEVENT 1 CORPORATE				1.0	20 Dec 2020			
	-168,000.00	Local	100.000000	-168,000.00	100.000000	-168,000.00	0.00		0.01
		Base	100.000000	-168,000.00	100.000000	-168,000.00	0.00		0.01
99S0QJNI9	OWP280977 CDS USD R F 1.00000 2 CORPORATE				1.0	20 Dec 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

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Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
99S0QWAC7	BWS016865 IRS USD R V 00MFEL01 FED FUNDS EFFECTIVE RATE US					1.0	15 Jun 2016		
	679,820,000.000	Local		100.000000	679,820,000.00	100.000000	679,820,000.00	0.00	28.53
		Base		100.000000	679,820,000.00	100.000000	679,820,000.00	0.00	28.30
99S0QWAD5	BWS016865 IRS USD P F .42000					0.42	15 Jun 2016		
	-679,820,000.000	Local		100.000000	-679,820,000.00	100.005750	-679,859,089.65	-39,089.65	28.53
		Base		100.000000	-679,820,000.00	100.005750	-679,859,089.65	-39,089.65	28.31
99S0RHT05	BWS017582 IRS USD R V 00MFEL01 FED FUNDS EFFECTIVE RATE US					1.0	27 Jul 2016		
	158,870,000.000	Local		100.000000	158,870,000.00	99.984433	158,845,268.71	-24,731.29	6.67
		Base		100.000000	158,870,000.00	99.984433	158,845,268.71	-24,731.29	6.61
99S0RHT13	BWS017582 IRS USD P F .55000					0.55	27 Jul 2016		
	-158,870,000.000	Local		100.000000	-158,870,000.00	100.000000	-158,870,000.00	0.00	6.67
		Base		100.000000	-158,870,000.00	100.000000	-158,870,000.00	0.00	6.61
99S0RN7O4	SWS017764 CDS USD R F 5.00000 2 CCPCDX					5.0	20 Jun 2021		
	510,000.000	Local		101.947957	519,934.58	102.713750	523,840.13	3,905.55	0.02
		Base		101.947957	519,934.58	102.713750	523,840.13	3,905.55	0.02
99S0RN7P1	SWS017764 CDS USD P V 03MEVENT 1 CCPCDX					1.0	20 Jun 2021		
	-510,000.000	Local		100.000000	-510,000.00	100.000000	-510,000.00	0.00	0.02
		Base		100.000000	-510,000.00	100.000000	-510,000.00	0.00	0.02
US DOLLAR Total									
		Local			228,488.72		-2,637,236.73	-2,865,725.45	78.97
		Base			228,488.72		-2,637,236.73	-2,865,725.45	78.35
SWAPS FIXED INCOME Total									
	0.000	Base			228,488.72		-2,637,236.73	-2,865,725.45	78.35

Holdings

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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								
8,230,000.000		766,388,195.230	Base	495,486,623.37		491,523,915.92	-3,962,707.45	99.95
Original Face:		414,427,692.430						

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES LONG

EURO CURRENCY

Exchange Rate: 0.878812

GERMANY

AD10HSX07	EURO-BOBL FUTURE JUN16 XEUR 20160608	08 Jun 2016							
22.000	2,200,000.000	Local	2,884,200.00	2,889,736.30	131.100000	-5,536.30	-5,316.30	-220.00	
		Base	3,281,930.61		149.178664	-6,299.75	-6,026.03	-273.72	0.00

AD10HV410	EURO-BTP FUTURE JUN16 XEUR 20160608	08 Jun 2016							
14.000	1,400,000.000	Local	1,968,680.00	1,942,063.10	140.620000	26,616.90	26,896.90	-280.00	
		Base	2,240,160.58		160.011470	30,287.37	30,487.64	-200.27	0.00

GERMANY Total									
36.000	3,600,000.000	Local	4,852,880.00	4,831,799.40		21,080.60	21,580.60	-500.00	
		Base				23,987.62	24,461.61	-473.99	0.00

EURO CURRENCY Total									
36.000	3,600,000.000	Local	4,852,880.00	4,831,799.40		21,080.60	21,580.60	-500.00	
		Base				23,987.62	24,461.61	-473.99	0.00

US DOLLAR

Exchange Rate: 1.000000

99Z380208	90DAY EUR FUTR MAR17 XCME 20170313	13 Mar 2017							
121.000	30,250,000.000	Local	29,986,825.00	29,870,630.75	99.130000	116,194.25	113,169.25	3,025.00	
		Base	29,986,825.00		99.130000	116,194.25	113,169.25	3,025.00	0.00

99Z380513	90DAY EUR FUTR JUN17 XCME 20170619	19 Jun 2017							
32.000	8,000,000.000	Local	7,926,400.00	7,883,204.00	99.080000	43,196.00	41,596.00	1,600.00	
		Base	7,926,400.00		99.080000	43,196.00	41,596.00	1,600.00	0.00

AD10G8WR4	US 5YR NOTE (CBT) JUN16 XCBT 20160630	30 Jun 2016							
1,942.000	194,200,000.000	Local	235,300,610.35	234,814,142.17	121.164063	486,468.18	61,655.68	424,812.50	
		Base	235,300,610.35		121.164063	486,468.18	61,655.68	424,812.50	0.02

AD10G8XQ5	US 2YR NOTE (CBT) JUN16 XCBT 20160630	30 Jun 2016							
246.000	49,200,000.000	Local	53,812,500.00	53,830,940.19	109.375000	-18,440.19	-37,658.69	19,218.50	
		Base	53,812,500.00		109.375000	-18,440.19	-37,658.69	19,218.50	0.00

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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								
ADI0HSYB2	US ULTRA BOND CBT JUN16 XCBT 20160621					21 Jun 2016			
137.000	13,700,000.000	Local 23,636,781.25	23,830,638.91	172.531250	-193,857.66		-339,420.16	145,562.50	
		Base 23,636,781.25		172.531250	-193,857.66		-339,420.16	145,562.50	0.01
ADI0JPC79	CAD CURRENCY FUT JUN16 XCME 20160614					14 Jun 2016			
52.000	5,200,000.000	Local 4,007,640.00	3,913,909.00	0.770700	93,731.00		97,371.00	-3,640.00	
		Base 4,007,640.00		0.770700	93,731.00		97,371.00	-3,640.00	0.00
US DOLLAR Total									
2,530.000	300,550,000.000	Local 354,670,756.60	354,143,465.02		527,291.58		-63,286.92	590,578.50	
		Base			527,291.58		-63,286.92	590,578.50	0.02
FUTURES LONG Total									
2,566.000	304,150,000.000	Base			551,279.20		-38,825.31	590,104.51	0.02

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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: 0.878812

GERMANY

ADI0HSWC2	EURO-BUND FUTURE JUN16 XEUR 20160608						08 Jun 2016			
-54.000	-5,400,000.000	Local	-8,819,280.00	-8,784,960.90	163.320000	-34,319.10		-31,079.10	-3,240.00	
		Base	-10,035,456.96		185.841796	-39,051.70		-35,228.17	-3,823.53	0.00

ADI0HSWQ1	EURO BUXL 30Y BND JUN16 XEUR 20160608						08 Jun 2016			
-2.000	-200,000.000	Local	-337,080.00	-327,636.70	168.540000	-9,443.30		-8,643.30	-800.00	
		Base	-383,563.26		191.781632	-10,745.53		-9,797.18	-948.35	0.00

GERMANY Total										
-56.000	-5,600,000.000	Local	-9,156,360.00	-9,112,597.60		-43,762.40		-39,722.40	-4,040.00	
		Base				-49,797.23		-45,025.35	-4,771.88	0.00

UNITED KINGDOM

99ZA35487	3MO EURO EURIBOR JUN16 IFLL 20160613						13 Jun 2016			
-147.000	-36,750,000.000	Local	-36,841,875.00	-36,836,619.95	100.250000	-5,255.05		-7,092.55	1,837.50	
		Base	-41,922,362.23		114.074455	-5,979.72		-8,039.41	2,059.69	0.00

UNITED KINGDOM Total										
-147.000	-36,750,000.000	Local	-36,841,875.00	-36,836,619.95		-5,255.05		-7,092.55	1,837.50	
		Base				-5,979.72		-8,039.41	2,059.69	0.00

EURO CURRENCY Total										
-203.000	-42,350,000.000	Local	-45,998,235.00	-45,949,217.55		-49,017.45		-46,814.95	-2,202.50	
		Base				-55,776.95		-53,064.76	-2,712.19	0.00

JAPANESE YEN

Exchange Rate: 112.545000

ADI0K9VC1	JPN 10Y BOND(OSE) JUN16 XOSE 20160613						13 Jun 2016			
-6.000	-600,000,000.000	Local	-907,800,000.00	-906,655,200.00	151.300000	-1,144,800.00		-4,324,800.00	3,180,000.00	
		Base	-8,066,106.89		1.344351	-10,171.93		-38,461.47	28,289.54	0.00

JAPANESE YEN Total										
-6.000	-600,000,000.000	Local	-907,800,000.00	-906,655,200.00		-1,144,800.00		-4,324,800.00	3,180,000.00	

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
			Base			-10,171.93		-38,461.47	28,289.54	0.00
US DOLLAR								Exchange Rate:	1.000000	
99Z105373	90DAY EUR FUTR JUN16 XCME 20160613						13 Jun 2016			
	-298.000	-74,500,000.000	Local	-73,985,950.00	-73,936,844.00	99.310000		-49,106.00	0.00	
			Base	-73,985,950.00		99.310000		-49,106.00	0.00	0.00
99Z380471	90DAY EUR FUTR DEC16 XCME 20161219						19 Dec 2016			
	-901.000	-225,250,000.000	Local	-223,391,687.50	-223,107,371.75	99.175000		-273,053.25	-11,262.50	
			Base	-223,391,687.50		99.175000		-273,053.25	-11,262.50	0.00
ADI0G8WV5	US 10YR NOTE (CBT)JUN16 XCBT 20160621						21 Jun 2016			
	-982.000	-98,200,000.000	Local	-128,043,593.75	-128,038,350.58	130.390625		363,006.83	-368,250.00	
			Base	-128,043,593.75		130.390625		363,006.83	-368,250.00	0.02
ADI0HSY71	US LONG BOND(CBT) JUN16 XCBT 20160621						21 Jun 2016			
	-103.000	-10,300,000.000	Local	-16,937,062.50	-16,791,476.13	164.437500		-45,805.12	-99,781.25	
			Base	-16,937,062.50		164.437500		-45,805.12	-99,781.25	0.00
ADI0J2CK1	EURO FX CURR FUT JUN16 XCME 20160613						13 Jun 2016			
	-99.000	-12,375,000.000	Local	-14,122,350.00	-13,689,784.50	1.141200		-368,215.50	-64,350.00	
			Base	-14,122,350.00		1.141200		-368,215.50	-64,350.00	0.00
ADI0J2CM7	JPN YEN CURR FUT JUN16 XCME 20160613						13 Jun 2016			
	-144.000	-180,000.000	Local	-16,027,200.00	-15,833,282.00	89.040000		-203,818.00	9,900.00	
			Base	-16,027,200.00		89.040000		-203,818.00	9,900.00	0.00
ADI0JPD7	AUDUSD CRNCY FUT JUN16 XCME 20160613						13 Jun 2016			
	-1.000	-100,000.000	Local	-76,500.00	-73,901.75	0.765000		-2,558.25	-40.00	
			Base	-76,500.00		0.765000		-2,558.25	-40.00	0.00
US DOLLAR Total										
	-2,528.000	-420,905,000.000	Local	-472,584,343.75	-471,471,010.71			-579,549.29	-533,783.75	
			Base					-579,549.29	-533,783.75	0.02
FUTURES SHORT Total										
	-2,737.000	-1,063,255,000.000	Base					-671,075.52	-508,206.40	0.02

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Notional Par	Current Notional Value	Notional Cost/Proceeds	Current Price	Curr Accum Gn/Ls	Expiration Date	Prior Accum Gn/Ls	Margin Variation	% Fund
Contracts										
FUTURES Total										
-171.000		-759,105,000.000	Base			-628,002.72		-709,900.83	81,898.11	0.05



As of: March 31, 2016

View Date: April 1, 2016

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: 3.901500

MYR	MALAYSIAN RINGGIT								
		69,018.40	Local	1.000000	69,018.40	1.000000	69,018.40	0.00	0.26
			Base	0.253678	17,508.47	0.256312	17,690.22	181.75	0.01

MALAYSIAN RINGGIT Total

		69,018.40	Local		69,018.40		69,018.40	0.00	0.26
			Base		17,508.47		17,690.22	181.75	0.01

MEXICAN PESO

Exchange Rate: 17.277150

MXN	MEXICAN PESO (NEW)								
		-0.070	Local	1.000000	-0.07	1.000000	-0.07	0.00	0.00
			Base	0.142857	-0.01	0.057880	0.00	0.01	0.00

MEXICAN PESO Total

		-0.070	Local		-0.07		-0.07	0.00	0.00
			Base		-0.01		0.00	0.01	0.00

NEW ZEALAND DOLLAR

Exchange Rate: 1.446759

NZD	NEW ZEALAND DOLLAR								
		0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	0.691200	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 AFRICAN RAND

Exchange Rate: 14.763750

ZAR	SOUTH AFRICAN RAND								
		255,825.000	Local	1.000000	255,825.00	1.000000	255,825.00	0.00	0.34
			Base	0.066939	17,124.65	0.067733	17,327.91	203.26	0.01

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
SOUTH AFRICAN RAND Total								
		255,825.000	Local	255,825.00		255,825.00	0.00	0.34
			Base	17,124.65		17,327.91	203.26	0.01
							Exchange Rate:	1,143.600000
SOUTH KOREAN WON								
KRW	SOUTH KOREAN WON							
		1,838.000	Local	1,838.00	1.000000	1,838.00	0.00	100.00
			Base	1.60	0.000874	1.61	0.01	0.00
SOUTH KOREAN WON Total								
		1,838.000	Local	1,838.00		1,838.00	0.00	100.00
			Base	1.60		1.61	0.01	0.00
CASH Total								
		326,681.340	Base	34,634.72		35,019.75	385.03	0.02
CASH EQUIVALENT								
							Exchange Rate:	1.000000
US DOLLAR								
85749P9B9	STATE STR INSTL LIQUID RESVS				0.4448364	31 Dec 2030		
		9,089,019.530	Local	9,089,019.53	100.000000	9,089,019.53	0.00	8.58
			Base	9,089,019.53	100.000000	9,089,019.53	0.00	5.12
912810RP5	US TREASURY N/B 11/45 3				3.0	15 Nov 2045		
		1,895,000.000	Local	2,120,845.05	107.996100	2,046,526.10	-74,318.95	1.93
			Base	2,120,845.05	107.996100	2,046,526.10	-74,318.95	1.15
912828H60	US TREASURY FRN 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
912828N97	US TREASURY FRN 01/18 VAR				1.0	31 Jan 2018		
		395,000.000	Local	395,482.45	100.122139	395,482.45	0.00	0.37
			Base	395,482.45	100.122139	395,482.45	0.00	0.22

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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

11,379,019.530	Local			11,605,347.37		11,531,028.08	-74,319.29	10.88
	Base			11,605,347.37		11,531,028.08	-74,319.29	6.49

CASH EQUIVALENT Total

11,379,019.530	Base			11,605,347.37		11,531,028.08	-74,319.29	6.49
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FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.304546

982ZRBII4	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 07/22 6				6.0	21 Jul 2022		
	2,475,000.000	Local	111.407652	2,757,339.38	119.743800	2,963,659.05	206,319.67	16.89
		Base	97.202582	2,405,763.90	91.789634	2,271,793.44	-133,970.46	1.28
ACI01V7Y4	NEW S WALES TREASURY CRP LOCAL GOVT G 08/24 5				5.0	20 Aug 2024		
	5,465,000.000	Local	108.391568	5,923,599.17	118.252000	6,462,471.80	538,872.63	36.83
		Base	88.968765	4,862,142.98	90.646095	4,953,809.06	91,666.08	2.79
ACI085SK1	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/25 4				4.75	21 Jul 2025		
	3,685,000.000	Local	112.053182	4,129,159.76	114.794300	4,230,169.96	101,010.20	24.11
		Base	81.135557	2,989,845.28	87.995594	3,242,637.64	252,792.36	1.83
ACI0HPS19	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/26 3				3.25	21 Jul 2026		
	3,815,000.000	Local	99.391454	3,791,783.98	101.930600	3,888,652.39	96,868.41	22.16
		Base	71.403338	2,724,037.33	78.134922	2,980,847.28	256,809.95	1.68

AUSTRALIAN DOLLAR Total

15,440,000.000	Local			16,601,882.29		17,544,953.20	943,070.91	100.00
	Base			12,981,789.49		13,449,087.42	467,297.93	7.57

BRAZILIAN REAL

Exchange Rate: 3.595650

959GMYIIO	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
	1,575,000.000	Local	91.370212	1,439,080.84	87.581700	1,379,411.78	-59,669.06	12.36
		Base	40.212501	633,346.89	24.357682	383,633.50	-249,713.39	0.22
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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	
		11,540,000.000	Local	89.179062	10,291,263.81	84.739100	9,778,892.14	-512,371.67	87.64
			Base	38.883844	4,487,195.54	23.567116	2,719,645.17	-1,767,550.37	1.53
BRAZILIAN REAL Total									
		13,115,000.000	Local		11,730,344.65		11,158,303.92	-572,040.73	100.00
			Base		5,120,542.43		3,103,278.67	-2,017,263.76	1.75
EURO CURRENCY							Exchange Rate:	0.878812	
ITALY									
B28Q71I12	BUONI POLIENNALI DEL TES SR UNSECURED REGS 08/39 5				5.0	01 Aug 2039			
		5,095,000.000	Local	116.391480	5,930,145.92	151.400200	7,713,840.19	1,783,694.27	100.00
			Base	145.753152	7,426,123.11	172.278257	8,777,577.22	1,351,454.11	4.94
ITALY Total									
		5,095,000.000	Local		5,930,145.92		7,713,840.19	1,783,694.27	100.00
			Base		7,426,123.11		8,777,577.22	1,351,454.11	4.94
EURO CURRENCY Total									
		5,095,000.000	Local		5,930,145.92		7,713,840.19	1,783,694.27	100.00
			Base		7,426,123.11		8,777,577.22	1,351,454.11	4.94
MALAYSIAN RINGGIT							Exchange Rate:	3.901500	
ACI05FPC3									
	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48				3.48	15 Mar 2023			
		4,840,000.000	Local	96.981159	4,693,888.11	98.242800	4,754,951.52	61,063.41	17.83
			Base	29.309132	1,418,562.00	25.180777	1,218,749.59	-199,812.41	0.69
ACI084S32									
	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048				4.048	30 Sep 2021			
		3,410,000.000	Local	100.160247	3,415,464.43	102.018300	3,478,824.03	63,359.60	13.05
			Base	30.631679	1,044,540.26	26.148481	891,663.21	-152,877.05	0.50
ACI0CBN10									
	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659				3.659	15 Oct 2020			
		18,185,000.000	Local	99.817761	18,151,859.92	100.975000	18,362,303.75	210,443.83	68.86
			Base	24.565639	4,467,261.49	25.881071	4,706,472.83	239,211.34	2.65
MALAYSIAN RINGGIT Total									
		26,435,000.000	Local		26,261,212.46		26,596,079.30	334,866.84	99.74

& Issue has redenominated but Local is not converted
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Books Open

Prepared by State Street

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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		6,930,363.75		6,816,885.63	-113,478.12	3.84

MEXICAN PESO Exchange Rate: 17.277150

929FKUII9	MEX BONOS DESARR FIX RT SR UNSECURED 05/29 8.5				8.5	31 May 2029		
	105,840,000.000	Local	115.424205	122,164,978.27	119.648300	126,635,760.72	4,470,782.45	30.68
		Base	8.214822	8,694,568.13	6.925234	7,329,667.26	-1,364,900.87	4.13

ACI01W4Q2	MEX BONOS DESARR FIX RT SR UNSECURED 11/42 7.75				7.75	13 Nov 2042		
	150,500,000.000	Local	111.387769	167,638,592.91	112.602200	169,466,311.00	1,827,718.09	41.05
		Base	7.750522	11,664,535.74	6.517406	9,808,695.94	-1,855,839.80	5.52

B44NNDII5	MEX BONOS DESARR FIX RT SR UNSECURED 11/38 8.5				8.5	18 Nov 2038		
	96,380,000.000	Local	120.174421	115,824,106.54	121.064200	116,681,675.96	857,569.42	28.27
		Base	8.239083	7,940,828.61	7.007186	6,753,525.67	-1,187,302.94	3.80

MEXICAN PESO Total								
	352,720,000.000	Local		405,627,677.72		412,783,747.68	7,156,069.96	100.00
		Base		28,299,932.48		23,891,888.87	-4,408,043.61	13.45

NEW ZEALAND DOLLAR Exchange Rate: 1.446759

B45C76II1	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/23 5.5				5.5	15 Apr 2023		
	5,755,000.000	Local	110.949881	6,385,165.67	118.946300	6,845,359.57	460,193.90	74.45
		Base	82.873007	4,769,341.56	82.215697	4,731,513.38	-37,828.18	2.66

B503GRII7	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 05/21 6				6.0	15 May 2021		
	1,995,000.000	Local	107.013623	2,134,921.78	117.778400	2,349,679.08	214,757.30	25.55
		Base	87.976810	1,755,137.36	81.408445	1,624,098.47	-131,038.89	0.91

NEW ZEALAND DOLLAR Total								
	7,750,000.000	Local		8,520,087.45		9,195,038.65	674,951.20	100.00
		Base		6,524,478.92		6,355,611.85	-168,867.07	3.58

POLISH ZLOTY Exchange Rate: 3.731200

ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.0	25 Oct 2023		
	2,000,000.000	Local	100.681983	2,013,639.66	110.080000	2,201,600.00	187,960.34	14.48

Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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	31.446435	628,928.70	29.502573	590,051.46	-38,877.24	0.33
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
	12,465,000.000	Local	102.847096	12,819,890.55	104.296100	13,000,508.87	180,618.32	85.52
		Base	27.151246	3,384,402.76	27.952428	3,484,270.17	99,867.41	1.96
POLISH ZLOTY Total								
	14,465,000.000	Local		14,833,530.21		15,202,108.87	368,578.66	100.00
		Base		4,013,331.46		4,074,321.63	60,990.17	2.29
SOUTH AFRICAN RAND							Exchange Rate:	14.763750
989RJQI1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041		
	65,110,000.000	Local	78.041387	50,812,747.09	69.219000	45,068,490.90	-5,744,256.19	59.16
		Base	7.515297	4,893,209.62	4.688443	3,052,645.22	-1,840,564.40	1.72
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
	14,210,000.000	Local	108.274858	15,385,857.32	88.802000	12,618,764.20	-2,767,093.12	16.57
		Base	9.223527	1,310,663.24	6.014867	854,712.67	-455,950.57	0.48
B1W31DIH8	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/21 6.75				6.75	31 Mar 2021		
	19,770,000.000	Local	95.754608	18,930,686.04	92.228000	18,233,475.60	-697,210.44	23.94
		Base	10.112475	1,999,236.39	6.246922	1,235,016.55	-764,219.84	0.70
SOUTH AFRICAN RAND Total								
	99,090,000.000	Local		85,129,290.45		75,920,730.70	-9,208,559.75	99.66
		Base		8,203,109.25		5,142,374.44	-3,060,734.81	2.90
US DOLLAR							Exchange Rate:	1.000000
00084DAH3	ABN AMRO BANK NV SR UNSECURED 144A 10/16 VAR				1.4211	28 Oct 2016		
	1,130,000.000	Local	100.000000	1,130,000.00	100.171600	1,131,939.08	1,939.08	1.07
		Base	100.000000	1,130,000.00	100.171600	1,131,939.08	1,939.08	0.64
00254ELV2	SWEDISH EXPORT CREDIT SR UNSECURED 06/17 VAR				0.81235	12 Jun 2017		
	1,030,000.000	Local	100.043782	1,030,450.95	99.939500	1,029,376.85	-1,074.10	0.97
		Base	100.043782	1,030,450.95	99.939500	1,029,376.85	-1,074.10	0.58

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
00254EMF6	SWEDISH EXPORT CREDIT SR UNSECURED 09/17 VAR					0.7201	28 Sep 2017		
	895,000.000	Local	100.000000	895,000.00	99.764100	892,888.70	-2,111.30	0.84	
		Base	100.000000	895,000.00	99.764100	892,888.70	-2,111.30	0.50	
037833BW9	APPLE INC SR UNSECURED 02/36 4.5					4.5	23 Feb 2036		
	1,225,000.000	Local	99.678220	1,221,058.19	107.309400	1,314,540.15	93,481.96	1.24	
		Base	99.678220	1,221,058.19	107.309400	1,314,540.15	93,481.96	0.74	
037833BX7	APPLE INC SR UNSECURED 02/46 4.65					4.65	23 Feb 2046		
	3,155,000.000	Local	103.663526	3,270,584.26	109.165400	3,444,168.37	173,584.11	3.25	
		Base	103.663526	3,270,584.26	109.165400	3,444,168.37	173,584.11	1.94	
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR					1.1761	09 Dec 2016		
	845,000.000	Local	100.000000	845,000.00	99.925800	844,373.01	-626.99	0.80	
		Base	100.000000	845,000.00	99.925800	844,373.01	-626.99	0.48	
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125	15 Mar 2026		
	620,000.000	Local	100.054239	620,336.28	102.534600	635,714.52	15,378.24	0.60	
		Base	100.054239	620,336.28	102.534600	635,714.52	15,378.24	0.36	
172967JQ5	CITIGROUP INC SR UNSECURED 04/18 VAR					1.3113	27 Apr 2018		
	4,850,000.000	Local	99.810737	4,840,820.74	99.316200	4,816,835.70	-23,985.04	4.55	
		Base	99.810737	4,840,820.74	99.316200	4,816,835.70	-23,985.04	2.71	
20825CAF1	CONOCOPHILLIPS COMPANY GUAR 10/32 5.9					5.9	15 Oct 2032		
	305,000.000	Local	93.812413	286,127.86	101.558600	309,753.73	23,625.87	0.29	
		Base	93.812413	286,127.86	101.558600	309,753.73	23,625.87	0.17	
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5					6.5	01 Feb 2039		
	1,625,000.000	Local	98.448438	1,599,787.11	109.345700	1,776,867.63	177,080.52	1.68	
		Base	98.448438	1,599,787.11	109.345700	1,776,867.63	177,080.52	1.00	
20826FAC0	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/44 4.3					4.3	15 Nov 2044		
	465,000.000	Local	78.536686	365,195.59	86.473900	402,103.64	36,908.05	0.38	
		Base	78.536686	365,195.59	86.473900	402,103.64	36,908.05	0.23	
219868BV7	CORP ANDINA DE FOMENTO SR UNSECURED 01/18 VAR					1.1681	29 Jan 2018		
	1,460,000.000	Local	100.000000	1,460,000.00	99.672900	1,455,224.34	-4,775.66	1.37	
		Base	100.000000	1,460,000.00	99.672900	1,455,224.34	-4,775.66	0.82	

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
24702RAF8	DELL INC SR UNSECURED 04/38 6.5					6.5	15 Apr 2038		
	230,000.000	Local		116.595952	268,170.69	82.000000	188,600.00	-79,570.69	0.18
		Base		116.595952	268,170.69	82.000000	188,600.00	-79,570.69	0.11
25152RVQ3	DEUTSCHE BANK AG LONDON SR UNSECURED 02/17 VAR					1.2272	13 Feb 2017		
	1,610,000.000	Local		100.143989	1,612,318.22	99.718000	1,605,459.80	-6,858.42	1.52
		Base		100.143989	1,612,318.22	99.718000	1,605,459.80	-6,858.42	0.90
25215BAR4	DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 06/18 VAR					0.8356	05 Jun 2018		
	8,115,000.000	Local		99.819670	8,100,366.23	98.867280	8,023,079.77	-77,286.46	7.57
		Base		99.819670	8,100,366.23	98.867280	8,023,079.77	-77,286.46	4.52
29878TCM4	EUROPEAN INVESTMENT BANK 10/18 VAR					0.68685	09 Oct 2018		
	1,925,000.000	Local		100.000000	1,925,000.00	99.550000	1,916,337.50	-8,662.50	1.81
		Base		100.000000	1,925,000.00	99.550000	1,916,337.50	-8,662.50	1.08
30215EAS6	EXPORT IMPORT BK KOREA SR UNSECURED 144A 05/17 VAR					1.2176	12 May 2017		
	2,310,000.000	Local		100.044881	2,311,036.76	99.825000	2,305,957.50	-5,079.26	2.18
		Base		100.044881	2,311,036.76	99.825000	2,305,957.50	-5,079.26	1.30
30215EAU1	EXPORT IMPORT BK KOREA SR UNSECURED 144A 08/17 VAR					1.2432	14 Aug 2017		
	2,185,000.000	Local		100.078780	2,186,721.34	99.833300	2,181,357.61	-5,363.73	2.06
		Base		100.078780	2,186,721.34	99.833300	2,181,357.61	-5,363.73	1.23
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	2,010,000.000	Local		100.813206	2,026,345.45	106.030000	2,131,203.00	104,857.55	2.01
		Base		100.813206	2,026,345.45	106.030000	2,131,203.00	104,857.55	1.20
345397XE8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 VAR					1.2601	27 Mar 2017		
	800,000.000	Local		100.000000	800,000.00	99.525900	796,207.20	-3,792.80	0.75
		Base		100.000000	800,000.00	99.525900	796,207.20	-3,792.80	0.45
345397XJ7	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR					1.53385	15 Jun 2018		
	4,350,000.000	Local		99.436049	4,325,468.14	98.574200	4,287,977.70	-37,490.44	4.05
		Base		99.436049	4,325,468.14	98.574200	4,287,977.70	-37,490.44	2.41
38141EB73	GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR					1.7182	15 Nov 2018		
	3,490,000.000	Local		100.863569	3,520,138.55	99.990000	3,489,651.00	-30,487.55	3.29
		Base		100.863569	3,520,138.55	99.990000	3,489,651.00	-30,487.55	1.97

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
50048MAN0	KOMMUNALBANKEN AS SR UNSECURED 144A 03/17 VAR					1.0101	27 Mar 2017		
	964,000.000	Local	100.322777	967,111.57	100.210200	966,026.33	-1,085.24	0.91	
		Base	100.322777	967,111.57	100.210200	966,026.33	-1,085.24	0.54	
50048MAZ3	KOMMUNALBANKEN AS SR UNSECURED 144A 02/18 VAR					0.7982	20 Feb 2018		
	1,896,000.000	Local	100.208781	1,899,958.48	99.812700	1,892,448.79	-7,509.69	1.79	
		Base	100.208781	1,899,958.48	99.812700	1,892,448.79	-7,509.69	1.07	
50048MBH2	KOMMUNALBANKEN AS SR UNSECURED 144A 05/17 VAR					0.7326	02 May 2017		
	678,000.000	Local	100.035378	678,239.86	99.956700	677,706.43	-533.43	0.64	
		Base	100.035378	678,239.86	99.956700	677,706.43	-533.43	0.38	
55608JAG3	MACQUARIE GROUP LTD SR UNSECURED 144A 01/17 VAR					1.6156	31 Jan 2017		
	990,000.000	Local	100.000000	990,000.00	99.982900	989,830.71	-169.29	0.93	
		Base	100.000000	990,000.00	99.982900	989,830.71	-169.29	0.56	
55608PAL8	MACQUARIE BANK LTD SR UNSECURED 144A 10/17 VAR					1.2491	27 Oct 2017		
	885,000.000	Local	100.000000	885,000.00	99.596000	881,424.60	-3,575.40	0.83	
		Base	100.000000	885,000.00	99.596000	881,424.60	-3,575.40	0.50	
626207YF5	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637					6.637	01 Apr 2057		
	160,000.000	Local	95.626731	153,002.77	124.527000	199,243.20	46,240.43	0.19	
		Base	95.626731	153,002.77	124.527000	199,243.20	46,240.43	0.11	
626207YM0	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655					6.655	01 Apr 2057		
	505,000.000	Local	105.022667	530,364.47	122.151000	616,862.55	86,498.08	0.58	
		Base	105.022667	530,364.47	122.151000	616,862.55	86,498.08	0.35	
62944BBC7	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 07/17 VAR					0.6936	14 Jul 2017		
	3,668,000.000	Local	100.001747	3,668,064.09	99.813000	3,661,140.84	-6,923.25	3.46	
		Base	100.001747	3,668,064.09	99.813000	3,661,140.84	-6,923.25	2.06	
63983TAN5	NEDER WATERSCHAPSBANK SR UNSECURED 144A 02/18 VAR					0.8482	14 Feb 2018		
	3,460,000.000	Local	100.230950	3,467,990.86	99.886000	3,456,055.60	-11,935.26	3.26	
		Base	100.230950	3,467,990.86	99.886000	3,456,055.60	-11,935.26	1.95	
822582AY8	SHELL INTERNATIONAL FIN COMPANY GUAR 08/43 4.55					4.55	12 Aug 2043		
	335,000.000	Local	95.362254	319,463.55	103.817200	347,787.62	28,324.07	0.33	
		Base	95.362254	319,463.55	103.817200	347,787.62	28,324.07	0.20	

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 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	
912810RK6	US TREASURY N/B 02/45 2.5				2.5	15 Feb 2045			
		19,035,000.000	Local	91.985923	17,509,520.37	97.507800	18,560,609.73	1,051,089.36	17.52
			Base	91.985923	17,509,520.37	97.507800	18,560,609.73	1,051,089.36	10.45
912810RP5	US TREASURY N/B 11/45 3				3.0	15 Nov 2045			
		2,115,000.000	Local	101.774235	2,152,525.07	107.957000	2,283,290.55	130,765.48	2.16
			Base	101.774235	2,152,525.07	107.957000	2,283,290.55	130,765.48	1.29
912828XN5	US TREASURY FRN 07/17 VAR				0.3772276	31 Jul 2017			
		12,160,000.000	Local	99.923442	12,150,690.55	99.935500	12,152,156.80	1,466.25	11.47
			Base	99.923442	12,150,690.55	99.935500	12,152,156.80	1,466.25	6.84
ACI02ON88	SWEDISH EXPORT CREDIT SR UNSECURED REGS 11/17 VAR				0.9947	09 Nov 2017			
		1,745,000.000	Local	100.469121	1,753,186.17	100.101500	1,746,771.18	-6,414.99	1.65
			Base	100.469121	1,753,186.17	100.101500	1,746,771.18	-6,414.99	0.98
BBBTQFI0	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 06/16 VAR				0.8356	07 Jun 2016			
		1,000,000.000	Local	100.030898	1,000,308.98	100.038600	1,000,386.00	77.02	0.94
			Base	100.030898	1,000,308.98	100.038600	1,000,386.00	77.02	0.56
US DOLLAR Total		94,226,000.000	Local		92,765,353.15		94,411,357.73	1,646,004.58	89.12
			Base		92,765,353.15		94,411,357.73	1,646,004.58	53.16
FIXED INCOME Total		628,336,000.000	Base		172,265,024.04		166,022,383.46	-6,242,640.58	93.49

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Books Open

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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								
		640,041,700.870	Base	183,905,006.13		177,588,431.29	-6,316,574.84	100.00



As of: March 31, 2016

View Date: April 1, 2016

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

83499Z9R9	SSGA FUNDS SSGA TREASURY FUND				0.1074942	01 Dec 2030			
		3,117,682.730	Local	100.000000	3,117,682.73	100.000000	3,117,682.73	0.00	3.87
			Base	100.000000	3,117,682.73	100.000000	3,117,682.73	0.00	3.87

US DOLLAR Total		3,117,682.730	Local		3,117,682.73		3,117,682.73	0.00	3.87
			Base		3,117,682.73		3,117,682.73	0.00	3.87

CASH EQUIVALENT Total

		3,117,682.730	Base		3,117,682.73		3,117,682.73	0.00	3.87
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EQUITY

US DOLLAR Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01								
		225,847.000	Local	12.356961	2,790,782.65	11.800000	2,664,994.60	-125,788.05	3.30
			Base	12.356961	2,790,782.65	11.800000	2,664,994.60	-125,788.05	3.30

00287Y109	ABBVIE INC COMMON STOCK USD.01								
		22,401.000	Local	59.181015	1,325,713.92	57.120000	1,279,545.12	-46,168.80	1.59
			Base	59.181015	1,325,713.92	57.120000	1,279,545.12	-46,168.80	1.59

012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		27,610.000	Local	48.874840	1,349,434.32	63.930000	1,765,107.30	415,672.98	2.19
			Base	48.874840	1,349,434.32	63.930000	1,765,107.30	415,672.98	2.19

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001								
		6,839.000	Local	163.557631	1,118,570.64	139.220000	952,125.58	-166,445.06	1.18
			Base	163.557631	1,118,570.64	139.220000	952,125.58	-166,445.06	1.18

023135106	AMAZON.COM INC COMMON STOCK USD.01								
		3,385.000	Local	234.886969	795,092.39	593.640000	2,009,471.40	1,214,379.01	2.49
			Base	234.886969	795,092.39	593.640000	2,009,471.40	1,214,379.01	2.49

Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01								
	103,530.000	Local	16.536837	1,712,058.74	15.900000	1,646,127.00	-65,931.74	2.04	
		Base	16.536837	1,712,058.74	15.900000	1,646,127.00	-65,931.74	2.04	
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
	39,700.000	Local	55.317397	2,196,100.65	54.050000	2,145,785.00	-50,315.65	2.66	
		Base	55.317397	2,196,100.65	54.050000	2,145,785.00	-50,315.65	2.66	
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
	13,708.000	Local	80.796836	1,107,563.03	94.010000	1,288,689.08	181,126.05	1.60	
		Base	80.796836	1,107,563.03	94.010000	1,288,689.08	181,126.05	1.60	
037411105	APACHE CORP COMMON STOCK USD.625								
	33,260.000	Local	73.156136	2,433,173.07	48.810000	1,623,420.60	-809,752.47	2.01	
		Base	73.156136	2,433,173.07	48.810000	1,623,420.60	-809,752.47	2.01	
09062X103	BIOGEN INC COMMON STOCK USD.0005								
	6,030.000	Local	280.054403	1,688,728.05	260.320000	1,569,729.60	-118,998.45	1.95	
		Base	280.054403	1,688,728.05	260.320000	1,569,729.60	-118,998.45	1.95	
097023105	BOEING CO/THE COMMON STOCK USD5.								
	10,240.000	Local	129.108386	1,322,069.87	126.940000	1,299,865.60	-22,204.27	1.61	
		Base	129.108386	1,322,069.87	126.940000	1,299,865.60	-22,204.27	1.61	
124857202	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001								
	17,128.000	Local	44.608024	764,046.23	55.090000	943,581.52	179,535.29	1.17	
		Base	44.608024	764,046.23	55.090000	943,581.52	179,535.29	1.17	
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
	17,200.000	Local	63.720764	1,095,997.14	74.230000	1,276,756.00	180,758.86	1.58	
		Base	63.720764	1,095,997.14	74.230000	1,276,756.00	180,758.86	1.58	
131347304	CALPINE CORP COMMON STOCK USD.001								
	175,622.000	Local	18.563201	3,260,106.44	15.170000	2,664,185.74	-595,920.70	3.30	
		Base	18.563201	3,260,106.44	15.170000	2,664,185.74	-595,920.70	3.30	
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	90,350.000	Local	23.158890	2,092,405.70	28.470000	2,572,264.50	479,858.80	3.19	
		Base	23.158890	2,092,405.70	28.470000	2,572,264.50	479,858.80	3.19	

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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	60,256.000	Local 43.407704	2,615,574.62	41.750000	2,515,688.00	-99,886.62	3.12	
			Base 43.407704	2,615,574.62	41.750000	2,515,688.00	-99,886.62	3.12	
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.	20,030.000	Local 49.517306	991,831.63	70.650000	1,415,119.50	423,287.87	1.75	
			Base 49.517306	991,831.63	70.650000	1,415,119.50	423,287.87	1.75	
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01	76,550.000	Local 30.631285	2,344,824.86	11.290000	864,249.50	-1,480,575.36	1.07	
			Base 30.631285	2,344,824.86	11.290000	864,249.50	-1,480,575.36	1.07	
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1	58,019.000	Local 42.930404	2,490,779.11	27.440000	1,592,041.36	-898,737.75	1.97	
			Base 42.930404	2,490,779.11	27.440000	1,592,041.36	-898,737.75	1.97	
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	33,750.000	Local 49.141655	1,658,530.86	50.920000	1,718,550.00	60,019.14	2.13	
			Base 49.141655	1,658,530.86	50.920000	1,718,550.00	60,019.14	2.13	
268648102	EMC CORP/MA COMMON STOCK USD.01	67,730.000	Local 25.891635	1,753,640.46	26.650000	1,805,004.50	51,364.04	2.24	
			Base 25.891635	1,753,640.46	26.650000	1,805,004.50	51,364.04	2.24	
278642103	EBAY INC COMMON STOCK USD.001	24,863.000	Local 27.344045	679,854.99	23.860000	593,231.18	-86,623.81	0.74	
			Base 27.344045	679,854.99	23.860000	593,231.18	-86,623.81	0.74	
30161N101	EXELON CORP COMMON STOCK	35,020.000	Local 31.787039	1,113,182.10	35.860000	1,255,817.20	142,635.10	1.56	
			Base 31.787039	1,113,182.10	35.860000	1,255,817.20	142,635.10	1.56	
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	23,760.000	Local 63.116800	1,499,655.17	68.690000	1,632,074.40	132,419.23	2.02	
			Base 63.116800	1,499,655.17	68.690000	1,632,074.40	132,419.23	2.02	
48248M102	KKR + CO LP MLP	56,550.000	Local 23.655390	1,337,712.31	14.690000	830,719.50	-506,992.81	1.03	
			Base 23.655390	1,337,712.31	14.690000	830,719.50	-506,992.81	1.03	

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View Date: April 1, 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
548661107	LOWE S COS INC COMMON STOCK USD.5								
	22,530.000	Local	52.340509	1,179,231.66	75.750000	1,706,647.50	527,415.84	2.12	
		Base	52.340509	1,179,231.66	75.750000	1,706,647.50	527,415.84	2.12	
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
	46,210.000	Local	50.215051	2,320,437.49	52.910000	2,444,971.10	124,533.61	3.03	
		Base	50.215051	2,320,437.49	52.910000	2,444,971.10	124,533.61	3.03	
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
	57,340.000	Local	31.365614	1,798,504.28	55.230000	3,166,888.20	1,368,383.92	3.93	
		Base	31.365614	1,798,504.28	55.230000	3,166,888.20	1,368,383.92	3.93	
68389X105	ORACLE CORP COMMON STOCK USD.01								
	67,609.000	Local	39.157886	2,647,425.52	40.910000	2,765,884.19	118,458.67	3.43	
		Base	39.157886	2,647,425.52	40.910000	2,765,884.19	118,458.67	3.43	
693718108	PACCAR INC COMMON STOCK USD1.								
	19,250.000	Local	45.511071	876,088.12	54.690000	1,052,782.50	176,694.38	1.31	
		Base	45.511071	876,088.12	54.690000	1,052,782.50	176,694.38	1.31	
745867101	PULTEGROUP INC COMMON STOCK USD.01								
	117,794.000	Local	18.983558	2,236,149.27	18.710000	2,203,925.74	-32,223.53	2.73	
		Base	18.983558	2,236,149.27	18.710000	2,203,925.74	-32,223.53	2.73	
747525103	QUALCOMM INC COMMON STOCK USD.0001								
	27,440.000	Local	46.393668	1,273,042.26	51.140000	1,403,281.60	130,239.34	1.74	
		Base	46.393668	1,273,042.26	51.140000	1,403,281.60	130,239.34	1.74	
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
	13,560.000	Local	143.921981	1,951,582.06	96.260000	1,305,285.60	-646,296.46	1.62	
		Base	143.921981	1,951,582.06	96.260000	1,305,285.60	-646,296.46	1.62	
75605Y106	REALOGY HOLDINGS CORP COMMON STOCK USD.01								
	40,380.000	Local	38.223621	1,543,469.82	36.110000	1,458,121.80	-85,348.02	1.81	
		Base	38.223621	1,543,469.82	36.110000	1,458,121.80	-85,348.02	1.81	
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.								
	13,730.000	Local	115.218876	1,581,955.17	113.750000	1,561,787.50	-20,167.67	1.94	
		Base	115.218876	1,581,955.17	113.750000	1,561,787.50	-20,167.67	1.94	

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
	76,280.000	Local		17.866443	1,362,852.29	22.510000	1,717,062.80	354,210.51	2.13
		Base		17.866443	1,362,852.29	22.510000	1,717,062.80	354,210.51	2.13
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
	73,150.000	Local		29.702665	2,172,749.94	28.660000	2,096,479.00	-76,270.94	2.60
		Base		29.702665	2,172,749.94	28.660000	2,096,479.00	-76,270.94	2.60
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01								
	31,060.000	Local		28.094821	872,625.15	59.860000	1,859,251.60	986,626.45	2.31
		Base		28.094821	872,625.15	59.860000	1,859,251.60	986,626.45	2.31
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
	15,050.000	Local		59.295330	892,394.71	62.190000	935,959.50	43,564.79	1.16
		Base		59.295330	892,394.71	62.190000	935,959.50	43,564.79	1.16
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
	14,739.000	Local		52.323388	771,194.42	128.900000	1,899,857.10	1,128,662.68	2.36
		Base		52.323388	771,194.42	128.900000	1,899,857.10	1,128,662.68	2.36
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
	46,800.000	Local		36.556456	1,710,842.14	48.360000	2,263,248.00	552,405.86	2.81
		Base		36.556456	1,710,842.14	48.360000	2,263,248.00	552,405.86	2.81
984332106	YAHOO INC COMMON STOCK USD.001								
	55,400.000	Local		39.045756	2,163,134.87	36.810000	2,039,274.00	-123,860.87	2.53
		Base		39.045756	2,163,134.87	36.810000	2,039,274.00	-123,860.87	2.53
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
	6,690.000	Local		134.162194	897,545.08	130.550000	873,379.50	-24,165.58	1.08
		Base		134.162194	897,545.08	130.550000	873,379.50	-24,165.58	1.08
G97822103	PERRIGO CO PLC COMMON STOCK								
	10,905.000	Local		143.559681	1,565,518.32	127.930000	1,395,076.65	-170,441.67	1.73
		Base		143.559681	1,565,518.32	127.930000	1,395,076.65	-170,441.67	1.73
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
	14,623.000	Local		48.296211	706,235.49	85.580000	1,251,436.34	545,200.85	1.55
		Base		48.296211	706,235.49	85.580000	1,251,436.34	545,200.85	1.55

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Holdings

CLEARBRIDGE VALUE EQUITY CIF
 CLEARBRIDGE ADVISORS, LLC
 FUND: HBCV



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		27,243.000	Local 67.474867	1,838,217.81	81.070000	2,208,590.01	370,372.20	2.74
			Base 67.474867	1,838,217.81	81.070000	2,208,590.01	370,372.20	2.74
US DOLLAR Total								
		2,047,161.000	Local	73,898,624.82		77,533,334.01	3,634,709.19	96.13
			Base	73,898,624.82		77,533,334.01	3,634,709.19	96.13
EQUITY Total								
		2,047,161.000	Base	73,898,624.82		77,533,334.01	3,634,709.19	96.13

Holdings

CLEARBRIDGE VALUE EQUITY CIF
CLEARBRIDGE ADVISORS, LLC
FUND: HBCV



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
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FUND Total		5,164,843.730	Base	77,016,307.55		80,651,016.74	3,634,709.19	100.00



As of: March 31, 2016

View Date: April 1, 2016

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

85749P9B9	STATE STR INSTL LIQUID RESVS				0.4448364	31 Dec 2099		
		507,535.160	Local	100.000000				0.54
			Base	100.000000				0.54
				507,535.16	100.000000	507,535.16	0.00	

US DOLLAR Total		507,535.160	Local			507,535.16	0.00	0.54
			Base			507,535.16	0.00	0.54

CASH EQUIVALENT Total		507,535.160	Base			507,535.16	0.00	0.54
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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		205,062.00	461.55	0.22
			Base	26.230827		205,062.00	461.55	0.22

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		3,200.000	Local	24.990000		78,300.16	-1,667.84	0.08
			Base	24.990000		78,300.16	-1,667.84	0.08

361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
		27,700.000	Local	25.029208		678,927.00	-14,382.06	0.72
			Base	25.029208		678,927.00	-14,382.06	0.72

US DOLLAR Total		38,700.000	Local			962,289.16	-15,588.35	1.03
			Base			962,289.16	-15,588.35	1.03

EQUITY Total		38,700.000	Base			962,289.16	-15,588.35	1.03
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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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

US DOLLAR Exchange Rate: 1.000000

00077TAA2	ROYAL BK SCOTLAND NV/NY SUBORDINATED 05/23 7.75				7.75	15 May 2023		
	240,000.000	Local	111.698558	268,076.54	108.023400	259,256.16	-8,820.38	0.28
		Base	111.698558	268,076.54	108.023400	259,256.16	-8,820.38	0.28
00080QAF2	ABN AMRO BANK NV SUBORDINATED 144A 07/25 4.75				4.75	28 Jul 2025		
	200,000.000	Local	99.746425	199,492.85	100.246440	200,492.88	1,000.03	0.21
		Base	99.746425	199,492.85	100.246440	200,492.88	1,000.03	0.21
00131LAE5	AIA GROUP LTD SR UNSECURED 144A 03/46 4.5				4.5	16 Mar 2046		
	200,000.000	Local	98.734875	197,469.75	100.449100	200,898.20	3,428.45	0.21
		Base	98.734875	197,469.75	100.449100	200,898.20	3,428.45	0.21
00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7				7.7	01 May 2032		
	520,000.000	Local	123.798575	643,752.59	128.385000	667,602.00	23,849.41	0.71
		Base	123.798575	643,752.59	128.385000	667,602.00	23,849.41	0.71
00185AAH7	AON PLC COMPANY GUAR 05/45 4.75				4.75	15 May 2045		
	140,000.000	Local	99.687250	139,562.15	101.454000	142,035.60	2,473.45	0.15
		Base	99.687250	139,562.15	101.454000	142,035.60	2,473.45	0.15
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		
	860,000.000	Local	109.445778	941,233.69	107.339300	923,117.98	-18,115.71	0.98
		Base	109.445778	941,233.69	107.339300	923,117.98	-18,115.71	0.98
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
	40,000.000	Local	91.665175	36,666.07	91.609600	36,643.84	-22.23	0.04
		Base	91.665175	36,666.07	91.609600	36,643.84	-22.23	0.04
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	350,000.000	Local	98.641803	345,246.31	100.234300	350,820.05	5,573.74	0.37
		Base	98.641803	345,246.31	100.234300	350,820.05	5,573.74	0.37
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.5	15 May 2035		
	240,000.000	Local	99.719292	239,326.30	98.609800	236,663.52	-2,662.78	0.25
		Base	99.719292	239,326.30	98.609800	236,663.52	-2,662.78	0.25

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Holdings

WESTERN ASSET LONG DURATION CR
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	
00206RCU4	AT+T INC SR UNSECURED 02/47 5.65	390,000.000	Local	99.766405	389,088.98	110.371500	430,448.85	41,359.87	0.46
			Base	99.766405	389,088.98	110.371500	430,448.85	41,359.87	0.46
00206RDH2	AT+T INC SR UNSECURED 03/42 5.15	20,000.000	Local	97.502550	19,500.51	100.795200	20,159.04	658.53	0.02
			Base	97.502550	19,500.51	100.795200	20,159.04	658.53	0.02
00287YAR0	ABBVIE INC SR UNSECURED 05/35 4.5	120,000.000	Local	98.965392	118,758.47	103.900900	124,681.08	5,922.61	0.13
			Base	98.965392	118,758.47	103.900900	124,681.08	5,922.61	0.13
00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7	270,000.000	Local	99.797711	269,453.82	106.337200	287,110.44	17,656.62	0.31
			Base	99.797711	269,453.82	106.337200	287,110.44	17,656.62	0.31
00440EAW7	CHUBB INA HOLDINGS INC COMPANY GUAR 11/45 4.35	280,000.000	Local	101.103704	283,090.37	108.981100	305,147.08	22,056.71	0.33
			Base	101.103704	283,090.37	108.981100	305,147.08	22,056.71	0.33
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55	100,000.000	Local	95.728440	95,728.44	103.031000	103,031.00	7,302.56	0.11
			Base	95.728440	95,728.44	103.031000	103,031.00	7,302.56	0.11
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75	360,000.000	Local	99.485528	358,147.90	105.170500	378,613.80	20,465.90	0.40
			Base	99.485528	358,147.90	105.170500	378,613.80	20,465.90	0.40
013817AQ4	ALCOA INC SR UNSECURED 02/22 5.87	160,000.000	Local	101.758031	162,812.85	99.969000	159,950.40	-2,862.45	0.17
			Base	101.758031	162,812.85	99.969000	159,950.40	-2,862.45	0.17
013817AW1	ALCOA INC SR UNSECURED 10/24 5.125	450,000.000	Local	103.352973	465,088.38	94.844000	426,798.00	-38,290.38	0.46
			Base	103.352973	465,088.38	94.844000	426,798.00	-38,290.38	0.46
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR	110,000.000	Local	90.271682	99,298.85	108.500000	119,350.00	20,051.15	0.13
			Base	90.271682	99,298.85	108.500000	119,350.00	20,051.15	0.13

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View Date: April 1, 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
02209SAE3	ALTRIA GROUP INC COMPANY GUAR 11/38 9.95					9.95	10 Nov 2038		
	150,000.000	Local		140.648520	210,972.78	175.858300	263,787.45	52,814.67	0.28
		Base		140.648520	210,972.78	175.858300	263,787.45	52,814.67	0.28
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2					10.2	06 Feb 2039		
	320,000.000	Local		141.632278	453,223.29	183.185100	586,192.32	132,969.03	0.63
		Base		141.632278	453,223.29	183.185100	586,192.32	132,969.03	0.63
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	30,000.000	Local		98.772633	29,631.79	103.976700	31,193.01	1,561.22	0.03
		Base		98.772633	29,631.79	103.976700	31,193.01	1,561.22	0.03
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
	70,000.000	Local		99.580900	69,706.63	122.181100	85,526.77	15,820.14	0.09
		Base		99.580900	69,706.63	122.181100	85,526.77	15,820.14	0.09
023551AF1	HESS CORP SR UNSECURED 10/29 7.875					7.875	01 Oct 2029		
	140,000.000	Local		117.401671	164,362.34	108.746300	152,244.82	-12,117.52	0.16
		Base		117.401671	164,362.34	108.746300	152,244.82	-12,117.52	0.16
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	30,000.000	Local		116.105400	34,831.62	106.329500	31,898.85	-2,932.77	0.03
		Base		116.105400	34,831.62	106.329500	31,898.85	-2,932.77	0.03
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125					6.125	15 Nov 2037		
	230,000.000	Local		91.433378	210,296.77	116.083400	266,991.82	56,695.05	0.28
		Base		91.433378	210,296.77	116.083400	266,991.82	56,695.05	0.28
02376TAC2	AMER AIRLN 13 2 B PTT PASS THRU CE 144A 01/22 5.6					5.6	15 Jan 2022		
	208,742.120	Local		100.000000	208,742.12	101.000000	210,829.54	2,087.42	0.22
		Base		100.000000	208,742.12	101.000000	210,829.54	2,087.42	0.22
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25					6.25	15 Mar 2087		
	125,000.000	Local		82.619912	103,274.89	103.000000	128,750.00	25,475.11	0.14
		Base		82.619912	103,274.89	103.000000	128,750.00	25,475.11	0.14
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5					4.5	16 Jul 2044		
	60,000.000	Local		101.081900	60,649.14	94.312800	56,587.68	-4,061.46	0.06
		Base		101.081900	60,649.14	94.312800	56,587.68	-4,061.46	0.06

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View Date: April 1, 2016

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031162BC3	AMGEN INC SR UNSECURED 03/40 5.75					5.75	15 Mar 2040		
	90,000.000	Local		99.485522	89,536.97	117.774100	105,996.69	16,459.72	0.11
		Base		99.485522	89,536.97	117.774100	105,996.69	16,459.72	0.11
031162BK5	AMGEN INC SR UNSECURED 11/41 5.15					5.15	15 Nov 2041		
	80,000.000	Local		99.184150	79,347.32	110.354600	88,283.68	8,936.36	0.09
		Base		99.184150	79,347.32	110.354600	88,283.68	8,936.36	0.09
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4					4.4	01 May 2045		
	410,000.000	Local		97.797549	400,969.95	102.067400	418,476.34	17,506.39	0.45
		Base		97.797549	400,969.95	102.067400	418,476.34	17,506.39	0.45
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95					7.95	15 Jun 2039		
	120,000.000	Local		145.219983	174,263.98	110.038800	132,046.56	-42,217.42	0.14
		Base		145.219983	174,263.98	110.038800	132,046.56	-42,217.42	0.14
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	50,000.000	Local		92.571840	46,285.92	78.443800	39,221.90	-7,064.02	0.04
		Base		92.571840	46,285.92	78.443800	39,221.90	-7,064.02	0.04
032511BP1	ANADARKO PETROLEUM CORP SR UNSECURED 03/46 6.6					6.6	15 Mar 2046		
	380,000.000	Local		100.212192	380,806.33	102.091600	387,948.08	7,141.75	0.41
		Base		100.212192	380,806.33	102.091600	387,948.08	7,141.75	0.41
03523TAP3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/40 6.375					6.375	15 Jan 2040		
	150,000.000	Local		107.629320	161,443.98	127.331700	190,997.55	29,553.57	0.20
		Base		107.629320	161,443.98	127.331700	190,997.55	29,553.57	0.20
035242AM8	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/36 4.7					4.7	01 Feb 2036		
	360,000.000	Local		99.170667	357,014.40	108.070400	389,053.44	32,039.04	0.41
		Base		99.170667	357,014.40	108.070400	389,053.44	32,039.04	0.41
035242AN6	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4.9					4.9	01 Feb 2046		
	1,440,000.000	Local		99.903824	1,438,615.07	111.756200	1,609,289.28	170,674.21	1.72
		Base		99.903824	1,438,615.07	111.756200	1,609,289.28	170,674.21	1.72
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	50,000.000	Local		117.954080	58,977.04	99.510300	49,755.15	-9,221.89	0.05
		Base		117.954080	58,977.04	99.510300	49,755.15	-9,221.89	0.05

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037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	200,000.000	Local		98.241330	196,482.66	90.734400	181,468.80	-15,013.86	0.19
		Base		98.241330	196,482.66	90.734400	181,468.80	-15,013.86	0.19
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25					5.25	01 Feb 2042		
	140,000.000	Local		97.300314	136,220.44	91.894500	128,652.30	-7,568.14	0.14
		Base		97.300314	136,220.44	91.894500	128,652.30	-7,568.14	0.14
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75					4.75	15 Apr 2043		
	130,000.000	Local		105.862800	137,621.64	89.762500	116,691.25	-20,930.39	0.12
		Base		105.862800	137,621.64	89.762500	116,691.25	-20,930.39	0.12
04021LAA8	ARGOS MERGER SUB INC SR UNSECURED 144A 03/23 7.125					7.125	15 Mar 2023		
	70,000.000	Local		100.478143	70,334.70	106.300000	74,410.00	4,075.30	0.08
		Base		100.478143	70,334.70	106.300000	74,410.00	4,075.30	0.08
05523UAL4	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 10/44 4.75					4.75	07 Oct 2044		
	210,000.000	Local		99.927505	209,847.76	104.334800	219,103.08	9,255.32	0.23
		Base		99.927505	209,847.76	104.334800	219,103.08	9,255.32	0.23
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	280,000.000	Local		105.484750	295,357.30	101.730600	284,845.68	-10,511.62	0.30
		Base		105.484750	295,357.30	101.730600	284,845.68	-10,511.62	0.30
055451AX6	BHP BILLITON FIN USA LTD COMPANY GUAR 144A 10/75 VAR					6.75	19 Oct 2075		
	400,000.000	Local		100.786120	403,144.48	100.000000	400,000.00	-3,144.48	0.43
		Base		100.786120	403,144.48	100.000000	400,000.00	-3,144.48	0.43
05565AAQ6	BNP PARIBAS JR SUBORDINA 144A 12/49 VAR					7.625	29 Dec 2049		
	200,000.000	Local		100.000000	200,000.00	100.550000	201,100.00	1,100.00	0.21
		Base		100.000000	200,000.00	100.550000	201,100.00	1,100.00	0.21
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	200,000.000	Local		99.832125	199,664.25	102.142600	204,285.20	4,620.95	0.22
		Base		99.832125	199,664.25	102.142600	204,285.20	4,620.95	0.22
05581KAA9	BNP PARIBAS COMPANY GUAR 144A 09/25 4.375					4.375	28 Sep 2025		
	220,000.000	Local		99.088995	217,995.79	99.905600	219,792.32	1,796.53	0.23
		Base		99.088995	217,995.79	99.905600	219,792.32	1,796.53	0.23

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057224AZ0	BAKER HUGHES INC SR UNSECURED 09/40 5.125				5.125	15 Sep 2040			
		130,000.000	Local	99.579115	129,452.85	100.265900	130,345.67	892.82	0.14
			Base	99.579115	129,452.85	100.265900	130,345.67	892.82	0.14
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR				6.25	29 Sep 2049			
		360,000.000	Local	100.153244	360,551.68	98.000000	352,800.00	-7,751.68	0.38
			Base	100.153244	360,551.68	98.000000	352,800.00	-7,751.68	0.38
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR				6.5	29 Oct 2049			
		430,000.000	Local	100.000000	430,000.00	103.220000	443,846.00	13,846.00	0.47
			Base	100.000000	430,000.00	103.220000	443,846.00	13,846.00	0.47
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.1	29 Dec 2049			
		290,000.000	Local	100.000000	290,000.00	98.500000	285,650.00	-4,350.00	0.30
			Base	100.000000	290,000.00	98.500000	285,650.00	-4,350.00	0.30
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044			
		530,000.000	Local	99.790323	528,888.71	110.365200	584,935.56	56,046.85	0.62
			Base	99.790323	528,888.71	110.365200	584,935.56	56,046.85	0.62
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024			
		410,000.000	Local	99.958254	409,828.84	101.829000	417,498.90	7,670.06	0.45
			Base	99.958254	409,828.84	101.829000	417,498.90	7,670.06	0.45
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025			
		150,000.000	Local	98.849127	148,273.69	100.151700	150,227.55	1,953.86	0.16
			Base	98.849127	148,273.69	100.151700	150,227.55	1,953.86	0.16
06738EAA3	BARCLAYS PLC JR SUBORDINA 12/49 VAR				8.25	29 Dec 2049			
		200,000.000	Local	101.113580	202,227.16	99.797000	199,594.00	-2,633.16	0.21
			Base	101.113580	202,227.16	99.797000	199,594.00	-2,633.16	0.21
06740L8C2	BARCLAYS BANK PLC SUBORDINATED 11/22 7.625				7.625	21 Nov 2022			
		200,000.000	Local	105.106815	210,213.63	107.500000	215,000.00	4,786.37	0.23
			Base	105.106815	210,213.63	107.500000	215,000.00	4,786.37	0.23
067901AH1	BARRICK GOLD CORP SR UNSECURED 04/42 5.25				5.25	01 Apr 2042			
		110,000.000	Local	95.926300	105,518.93	86.077000	94,684.70	-10,834.23	0.10
			Base	95.926300	105,518.93	86.077000	94,684.70	-10,834.23	0.10

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06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR 05/41 5.7					5.7	30 May 2041		
	150,000.000	Local		96.361413	144,542.12	87.231900	130,847.85	-13,694.27	0.14
		Base		96.361413	144,542.12	87.231900	130,847.85	-13,694.27	0.14
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR 05/43 5.75					5.75	01 May 2043		
	50,000.000	Local		101.381060	50,690.53	90.399700	45,199.85	-5,490.68	0.05
		Base		101.381060	50,690.53	90.399700	45,199.85	-5,490.68	0.05
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR 10/39 5.95					5.95	15 Oct 2039		
	130,000.000	Local		100.074462	130,096.80	89.949900	116,934.87	-13,161.93	0.12
		Base		100.074462	130,096.80	89.949900	116,934.87	-13,161.93	0.12
07177MAE3	BAXALTA INC SR UNSECURED 144A 06/45 5.25					5.25	23 Jun 2045		
	60,000.000	Local		99.980867	59,988.52	106.278600	63,767.16	3,778.64	0.07
		Base		99.980867	59,988.52	106.278600	63,767.16	3,778.64	0.07
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED 11/46 5.259					5.259	15 Nov 2046		
	210,000.000	Local		105.062462	220,631.17	108.384100	227,606.61	6,975.44	0.24
		Base		105.062462	220,631.17	108.384100	227,606.61	6,975.44	0.24
075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	140,000.000	Local		107.066979	149,893.77	108.016100	151,222.54	1,328.77	0.16
		Base		107.066979	149,893.77	108.016100	151,222.54	1,328.77	0.16
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875					4.875	15 May 2044		
	40,000.000	Local		109.661825	43,864.73	108.343100	43,337.24	-527.49	0.05
		Base		109.661825	43,864.73	108.343100	43,337.24	-527.49	0.05
08861JAB5	BHARTI AIRTEL INTERNATIO COMPANY GUAR 144A 05/24 5.35					5.35	20 May 2024		
	200,000.000	Local		102.259880	204,519.76	107.638500	215,277.00	10,757.24	0.23
		Base		102.259880	204,519.76	107.638500	215,277.00	10,757.24	0.23
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5					5.0	15 Jun 2044		
	170,000.000	Local		98.611524	167,639.59	101.440200	172,448.34	4,808.75	0.18
		Base		98.611524	167,639.59	101.440200	172,448.34	4,808.75	0.18
097023AU9	BOEING CO SR UNSECURED 02/33 6.125					6.125	15 Feb 2033		
	120,000.000	Local		103.717117	124,460.54	131.982500	158,379.00	33,918.46	0.17
		Base		103.717117	124,460.54	131.982500	158,379.00	33,918.46	0.17

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097023BA2	BOEING CO SR UNSECURED 02/40 5.875					5.875	15 Feb 2040		
	50,000.000	Local		123.647640	61,823.82	132.442200	66,221.10	4,397.28	0.07
		Base		123.647640	61,823.82	132.442200	66,221.10	4,397.28	0.07
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.625					9.625	15 Dec 2030		
	290,000.000	Local		140.140476	406,407.38	156.307500	453,291.75	46,884.37	0.48
		Base		140.140476	406,407.38	156.307500	453,291.75	46,884.37	0.48
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95					4.95	15 Sep 2041		
	250,000.000	Local		99.873628	249,684.07	110.843100	277,107.75	27,423.68	0.30
		Base		99.873628	249,684.07	110.843100	277,107.75	27,423.68	0.30
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55					4.55	01 Sep 2044		
	30,000.000	Local		99.483400	29,845.02	108.362100	32,508.63	2,663.61	0.03
		Base		99.483400	29,845.02	108.362100	32,508.63	2,663.61	0.03
126408GU1	CSX CORP SR UNSECURED 04/41 5.5					5.5	15 Apr 2041		
	50,000.000	Local		111.334700	55,667.35	114.720600	57,360.30	1,692.95	0.06
		Base		111.334700	55,667.35	114.720600	57,360.30	1,692.95	0.06
126408GW7	CSX CORP SR UNSECURED 05/42 4.75					4.75	30 May 2042		
	140,000.000	Local		99.447286	139,226.20	105.054900	147,076.86	7,850.66	0.16
		Base		99.447286	139,226.20	105.054900	147,076.86	7,850.66	0.16
126408HC0	CSX CORP SR UNSECURED 05/50 3.95					3.95	01 May 2050		
	70,000.000	Local		99.109471	69,376.63	91.344500	63,941.15	-5,435.48	0.07
		Base		99.109471	69,376.63	91.344500	63,941.15	-5,435.48	0.07
126650BR0	CVS HEALTH CORP SR UNSECURED 09/39 6.125					6.125	15 Sep 2039		
	180,000.000	Local		99.678483	179,421.27	126.457300	227,623.14	48,201.87	0.24
		Base		99.678483	179,421.27	126.457300	227,623.14	48,201.87	0.24
126650BX7	CVS HEALTH CORP SR UNSECURED 05/41 5.75					5.75	15 May 2041		
	100,000.000	Local		107.630350	107,630.35	122.208700	122,208.70	14,578.35	0.13
		Base		107.630350	107,630.35	122.208700	122,208.70	14,578.35	0.13
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3					5.3	05 Dec 2043		
	210,000.000	Local		104.156238	218,728.10	118.066600	247,939.86	29,211.76	0.26
		Base		104.156238	218,728.10	118.066600	247,939.86	29,211.76	0.26

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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View Date: April 1, 2016

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126650CM0	CVS HEALTH CORP SR UNSECURED 07/35 4.875				4.875	20 Jul 2035		
		120,000.000	Local 98.475467	118,170.56	111.496900	133,796.28	15,625.72	0.14
			Base 98.475467	118,170.56	111.496900	133,796.28	15,625.72	0.14
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
		210,000.000	Local 99.792590	209,564.44	115.812200	243,205.62	33,641.18	0.26
			Base 99.792590	209,564.44	115.812200	243,205.62	33,641.18	0.26
126673AW2	COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 1A1				0.973	25 Dec 2034		
		250,312.320	Local 91.107146	228,052.41	91.000150	227,784.59	-267.82	0.24
Original Face:		3,430,000.000	Base 91.107146	228,052.41	91.000150	227,784.59	-267.82	0.24
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.7	01 Nov 2111		
		210,000.000	Local 99.085519	208,079.59	102.998400	216,296.64	8,217.05	0.23
			Base 99.085519	208,079.59	102.998400	216,296.64	8,217.05	0.23
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.55	01 Apr 2039		
		230,000.000	Local 134.586774	309,549.58	153.104000	352,139.20	42,589.62	0.38
			Base 134.586774	309,549.58	153.104000	352,139.20	42,589.62	0.38
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.3	01 Oct 2039		
		220,000.000	Local 108.993450	239,785.59	146.614000	322,550.80	82,765.21	0.34
			Base 108.993450	239,785.59	146.614000	322,550.80	82,765.21	0.34
13342BAM7	CAMERON INTL CORP SR UNSECURED 12/43 5.125				5.125	15 Dec 2043		
		100,000.000	Local 99.107390	99,107.39	101.654200	101,654.20	2,546.81	0.11
			Base 99.107390	99,107.39	101.654200	101,654.20	2,546.81	0.11
14310FAA0	CARLYLE HOLDINGS II FIN SR SECURED 144A 03/43 5.625				5.625	30 Mar 2043		
		180,000.000	Local 108.708972	195,676.15	108.703900	195,667.02	-9.13	0.21
			Base 108.708972	195,676.15	108.703900	195,667.02	-9.13	0.21
149123CE9	CATERPILLAR INC SR UNSECURED 05/64 4.75				4.75	15 May 2064		
		160,000.000	Local 100.085713	160,137.14	104.044600	166,471.36	6,334.22	0.18
			Base 100.085713	160,137.14	104.044600	166,471.36	6,334.22	0.18
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35				4.35	01 Nov 2042		
		160,000.000	Local 99.834763	159,735.62	98.730200	157,968.32	-1,767.30	0.17
			Base 99.834763	159,735.62	98.730200	157,968.32	-1,767.30	0.17

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14916RAF1	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2					4.2	01 Aug 2023		
	80,000.000	Local		99.793475	79,834.78	107.125600	85,700.48	5,865.70	0.09
		Base		99.793475	79,834.78	107.125600	85,700.48	5,865.70	0.09
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	90,000.000	Local		98.757222	88,881.50	101.883200	91,694.88	2,813.38	0.10
		Base		98.757222	88,881.50	101.883200	91,694.88	2,813.38	0.10
151020AU8	CELGENE CORP SR UNSECURED 08/45 5					5.0	15 Aug 2045		
	210,000.000	Local		99.975814	209,949.21	108.133400	227,080.14	17,130.93	0.24
		Base		99.975814	209,949.21	108.133400	227,080.14	17,130.93	0.24
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45					4.45	15 Sep 2042		
	70,000.000	Local		99.786500	69,850.55	77.379900	54,165.93	-15,684.62	0.06
		Base		99.786500	69,850.55	77.379900	54,165.93	-15,684.62	0.06
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.5	01 Apr 2044		
	210,000.000	Local		100.585443	211,229.43	110.078000	231,163.80	19,934.37	0.25
		Base		100.585443	211,229.43	110.078000	231,163.80	19,934.37	0.25
161175AP9	CCO SAFARI II LLC SR SECURED 144A 10/45 6.484					6.484	23 Oct 2045		
	920,000.000	Local		104.456162	960,996.69	111.272600	1,023,707.92	62,711.23	1.09
		Base		104.456162	960,996.69	111.272600	1,023,707.92	62,711.23	1.09
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314	01 Jan 2044		
	220,000.000	Local		102.032232	224,470.91	90.765000	199,683.00	-24,787.91	0.21
		Base		102.032232	224,470.91	90.765000	199,683.00	-24,787.91	0.21
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	10,000.000	Local		116.304400	11,630.44	116.789600	11,678.96	48.52	0.01
		Base		116.304400	11,630.44	116.789600	11,678.96	48.52	0.01
172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125	25 Aug 2036		
	375,000.000	Local		92.878829	348,295.61	112.139000	420,521.25	72,225.64	0.45
		Base		92.878829	348,295.61	112.139000	420,521.25	72,225.64	0.45
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125					8.125	15 Jul 2039		
	100,000.000	Local		142.847320	142,847.32	147.931700	147,931.70	5,084.38	0.16
		Base		142.847320	142,847.32	147.931700	147,931.70	5,084.38	0.16

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172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	530,000.000	Local		102.417160	542,810.95	109.430900	579,983.77	37,172.82	0.62
		Base		102.417160	542,810.95	109.430900	579,983.77	37,172.82	0.62
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	150,000.000	Local		100.000000	150,000.00	96.048300	144,072.45	-5,927.55	0.15
		Base		100.000000	150,000.00	96.048300	144,072.45	-5,927.55	0.15
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	310,000.000	Local		100.000000	310,000.00	96.250000	298,375.00	-11,625.00	0.32
		Base		100.000000	310,000.00	96.250000	298,375.00	-11,625.00	0.32
172967KA8	CITIGROUP INC SUBORDINATED 09/27 4.45					4.45	29 Sep 2027		
	450,000.000	Local		99.943044	449,743.70	100.624400	452,809.80	3,066.10	0.48
		Base		99.943044	449,743.70	100.624400	452,809.80	3,066.10	0.48
172967KJ9	CITIGROUP INC SUBORDINATED 03/26 4.6					4.6	09 Mar 2026		
	210,000.000	Local		99.802986	209,586.27	102.533400	215,320.14	5,733.87	0.23
		Base		99.802986	209,586.27	102.533400	215,320.14	5,733.87	0.23
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625	01 Dec 2036		
	450,000.000	Local		119.761471	538,926.62	123.685500	556,584.75	17,658.13	0.59
		Base		119.761471	538,926.62	123.685500	556,584.75	17,658.13	0.59
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	120.243300	156,316.29	26,316.29	0.17
		Base		100.000000	130,000.00	120.243300	156,316.29	26,316.29	0.17
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858	01 Jan 2114		
	60,000.000	Local		100.000000	60,000.00	104.824600	62,894.76	2,894.76	0.07
		Base		100.000000	60,000.00	104.824600	62,894.76	2,894.76	0.07
195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125	18 Jan 2041		
	140,000.000	Local		128.508764	179,912.27	105.000000	147,000.00	-32,912.27	0.16
		Base		128.508764	179,912.27	105.000000	147,000.00	-32,912.27	0.16
19624GAG5	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL1 D 144A					4.138	08 Apr 2031		
	310,000.000	Local		100.000000	310,000.00	99.999760	309,999.26	-0.74	0.33
	Original Face:	Base		100.000000	310,000.00	99.999760	309,999.26	-0.74	0.33

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20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05				7.05	15 Mar 2033			
		110,000.000	Local	136.104955	149,715.45	137.704300	151,474.73	1,759.28	0.16
			Base	136.104955	149,715.45	137.704300	151,474.73	1,759.28	0.16
20030NAM3	COMCAST CORP COMPANY GUAR 03/37 6.45				6.45	15 Mar 2037			
		260,000.000	Local	126.410335	328,666.87	132.565900	344,671.34	16,004.47	0.37
			Base	126.410335	328,666.87	132.565900	344,671.34	16,004.47	0.37
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95				6.95	15 Aug 2037			
		70,000.000	Local	135.699771	94,989.84	140.426200	98,298.34	3,308.50	0.10
			Base	135.699771	94,989.84	140.426200	98,298.34	3,308.50	0.10
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4				6.4	15 May 2038			
		380,000.000	Local	99.790555	379,204.11	133.190200	506,122.76	126,918.65	0.54
			Base	99.790555	379,204.11	133.190200	506,122.76	126,918.65	0.54
20030NBB6	COMCAST CORP COMPANY GUAR 03/40 6.4				6.4	01 Mar 2040			
		340,000.000	Local	114.696338	389,967.55	135.546300	460,857.42	70,889.87	0.49
			Base	114.696338	389,967.55	135.546300	460,857.42	70,889.87	0.49
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65				4.65	15 Jul 2042			
		50,000.000	Local	101.541580	50,770.79	111.236100	55,618.05	4,847.26	0.06
			Base	101.541580	50,770.79	111.236100	55,618.05	4,847.26	0.06
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	107.829600	43,131.84	3,131.84	0.05
			Base	100.000000	40,000.00	107.829600	43,131.84	3,131.84	0.05
208251AE8	CONOCOPHILLIPS HLDG CO SR UNSECURED 04/29 6.95				6.95	15 Apr 2029			
		270,000.000	Local	111.769822	301,778.52	112.485100	303,709.77	1,931.25	0.32
			Base	111.769822	301,778.52	112.485100	303,709.77	1,931.25	0.32
20825CAQ7	CONOCOPHILLIPS COMPANY GUAR 02/39 6.5				6.5	01 Feb 2039			
		50,000.000	Local	122.783600	61,391.80	109.345700	54,672.85	-6,718.95	0.06
			Base	122.783600	61,391.80	109.345700	54,672.85	-6,718.95	0.06
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9				4.9	01 Jun 2044			
		50,000.000	Local	101.958540	50,979.27	74.500000	37,250.00	-13,729.27	0.04
			Base	101.958540	50,979.27	74.500000	37,250.00	-13,729.27	0.04

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21684AAD8	COOPERATIEVE RABOBANK UA BANK GUARANT 08/45 5.25				5.25	04 Aug 2045			
		660,000.000	Local	102.697335	677,802.41	108.146200	713,764.92	35,962.51	0.76
			Base	102.697335	677,802.41	108.146200	713,764.92	35,962.51	0.76
224044BR7	COX COMMUNICATIONS INC SR UNSECURED 144A 12/36 6.45				6.45	01 Dec 2036			
		60,000.000	Local	101.315350	60,789.21	96.538300	57,922.98	-2,866.23	0.06
			Base	101.315350	60,789.21	96.538300	57,922.98	-2,866.23	0.06
225313AJ4	CREDIT AGRICOLE SA JR SUBORDINA 144A 12/49 VAR				8.125	29 Dec 2049			
		590,000.000	Local	98.941505	583,754.88	99.758000	588,572.20	4,817.32	0.63
			Base	98.941505	583,754.88	99.758000	588,572.20	4,817.32	0.63
225433AF8	CRED SUIS GP FUN LTD COMPANY GUAR 05/45 4.875				4.875	15 May 2045			
		730,000.000	Local	98.679455	720,360.02	95.268500	695,460.05	-24,899.97	0.74
			Base	98.679455	720,360.02	95.268500	695,460.05	-24,899.97	0.74
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR				6.25	29 Dec 2049			
		290,000.000	Local	100.000000	290,000.00	91.829800	266,306.42	-23,693.58	0.28
			Base	100.000000	290,000.00	91.829800	266,306.42	-23,693.58	0.28
235417AA0	DALLAS TX CONVENTION CENTER HO DALFAC 01/42 FIXED 7.088				7.088	01 Jan 2042			
		90,000.000	Local	127.004389	114,303.95	135.878000	122,290.20	7,986.25	0.13
			Base	127.004389	114,303.95	135.878000	122,290.20	7,986.25	0.13
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875				7.875	31 Jan 2020			
		80,000.000	Local	99.995675	79,996.54	117.427800	93,942.24	13,945.70	0.10
			Base	99.995675	79,996.54	117.427800	93,942.24	13,945.70	0.10
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	105.510000	63,306.00	3,306.00	0.07
			Base	100.000000	60,000.00	105.510000	63,306.00	3,306.00	0.07
25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75				8.75	15 Jun 2030			
		100,000.000	Local	142.243370	142,243.37	149.921700	149,921.70	7,678.33	0.16
			Base	142.243370	142,243.37	149.921700	149,921.70	7,678.33	0.16
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95				7.95	15 Apr 2032			
		140,000.000	Local	120.102964	168,144.15	101.699600	142,379.44	-25,764.71	0.15
			Base	120.102964	168,144.15	101.699600	142,379.44	-25,764.71	0.15

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25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041			
		130,000.000	Local	99.809431	129,752.26	78.320000	101,816.00	-27,936.26	0.11
			Base	99.809431	129,752.26	78.320000	101,816.00	-27,936.26	0.11
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045			
		240,000.000	Local	98.740104	236,976.25	74.636700	179,128.08	-57,848.17	0.19
			Base	98.740104	236,976.25	74.636700	179,128.08	-57,848.17	0.19
25179MAV5	DEVON ENERGY CORPORATION SR UNSECURED 12/25 5.85				5.85	15 Dec 2025			
		250,000.000	Local	98.935132	247,337.83	96.523800	241,309.50	-6,028.33	0.26
			Base	98.935132	247,337.83	96.523800	241,309.50	-6,028.33	0.26
25468PCP9	WALT DISNEY COMPANY/THE SR UNSECURED 08/41 4.375				4.375	16 Aug 2041			
		20,000.000	Local	101.629100	20,325.82	110.277900	22,055.58	1,729.76	0.02
			Base	101.629100	20,325.82	110.277900	22,055.58	1,729.76	0.02
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024			
		90,000.000	Local	100.000000	90,000.00	91.750000	82,575.00	-7,425.00	0.09
			Base	100.000000	90,000.00	91.750000	82,575.00	-7,425.00	0.09
25674DAF0	DOLLAR TREE INC TERM LOAN B 2				1.0	06 Jul 2022			
		230,000.000	Local	100.000000	230,000.00	99.750000	229,425.00	-575.00	0.24
			Base	100.000000	230,000.00	99.750000	229,425.00	-575.00	0.24
25746UAV1	DOMINION RESOURCES INC SR UNSECURED 06/35 5.95				5.95	15 Jun 2035			
		130,000.000	Local	115.203231	149,764.20	116.613200	151,597.16	1,832.96	0.16
			Base	115.203231	149,764.20	116.613200	151,597.16	1,832.96	0.16
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2				4.2	15 Mar 2042			
		150,000.000	Local	99.818107	149,727.16	103.746100	155,619.15	5,891.99	0.17
			Base	99.818107	149,727.16	103.746100	155,619.15	5,891.99	0.17
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1				6.1	01 Jun 2037			
		340,000.000	Local	124.018285	421,662.17	126.979700	431,730.98	10,068.81	0.46
			Base	124.018285	421,662.17	126.979700	431,730.98	10,068.81	0.46
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4				4.0	30 Sep 2042			
		10,000.000	Local	99.221400	9,922.14	103.200200	10,320.02	397.88	0.01
			Base	99.221400	9,922.14	103.200200	10,320.02	397.88	0.01

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WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

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26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375				4.375	30 Mar 2044			
		190,000.000	Local	100.340658	190,647.25	108.741100	206,608.09	15,960.84	0.22
			Base	100.340658	190,647.25	108.741100	206,608.09	15,960.84	0.22
26874QAB6	ENSCO INTERNATIONAL INC COMPANY GUAR 11/27 7.2				7.2	15 Nov 2027			
		80,000.000	Local	81.751575	65,401.26	53.000000	42,400.00	-23,001.26	0.05
			Base	81.751575	65,401.26	53.000000	42,400.00	-23,001.26	0.05
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.15	02 Nov 2042			
		450,000.000	Local	98.502316	443,260.42	100.389800	451,754.10	8,493.68	0.48
			Base	98.502316	443,260.42	100.389800	451,754.10	8,493.68	0.48
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5				5.5	08 Dec 2041			
		220,000.000	Local	108.648291	239,026.24	114.781200	252,518.64	13,492.40	0.27
			Base	108.648291	239,026.24	114.781200	252,518.64	13,492.40	0.27
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875	28 May 2045			
		198,000.000	Local	98.553247	195,135.43	78.720000	155,865.60	-39,269.83	0.17
			Base	98.553247	195,135.43	78.720000	155,865.60	-39,269.83	0.17
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375				5.375	26 Jun 2026			
		770,000.000	Local	99.363048	765,095.47	91.000000	700,700.00	-64,395.47	0.75
			Base	99.363048	765,095.47	91.000000	700,700.00	-64,395.47	0.75
29358QAD1	ENSCO PLC SR UNSECURED 10/44 5.75				5.75	01 Oct 2044			
		310,000.000	Local	95.972984	297,516.25	49.500000	153,450.00	-144,066.25	0.16
			Base	95.972984	297,516.25	49.500000	153,450.00	-144,066.25	0.16
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125				6.125	15 Oct 2039			
		240,000.000	Local	98.327025	235,984.86	104.636800	251,128.32	15,143.46	0.27
			Base	98.327025	235,984.86	104.636800	251,128.32	15,143.46	0.27
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95				5.95	01 Feb 2041			
		40,000.000	Local	99.329450	39,731.78	102.621400	41,048.56	1,316.78	0.04
			Base	99.329450	39,731.78	102.621400	41,048.56	1,316.78	0.04
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625				5.625	15 Jun 2035			
		440,000.000	Local	94.564695	416,084.66	112.796800	496,305.92	80,221.26	0.53
			Base	94.564695	416,084.66	112.796800	496,305.92	80,221.26	0.53

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View Date: April 1, 2016

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30162AAC2	HARRIS CORPORATION COMPANY GUAR 10/21 5.55					5.55	01 Oct 2021		
	50,000.000	Local		100.309920	50,154.96	111.474900	55,737.45	5,582.49	0.06
		Base		100.309920	50,154.96	111.474900	55,737.45	5,582.49	0.06
30231GAW2	EXXON MOBIL CORPORATION SR UNSECURED 03/46 4.114					4.114	01 Mar 2046		
	240,000.000	Local		100.207208	240,497.30	106.030000	254,472.00	13,974.70	0.27
		Base		100.207208	240,497.30	106.030000	254,472.00	13,974.70	0.27
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25					5.25	12 May 2024		
	300,000.000	Local		100.256140	300,768.42	97.000000	291,000.00	-9,768.42	0.31
		Base		100.256140	300,768.42	97.000000	291,000.00	-9,768.42	0.31
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	430,000.000	Local		109.425593	470,530.05	121.456700	522,263.81	51,733.76	0.56
		Base		109.425593	470,530.05	121.456700	522,263.81	51,733.76	0.56
338906AD2	FLEXI VAN LEASNG COMPANY GUAR 144A 08/18 7.875					7.875	15 Aug 2018		
	20,000.000	Local		97.851900	19,570.38	99.000000	19,800.00	229.62	0.02
		Base		97.851900	19,570.38	99.000000	19,800.00	229.62	0.02
340630AB8	FLORIDA EAST COAST HLDGS COMPANY GUAR 144A 05/20 9.75					9.75	01 May 2020		
	20,000.000	Local		100.092400	20,018.48	72.000000	14,400.00	-5,618.48	0.02
		Base		100.092400	20,018.48	72.000000	14,400.00	-5,618.48	0.02
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45					7.45	16 Jul 2031		
	250,000.000	Local		123.910880	309,777.20	130.284100	325,710.25	15,933.05	0.35
		Base		123.910880	309,777.20	130.284100	325,710.25	15,933.05	0.35
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75					4.75	15 Jan 2043		
	360,000.000	Local		97.340522	350,425.88	100.327400	361,178.64	10,752.76	0.39
		Base		97.340522	350,425.88	100.327400	361,178.64	10,752.76	0.39
35177PAL1	ORANGE SA SR UNSECURED 03/31 9					9.0	01 Mar 2031		
	20,000.000	Local		139.904100	27,980.82	151.738500	30,347.70	2,366.88	0.03
		Base		139.904100	27,980.82	151.738500	30,347.70	2,366.88	0.03
35671DAW5	FREEPORT MCMORAN INC COMPANY GUAR 03/17 2.15					2.15	01 Mar 2017		
	20,000.000	Local		92.421000	18,484.20	95.500000	19,100.00	615.80	0.02
		Base		92.421000	18,484.20	95.500000	19,100.00	615.80	0.02

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View Date: April 1, 2016

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35671DBD6	FREEPORT MCMORAN INC COMPANY GUAR 03/18 2.375					2.375	15 Mar 2018		
	120,000.000	Local		82.583725	99,100.47	88.500000	106,200.00	7,099.53	0.11
		Base		82.583725	99,100.47	88.500000	106,200.00	7,099.53	0.11
35671DBK0	FREEPORT MCMORAN INC COMPANY GUAR 11/17 2.3					2.3	14 Nov 2017		
	80,000.000	Local		84.399563	67,519.65	92.250000	73,800.00	6,280.35	0.08
		Base		84.399563	67,519.65	92.250000	73,800.00	6,280.35	0.08
36164NFH3	GE CAPITAL INTL FUNDING COMPANY GUAR 144A 11/35 4.418					4.418	15 Nov 2035		
	607,000.000	Local		101.721830	617,451.51	108.639300	659,440.55	41,989.04	0.70
		Base		101.721830	617,451.51	108.639300	659,440.55	41,989.04	0.70
369604BF9	GENERAL ELECTRIC CO SR UNSECURED 10/42 4.125					4.125	09 Oct 2042		
	200,000.000	Local		100.484105	200,968.21	105.460000	210,920.00	9,951.79	0.22
		Base		100.484105	200,968.21	105.460000	210,920.00	9,951.79	0.22
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5					4.5	11 Mar 2044		
	120,000.000	Local		100.068508	120,082.21	111.625200	133,950.24	13,868.03	0.14
		Base		100.068508	120,082.21	111.625200	133,950.24	13,868.03	0.14
36962G3A0	GENERAL ELECTRIC CO SR UNSECURED 08/37 6.15					6.15	07 Aug 2037		
	317,000.000	Local		114.476653	362,890.99	134.485200	426,318.08	63,427.09	0.45
		Base		114.476653	362,890.99	134.485200	426,318.08	63,427.09	0.45
36962G3P7	GENERAL ELECTRIC CO SR UNSECURED 01/38 5.875					5.875	14 Jan 2038		
	110,000.000	Local		122.575591	134,833.15	130.290200	143,319.22	8,486.07	0.15
		Base		122.575591	134,833.15	130.290200	143,319.22	8,486.07	0.15
36962G4B7	GENERAL ELECTRIC CO SR UNSECURED 01/39 6.875					6.875	10 Jan 2039		
	291,000.000	Local		129.581096	377,080.99	144.799700	421,367.13	44,286.14	0.45
		Base		129.581096	377,080.99	144.799700	421,367.13	44,286.14	0.45
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	370,000.000	Local		108.729697	402,299.88	106.804200	395,175.54	-7,124.34	0.42
		Base		108.729697	402,299.88	106.804200	395,175.54	-7,124.34	0.42
37045VAJ9	GENERAL MOTORS CO SR UNSECURED 04/45 5.2					5.2	01 Apr 2045		
	160,000.000	Local		100.162444	160,259.91	94.007200	150,411.52	-9,848.39	0.16
		Base		100.162444	160,259.91	94.007200	150,411.52	-9,848.39	0.16

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37045VAK6	GENERAL MOTORS CO SR UNSECURED 04/36 6.6				6.6	01 Apr 2036			
		120,000.000	Local	99.920200	119,904.24	110.038900	132,046.68	12,142.44	0.14
			Base	99.920200	119,904.24	110.038900	132,046.68	12,142.44	0.14
37045VAL4	GENERAL MOTORS CO SR UNSECURED 04/46 6.75				6.75	01 Apr 2046			
		50,000.000	Local	99.909100	49,954.55	113.676800	56,838.40	6,883.85	0.06
			Base	99.909100	49,954.55	113.676800	56,838.40	6,883.85	0.06
37045XAL0	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 4.25				4.25	15 May 2023			
		70,000.000	Local	100.000000	70,000.00	100.561600	70,393.12	393.12	0.08
			Base	100.000000	70,000.00	100.561600	70,393.12	393.12	0.08
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45				3.45	10 Apr 2022			
		10,000.000	Local	96.454300	9,645.43	98.187000	9,818.70	173.27	0.01
			Base	96.454300	9,645.43	98.187000	9,818.70	173.27	0.01
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65				5.65	01 Dec 2041			
		50,000.000	Local	99.777100	49,888.55	121.283800	60,641.90	10,753.35	0.06
			Base	99.777100	49,888.55	121.283800	60,641.90	10,753.35	0.06
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8				4.8	01 Apr 2044			
		100,000.000	Local	99.809420	99,809.42	109.513600	109,513.60	9,704.18	0.12
			Base	99.809420	99,809.42	109.513600	109,513.60	9,704.18	0.12
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5				4.5	01 Feb 2045			
		150,000.000	Local	99.423347	149,135.02	105.920900	158,881.35	9,746.33	0.17
			Base	99.423347	149,135.02	105.920900	158,881.35	9,746.33	0.17
375558BD4	GILEAD SCIENCES INC SR UNSECURED 03/46 4.75				4.75	01 Mar 2046			
		350,000.000	Local	99.963571	349,872.50	109.459200	383,107.20	33,234.70	0.41
			Base	99.963571	349,872.50	109.459200	383,107.20	33,234.70	0.41
377372AE7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/38 6.375				6.375	15 May 2038			
		60,000.000	Local	99.700533	59,820.32	135.519000	81,311.40	21,491.08	0.09
			Base	99.700533	59,820.32	135.519000	81,311.40	21,491.08	0.09
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625				4.625	29 Apr 2024			
		30,000.000	Local	99.635300	29,890.59	83.050000	24,915.00	-4,975.59	0.03
			Base	99.635300	29,890.59	83.050000	24,915.00	-4,975.59	0.03

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38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.8	08 Jul 2044		
	430,000.000	Local		99.520472	427,938.03	104.559500	449,605.85	21,667.82	0.48
		Base		99.520472	427,938.03	104.559500	449,605.85	21,667.82	0.48
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	650,000.000	Local		95.334758	619,675.93	119.443600	776,383.40	156,707.47	0.83
		Base		95.334758	619,675.93	119.443600	776,383.40	156,707.47	0.83
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local		99.357492	367,622.72	124.333700	460,034.69	92,411.97	0.49
		Base		99.357492	367,622.72	124.333700	460,034.69	92,411.97	0.49
38141GVR2	GOLDMAN SACHS GROUP INC SUBORDINATED 10/25 4.25					4.25	21 Oct 2025		
	190,000.000	Local		99.541616	189,129.07	101.678700	193,189.53	4,060.46	0.21
		Base		99.541616	189,129.07	101.678700	193,189.53	4,060.46	0.21
38141GVS0	GOLDMAN SACHS GROUP INC SR UNSECURED 10/45 4.75					4.75	21 Oct 2045		
	180,000.000	Local		99.090206	178,362.37	104.521900	188,139.42	9,777.05	0.20
		Base		99.090206	178,362.37	104.521900	188,139.42	9,777.05	0.20
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	530,000.000	Local		98.239300	520,668.29	101.588300	538,417.99	17,749.70	0.57
		Base		98.239300	520,668.29	101.588300	538,417.99	17,749.70	0.57
382550BE0	GOODYEAR TIRE + RUBBER COMPANY GUAR 11/23 5.125					5.125	15 Nov 2023		
	110,000.000	Local		100.421618	110,463.78	102.250000	112,475.00	2,011.22	0.12
		Base		100.421618	110,463.78	102.250000	112,475.00	2,011.22	0.12
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTTRN 10/42 FIXED 5.184					5.184	01 Oct 2042		
	60,000.000	Local		100.000000	60,000.00	124.148000	74,488.80	14,488.80	0.08
		Base		100.000000	60,000.00	124.148000	74,488.80	14,488.80	0.08
40049JBA4	GRUPO TELEVISIA SAB SR UNSECURED 05/45 5					5.0	13 May 2045		
	200,000.000	Local		96.587115	193,174.23	91.963500	183,927.00	-9,247.23	0.20
		Base		96.587115	193,174.23	91.963500	183,927.00	-9,247.23	0.20
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5					6.5	15 Sep 2037		
	200,000.000	Local		127.189055	254,378.11	117.450400	234,900.80	-19,477.31	0.25
		Base		127.189055	254,378.11	117.450400	234,900.80	-19,477.31	0.25

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404280AQ2	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25					5.25	14 Mar 2044		
	530,000.000	Local		101.230992	536,524.26	101.422500	537,539.25	1,014.99	0.57
		Base		101.230992	536,524.26	101.422500	537,539.25	1,014.99	0.57
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	770,000.000	Local		100.000000	770,000.00	92.875000	715,137.50	-54,862.50	0.76
		Base		100.000000	770,000.00	92.875000	715,137.50	-54,862.50	0.76
404280AU3	HSBC HOLDINGS PLC SUBORDINATED 08/25 4.25					4.25	18 Aug 2025		
	270,000.000	Local		99.221167	267,897.15	98.787100	266,725.17	-1,171.98	0.28
		Base		99.221167	267,897.15	98.787100	266,725.17	-1,171.98	0.28
404280AW9	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3					4.3	08 Mar 2026		
	900,000.000	Local		99.855767	898,701.90	103.381400	930,432.60	31,730.70	0.99
		Base		99.855767	898,701.90	103.381400	930,432.60	31,730.70	0.99
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75					4.75	01 Aug 2043		
	230,000.000	Local		99.797839	229,535.03	92.752600	213,330.98	-16,204.05	0.23
		Base		99.797839	229,535.03	92.752600	213,330.98	-16,204.05	0.23
406216BJ9	HALLIBURTON CO SR UNSECURED 11/35 4.85					4.85	15 Nov 2035		
	210,000.000	Local		100.180386	210,378.81	99.994200	209,987.82	-390.99	0.22
		Base		100.180386	210,378.81	99.994200	209,987.82	-390.99	0.22
406216BK6	HALLIBURTON CO SR UNSECURED 11/45 5					5.0	15 Nov 2045		
	190,000.000	Local		100.222147	190,422.08	97.733900	185,694.41	-4,727.67	0.20
		Base		100.222147	190,422.08	97.733900	185,694.41	-4,727.67	0.20
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854					4.854	27 Apr 2035		
	260,000.000	Local		100.432712	261,125.05	103.941000	270,246.60	9,121.55	0.29
		Base		100.432712	261,125.05	103.941000	270,246.60	9,121.55	0.29
413875AT2	HARRIS CORPORATION SR UNSECURED 04/45 5.054					5.054	27 Apr 2045		
	270,000.000	Local		96.940052	261,738.14	106.546800	287,676.36	25,938.22	0.31
		Base		96.940052	261,738.14	106.546800	287,676.36	25,938.22	0.31
423074AT0	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/35 5					5.0	15 Jul 2035		
	20,000.000	Local		99.070000	19,814.00	110.287100	22,057.42	2,243.42	0.02
		Base		99.070000	19,814.00	110.287100	22,057.42	2,243.42	0.02

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WESTERN ASSET LONG DURATION CR
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As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

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423074AV5	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 07/45 5.2				5.2	15 Jul 2045			
		200,000.000	Local	100.629825	201,259.65	111.888900	223,777.80	22,518.15	0.24
			Base	100.629825	201,259.65	111.888900	223,777.80	22,518.15	0.24
42307TAH1	KRAFT HEINZ FOODS CO COMPANY GUAR 144A 08/39 7.125				7.125	01 Aug 2039			
		90,000.000	Local	125.060900	112,554.81	130.640100	117,576.09	5,021.28	0.13
			Base	125.060900	112,554.81	130.640100	117,576.09	5,021.28	0.13
42824CAR0	HP ENTERPRISE CO SR UNSECURED 144A 10/45 6.35				6.35	15 Oct 2045			
		90,000.000	Local	99.932367	89,939.13	98.278100	88,450.29	-1,488.84	0.09
			Base	99.932367	89,939.13	98.278100	88,450.29	-1,488.84	0.09
431116AC6	HIGHMARK INC SR UNSECURED 144A 05/41 6.125				6.125	15 May 2041			
		60,000.000	Local	99.356383	59,613.83	104.460000	62,676.00	3,062.17	0.07
			Base	99.356383	59,613.83	104.460000	62,676.00	3,062.17	0.07
43129TAA0	HILAND PART LP/CORP COMPANY GUAR 144A 10/20 7.25				7.25	01 Oct 2020			
		130,000.000	Local	105.000500	136,500.65	103.750000	134,875.00	-1,625.65	0.14
			Base	105.000500	136,500.65	103.750000	134,875.00	-1,625.65	0.14
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625				5.625	15 Oct 2021			
		50,000.000	Local	103.639760	51,819.88	103.620000	51,810.00	-9.88	0.06
			Base	103.639760	51,819.88	103.620000	51,810.00	-9.88	0.06
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4				4.4	15 Mar 2045			
		270,000.000	Local	98.732467	266,577.66	111.220300	300,294.81	33,717.15	0.32
			Base	98.732467	266,577.66	111.220300	300,294.81	33,717.15	0.32
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625				4.625	01 Dec 2042			
		150,000.000	Local	101.282327	151,923.49	97.191900	145,787.85	-6,135.64	0.16
			Base	101.282327	151,923.49	97.191900	145,787.85	-6,135.64	0.16
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95				4.95	01 Oct 2044			
		190,000.000	Local	99.526011	189,099.42	102.347500	194,460.25	5,360.83	0.21
			Base	99.526011	189,099.42	102.347500	194,460.25	5,360.83	0.21
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR				4.24	21 Dec 2065			
		240,000.000	Local	78.281963	187,876.71	81.000000	194,400.00	6,523.29	0.21
			Base	78.281963	187,876.71	81.000000	194,400.00	6,523.29	0.21

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View Date: April 1, 2016

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44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR				4.49	21 Dec 2065		
		110,000.000	Local 97.706900	107,477.59	81.000000	89,100.00	-18,377.59	0.10
			Base 97.706900	107,477.59	81.000000	89,100.00	-18,377.59	0.10
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1				5.1	01 Jun 2033		
		270,000.000	Local 89.088093	240,537.85	93.515000	252,490.50	11,952.65	0.27
			Base 89.088093	240,537.85	93.515000	252,490.50	11,952.65	0.27
452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63				6.63	01 Feb 2035		
		20,000.000	Local 104.506500	20,901.30	107.909000	21,581.80	680.50	0.02
			Base 104.506500	20,901.30	107.909000	21,581.80	680.50	0.02
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35				7.35	01 Jul 2035		
		50,000.000	Local 118.964240	59,482.12	109.256000	54,628.00	-4,854.12	0.06
			Base 118.964240	59,482.12	109.256000	54,628.00	-4,854.12	0.06
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65				5.65	01 Dec 2038		
		210,000.000	Local 103.757643	217,891.05	96.769000	203,214.90	-14,676.15	0.22
			Base 103.757643	217,891.05	96.769000	203,214.90	-14,676.15	0.22
45685EAJ5	VOYA FINANCIAL INC SR UNSECURED 07/43 5.7				5.7	15 Jul 2043		
		420,000.000	Local 111.039540	466,366.07	113.356300	476,096.46	9,730.39	0.51
			Base 111.039540	466,366.07	113.356300	476,096.46	9,730.39	0.51
458140AT7	INTEL CORP SR UNSECURED 07/45 4.9				4.9	29 Jul 2045		
		20,000.000	Local 99.922800	19,984.56	112.156900	22,431.38	2,446.82	0.02
			Base 99.922800	19,984.56	112.156900	22,431.38	2,446.82	0.02
45867UAB6	INTERFACE SEC SYS HDGS/L SECURED 01/18 9.25				9.25	15 Jan 2018		
		160,000.000	Local 101.597838	162,556.54	94.000000	150,400.00	-12,156.54	0.16
			Base 101.597838	162,556.54	94.000000	150,400.00	-12,156.54	0.16
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017				5.017	26 Jun 2024		
		200,000.000	Local 100.000000	200,000.00	93.644300	187,288.60	-12,711.40	0.20
			Base 100.000000	200,000.00	93.644300	187,288.60	-12,711.40	0.20
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625				5.625	16 Aug 2043		
		170,000.000	Local 99.174376	168,596.44	115.166900	195,783.73	27,187.29	0.21
			Base 99.174376	168,596.44	115.166900	195,783.73	27,187.29	0.21

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View Date: April 1, 2016

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46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	560,000.000	Local	98.712977	552,792.67	105.546800	591,062.08	38,269.41	0.63	
		Base	98.712977	552,792.67	105.546800	591,062.08	38,269.41	0.63	
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372	15 May 2047		
	263,000.000	Local	105.198570	276,672.24	100.412810	264,085.69	-12,586.55	0.28	
	Original Face: 263,000.000	Base	105.198570	276,672.24	100.412810	264,085.69	-12,586.55	0.28	
46644YBD1	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C31 D					4.118544	15 Aug 2048		
	100,000.000	Local	80.644720	80,644.72	68.959290	68,959.29	-11,685.43	0.07	
	Original Face: 100,000.000	Base	80.644720	80,644.72	68.959290	68,959.29	-11,685.43	0.07	
47770VAZ3	JOB SOHIO BEVERAGE SYS STWD LIQ JOBDEV 01/35 FIXED 4.532					4.532	01 Jan 2035		
	30,000.000	Local	100.000000	30,000.00	110.671000	33,201.30	3,201.30	0.04	
		Base	100.000000	30,000.00	110.671000	33,201.30	3,201.30	0.04	
478115AB4	JOHNS HOPKINS UNIVERSITY SR UNSECURED 07/53 4.083					4.083	01 Jul 2053		
	140,000.000	Local	100.000000	140,000.00	105.505700	147,707.98	7,707.98	0.16	
		Base	100.000000	140,000.00	105.505700	147,707.98	7,707.98	0.16	
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.95	15 Aug 2037		
	20,000.000	Local	105.171650	21,034.33	135.492600	27,098.52	6,064.19	0.03	
		Base	105.171650	21,034.33	135.492600	27,098.52	6,064.19	0.03	
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.5	01 Sep 2040		
	20,000.000	Local	105.689000	21,137.80	117.271600	23,454.32	2,316.52	0.03	
		Base	105.689000	21,137.80	117.271600	23,454.32	2,316.52	0.03	
478160BU7	JOHNSON + JOHNSON SR UNSECURED 03/36 3.55					3.55	01 Mar 2036		
	100,000.000	Local	99.476530	99,476.53	103.979900	103,979.90	4,503.37	0.11	
		Base	99.476530	99,476.53	103.979900	103,979.90	4,503.37	0.11	
478160BV5	JOHNSON + JOHNSON SR UNSECURED 03/46 3.7					3.7	01 Mar 2046		
	280,000.000	Local	99.337025	278,143.67	104.992500	293,979.00	15,835.33	0.31	
		Base	99.337025	278,143.67	104.992500	293,979.00	15,835.33	0.31	
478373AD5	JOHNSON CONTROLS INC SR UNSECURED 07/44 4.625					4.625	02 Jul 2044		
	340,000.000	Local	98.572674	335,147.09	96.666900	328,667.46	-6,479.63	0.35	
		Base	98.572674	335,147.09	96.666900	328,667.46	-6,479.63	0.35	

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View Date: April 1, 2016

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478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95					4.95	02 Jul 2064		
	90,000.000	Local	99.795100	89,815.59	90.511300	81,460.17	-8,355.42	0.09	
		Base	99.795100	89,815.59	90.511300	81,460.17	-8,355.42	0.09	
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	30,000.000	Local	99.838100	29,951.43	119.424700	35,827.41	5,875.98	0.04	
		Base	99.838100	29,951.43	119.424700	35,827.41	5,875.98	0.04	
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	330,000.000	Local	99.262767	327,567.13	97.967200	323,291.76	-4,275.37	0.34	
		Base	99.262767	327,567.13	97.967200	323,291.76	-4,275.37	0.34	
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95					6.95	01 Jul 2024		
	470,000.000	Local	108.216249	508,616.37	105.846100	497,476.67	-11,139.70	0.53	
		Base	108.216249	508,616.37	105.846100	497,476.67	-11,139.70	0.53	
50076QAE6	KRAFT HEINZ FOODS CO COMPANY GUAR 06/42 5					5.0	04 Jun 2042		
	100,000.000	Local	99.306560	99,306.56	108.854400	108,854.40	9,547.84	0.12	
		Base	99.306560	99,306.56	108.854400	108,854.40	9,547.84	0.12	
501044CK5	KROGER CO/THE COMPANY GUAR 04/38 6.9					6.9	15 Apr 2038		
	140,000.000	Local	100.664307	140,930.03	131.772100	184,480.94	43,550.91	0.20	
		Base	100.664307	140,930.03	131.772100	184,480.94	43,550.91	0.20	
50247VAB5	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25					5.25	15 Jul 2043		
	80,000.000	Local	97.053938	77,643.15	103.687300	82,949.84	5,306.69	0.09	
		Base	97.053938	77,643.15	103.687300	82,949.84	5,306.69	0.09	
53079QAC1	LIBERTY MUTUAL INSURANCE SUBORDINATED 144A 10/26 7.875					7.875	15 Oct 2026		
	250,000.000	Local	124.998040	312,495.10	122.996100	307,490.25	-5,004.85	0.33	
		Base	124.998040	312,495.10	122.996100	307,490.25	-5,004.85	0.33	
539439AJ8	LLOYDS BANKING GROUP PLC SUBORDINATED 144A 12/45 5.3					5.3	01 Dec 2045		
	200,000.000	Local	99.866620	199,733.24	98.315060	196,630.12	-3,103.12	0.21	
		Base	99.866620	199,733.24	98.315060	196,630.12	-3,103.12	0.21	
53944YAB9	LLOYDS BANKING GROUP PLC SUBORDINATED 03/26 4.65					4.65	24 Mar 2026		
	420,000.000	Local	99.770398	419,035.67	99.106800	416,248.56	-2,787.11	0.44	
		Base	99.770398	419,035.67	99.106800	416,248.56	-2,787.11	0.44	

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539830BB4	LOCKHEED MARTIN CORP SR UNSECURED 12/42 4.07					4.07	15 Dec 2042		
	20,000.000	Local		97.867300	19,573.46	101.042400	20,208.48	635.02	0.02
		Base		97.867300	19,573.46	101.042400	20,208.48	635.02	0.02
539830BK4	LOCKHEED MARTIN CORP SR UNSECURED 05/36 4.5					4.5	15 May 2036		
	120,000.000	Local		98.143942	117,772.73	107.567300	129,080.76	11,308.03	0.14
		Base		98.143942	117,772.73	107.567300	129,080.76	11,308.03	0.14
539830BL2	LOCKHEED MARTIN CORP SR UNSECURED 05/46 4.7					4.7	15 May 2046		
	360,000.000	Local		98.526833	354,696.60	111.813100	402,527.16	47,830.56	0.43
		Base		98.526833	354,696.60	111.813100	402,527.16	47,830.56	0.43
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	142.842000	28,568.40	8,568.40	0.03
		Base		100.000000	20,000.00	142.842000	28,568.40	8,568.40	0.03
548661CR6	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8					5.8	15 Apr 2040		
	280,000.000	Local		104.375771	292,252.16	127.604400	357,292.32	65,040.16	0.38
		Base		104.375771	292,252.16	127.604400	357,292.32	65,040.16	0.38
548661CX3	LOWE S COMPANIES INC SR UNSECURED 04/42 4.65					4.65	15 Apr 2042		
	10,000.000	Local		99.592500	9,959.25	113.215600	11,321.56	1,362.31	0.01
		Base		99.592500	9,959.25	113.215600	11,321.56	1,362.31	0.01
549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125					6.125	09 Nov 2020		
	200,000.000	Local		104.671210	209,342.42	105.500000	211,000.00	1,657.58	0.23
		Base		104.671210	209,342.42	105.500000	211,000.00	1,657.58	0.23
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	95.479000	219,601.70	-10,398.30	0.23
		Base		100.000000	230,000.00	95.479000	219,601.70	-10,398.30	0.23
55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875					6.875	29 Dec 2049		
	150,000.000	Local		100.140420	150,210.63	99.750000	149,625.00	-585.63	0.16
		Base		100.140420	150,210.63	99.750000	149,625.00	-585.63	0.16
55277BAC9	MCE FINANCE LTD COMPANY GUAR 144A 02/21 5					5.0	15 Feb 2021		
	200,000.000	Local		95.538565	191,077.13	95.243200	190,486.40	-590.73	0.20
		Base		95.538565	191,077.13	95.243200	190,486.40	-590.73	0.20

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575718AA9	MASS INSTITUTE OF TECH NOTES 07/11 5.6					5.6	01 Jul 2111		
	20,000.000	Local		120.645100	24,129.02	127.548600	25,509.72	1,380.70	0.03
		Base		120.645100	24,129.02	127.548600	25,509.72	1,380.70	0.03
575718AB7	MASS INSTITUTE OF TECH UNSECURED 07/14 4.678					4.678	01 Jul 2114		
	130,000.000	Local		100.000000	130,000.00	108.401500	140,921.95	10,921.95	0.15
		Base		100.000000	130,000.00	108.401500	140,921.95	10,921.95	0.15
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	101.684500	40,673.80	673.80	0.04
		Base		100.000000	40,000.00	101.684500	40,673.80	673.80	0.04
58013MEZ3	MCDONALD S CORP SR UNSECURED 12/35 4.7					4.7	09 Dec 2035		
	110,000.000	Local		99.682055	109,650.26	107.460200	118,206.22	8,555.96	0.13
		Base		99.682055	109,650.26	107.460200	118,206.22	8,555.96	0.13
58013MFA7	MCDONALD S CORP SR UNSECURED 12/45 4.875					4.875	09 Dec 2045		
	150,000.000	Local		100.000000	150,000.00	109.246700	163,870.05	13,870.05	0.17
		Base		100.000000	150,000.00	109.246700	163,870.05	13,870.05	0.17
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.801200	39,920.48	119.708300	47,883.32	7,962.84	0.05
		Base		99.801200	39,920.48	119.708300	47,883.32	7,962.84	0.05
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local		99.840443	69,888.31	108.835300	76,184.71	6,296.40	0.08
		Base		99.840443	69,888.31	108.835300	76,184.71	6,296.40	0.08
585055BU9	MEDTRONIC INC COMPANY GUAR 03/45 4.625					4.625	15 Mar 2045		
	70,000.000	Local		100.390357	70,273.25	111.921800	78,345.26	8,072.01	0.08
		Base		100.390357	70,273.25	111.921800	78,345.26	8,072.01	0.08
586054AC2	MEMORIAL SLOAN KETTERING SR UNSECURED 07/55 4.2					4.2	01 Jul 2055		
	20,000.000	Local		99.640800	19,928.16	102.602800	20,520.56	592.40	0.02
		Base		99.640800	19,928.16	102.602800	20,520.56	592.40	0.02
59023VAA8	BANK OF AMERICA CORP SUBORDINATED 05/38 7.75					7.75	14 May 2038		
	110,000.000	Local		132.530836	145,783.92	136.609300	150,270.23	4,486.31	0.16
		Base		132.530836	145,783.92	136.609300	150,270.23	4,486.31	0.16

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WESTERN ASSET MANAGEMENT COMPANY
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As of: March 31, 2016

View Date: April 1, 2016

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59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	325,000.000	Local		86.296200	280,462.65	103.300000	335,725.00	55,262.35	0.36
		Base		86.296200	280,462.65	103.300000	335,725.00	55,262.35	0.36
594918BL7	MICROSOFT CORP SR UNSECURED 11/45 4.45					4.45	03 Nov 2045		
	150,000.000	Local		99.657273	149,485.91	110.916600	166,374.90	16,888.99	0.18
		Base		99.657273	149,485.91	110.916600	166,374.90	16,888.99	0.18
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125	01 Apr 2036		
	570,000.000	Local		102.718689	585,496.53	123.802700	705,675.39	120,178.86	0.75
		Base		102.718689	585,496.53	123.802700	705,675.39	120,178.86	0.75
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.4	15 Dec 2043		
	230,000.000	Local		99.821952	229,590.49	118.548600	272,661.78	43,071.29	0.29
		Base		99.821952	229,590.49	118.548600	272,661.78	43,071.29	0.29
61166WAJ0	MONSANTO CO SR UNSECURED 07/42 3.6					3.6	15 Jul 2042		
	70,000.000	Local		99.857457	69,900.22	80.768000	56,537.60	-13,362.62	0.06
		Base		99.857457	69,900.22	80.768000	56,537.60	-13,362.62	0.06
6174467Y9	MORGAN STANLEY SUBORDINATED 09/26 4.35					4.35	08 Sep 2026		
	120,000.000	Local		99.421325	119,305.59	102.908100	123,489.72	4,184.13	0.13
		Base		99.421325	119,305.59	102.908100	123,489.72	4,184.13	0.13
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.25	01 Apr 2032		
	200,000.000	Local		107.625195	215,250.39	134.624000	269,248.00	53,997.61	0.29
		Base		107.625195	215,250.39	134.624000	269,248.00	53,997.61	0.29
62886HAL5	NCL CORP LTD SR UNSECURED 144A 11/19 5.25					5.25	15 Nov 2019		
	180,000.000	Local		100.000000	180,000.00	102.000000	183,600.00	3,600.00	0.20
		Base		100.000000	180,000.00	102.000000	183,600.00	3,600.00	0.20
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375	15 Aug 2039		
	20,000.000	Local		152.317300	30,463.46	147.427600	29,485.52	-977.94	0.03
		Base		152.317300	30,463.46	147.427600	29,485.52	-977.94	0.03
64128XAE0	NEUBERGER BERMAN GRP/FIN SR UNSECURED 144A 04/45 4.875					4.875	15 Apr 2045		
	130,000.000	Local		85.430115	111,059.15	84.692600	110,100.38	-958.77	0.12
		Base		85.430115	111,059.15	84.692600	110,100.38	-958.77	0.12

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651229AY2	NEWELL RUBBERMAID INC SR UNSECURED 04/46 5.5					5.5	01 Apr 2046		
	390,000.000	Local		103.252477	402,684.66	108.639600	423,694.44	21,009.78	0.45
		Base		103.252477	402,684.66	108.639600	423,694.44	21,009.78	0.45
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.25	15 Nov 2043		
	130,000.000	Local		99.439546	129,271.41	86.118400	111,953.92	-17,317.49	0.12
		Base		99.439546	129,271.41	86.118400	111,953.92	-17,317.49	0.12
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95					6.95	15 Mar 2028		
	40,000.000	Local		132.317100	52,926.84	121.551200	48,620.48	-4,306.36	0.05
		Base		132.317100	52,926.84	121.551200	48,620.48	-4,306.36	0.05
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.0	15 Jan 2044		
	230,000.000	Local		99.342557	228,487.88	104.482200	240,309.06	11,821.18	0.26
		Base		99.342557	228,487.88	104.482200	240,309.06	11,821.18	0.26
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643	01 Dec 2044		
	40,000.000	Local		100.000000	40,000.00	119.357000	47,742.80	7,742.80	0.05
		Base		100.000000	40,000.00	119.357000	47,742.80	7,742.80	0.05
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
	250,000.000	Local		99.307264	248,268.16	104.141600	260,354.00	12,085.84	0.28
		Base		99.307264	248,268.16	104.141600	260,354.00	12,085.84	0.28
674599CJ2	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/46 4.4					4.4	15 Apr 2046		
	220,000.000	Local		99.224000	218,292.80	100.648300	221,426.26	3,133.46	0.24
		Base		99.224000	218,292.80	100.648300	221,426.26	3,133.46	0.24
677050AK2	OGLETHORPE POWER CORP 1ST MORTGAGE 06/44 4.55					4.55	01 Jun 2044		
	100,000.000	Local		99.381460	99,381.46	99.484700	99,484.70	103.24	0.11
		Base		99.381460	99,381.46	99.484700	99,484.70	103.24	0.11
677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.25	15 Oct 2038		
	80,000.000	Local		150.650150	120,520.12	145.526200	116,420.96	-4,099.16	0.12
		Base		150.650150	120,520.12	145.526200	116,420.96	-4,099.16	0.12
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.8	01 Jun 2111		
	70,000.000	Local		98.993529	69,295.47	107.427000	75,198.90	5,903.43	0.08
		Base		98.993529	69,295.47	107.427000	75,198.90	5,903.43	0.08

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694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05				6.05	01 Mar 2034			
		250,000.000	Local	121.742852	304,357.13	127.513700	318,784.25	14,427.12	0.34
			Base	121.742852	304,357.13	127.513700	318,784.25	14,427.12	0.34
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8				5.8	01 Mar 2037			
		220,000.000	Local	94.820245	208,604.54	124.271600	273,397.52	64,792.98	0.29
			Base	94.820245	208,604.54	124.271600	273,397.52	64,792.98	0.29
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5				4.5	15 Dec 2041			
		170,000.000	Local	99.662406	169,426.09	107.789900	183,242.83	13,816.74	0.20
			Base	99.662406	169,426.09	107.789900	183,242.83	13,816.74	0.20
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6				4.6	15 Jun 2043			
		80,000.000	Local	99.920563	79,936.45	108.829400	87,063.52	7,127.07	0.09
			Base	99.920563	79,936.45	108.829400	87,063.52	7,127.07	0.09
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75				4.75	15 Feb 2044			
		70,000.000	Local	99.580686	69,706.48	113.809300	79,666.51	9,960.03	0.08
			Base	99.580686	69,706.48	113.809300	79,666.51	9,960.03	0.08
694308HL4	PACIFIC GAS + ELECTRIC SR UNSECURED 03/45 4.3				4.3	15 Mar 2045			
		230,000.000	Local	97.835239	225,021.05	107.695000	247,698.50	22,677.45	0.26
			Base	97.835239	225,021.05	107.695000	247,698.50	22,677.45	0.26
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3				4.3	29 Apr 2053			
		430,000.000	Local	83.402267	358,629.75	93.500000	402,050.00	43,420.25	0.43
		Original Face: 430,000.000	Base	83.402267	358,629.75	93.500000	402,050.00	43,420.25	0.43
70213HAC2	PARTNERS HEALTHCARE SYST COMPANY GUAR 07/55 4.117				4.117	01 Jul 2055			
		60,000.000	Local	100.000000	60,000.00	97.326800	58,396.08	-1,603.92	0.06
			Base	100.000000	60,000.00	97.326800	58,396.08	-1,603.92	0.06
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15				4.15	15 Apr 2025			
		130,000.000	Local	99.786931	129,723.01	101.383000	131,797.90	2,074.89	0.14
			Base	99.786931	129,723.01	101.383000	131,797.90	2,074.89	0.14
713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875				4.875	01 Nov 2040			
		140,000.000	Local	99.815136	139,741.19	112.553900	157,575.46	17,834.27	0.17
			Base	99.815136	139,741.19	112.553900	157,575.46	17,834.27	0.17

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713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6					3.6	13 Aug 2042		
	30,000.000	Local		98.396333	29,518.90	98.490600	29,547.18	28.28	0.03
		Base		98.396333	29,518.90	98.490600	29,547.18	28.28	0.03
713448CQ9	PEPSICO INC SR UNSECURED 10/44 4.25					4.25	22 Oct 2044		
	190,000.000	Local		98.661474	187,456.80	106.807100	202,933.49	15,476.69	0.22
		Base		98.661474	187,456.80	106.807100	202,933.49	15,476.69	0.22
714264AK4	PERNOD RICARD SA SR UNSECURED 144A 01/42 5.5					5.5	15 Jan 2042		
	190,000.000	Local		98.664626	187,462.79	107.901800	205,013.42	17,550.63	0.22
		Base		98.664626	187,462.79	107.901800	205,013.42	17,550.63	0.22
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875	20 Jan 2040		
	95,000.000	Local		98.614242	93,683.53	72.000000	68,400.00	-25,283.53	0.07
		Base		98.614242	93,683.53	72.000000	68,400.00	-25,283.53	0.07
71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5					6.5	02 Jun 2041		
	590,000.000	Local		114.091478	673,139.72	94.150000	555,485.00	-117,654.72	0.59
		Base		114.091478	673,139.72	94.150000	555,485.00	-117,654.72	0.59
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	100,000.000	Local		100.597550	100,597.55	92.700000	92,700.00	-7,897.55	0.10
		Base		100.597550	100,597.55	92.700000	92,700.00	-7,897.55	0.10
71656LBK6	PETROLEOS MEXICANOS COMPANY GUAR 144A 08/26 6.875					6.875	04 Aug 2026		
	220,000.000	Local		99.816923	219,597.23	108.250000	238,150.00	18,552.77	0.25
		Base		99.816923	219,597.23	108.250000	238,150.00	18,552.77	0.25
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044		
	160,000.000	Local		99.715863	159,545.38	113.052600	180,884.16	21,338.78	0.19
		Base		99.715863	159,545.38	113.052600	180,884.16	21,338.78	0.19
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	190,000.000	Local		97.641542	185,518.93	99.013500	188,125.65	2,606.72	0.20
		Base		97.641542	185,518.93	99.013500	188,125.65	2,606.72	0.20
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	104.563000	386,883.10	16,883.10	0.41
		Base		100.000000	370,000.00	104.563000	386,883.10	16,883.10	0.41

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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	105.450000	105,450.00	5,450.00	0.11	
		Base	100.000000	100,000.00	105.450000	105,450.00	5,450.00	0.11	
740816AL7	PRES + FELLOWS OF HARVAR UNSECURED 10/37 3.619					3.619	01 Oct 2037		
	10,000.000	Local	100.000000	10,000.00	101.895700	10,189.57	189.57	0.01	
		Base	100.000000	10,000.00	101.895700	10,189.57	189.57	0.01	
74153QAHS	PRIDE INTERNATIONAL INC COMPANY GUAR 08/20 6.875					6.875	15 Aug 2020		
	80,000.000	Local	92.133875	73,707.10	73.000000	58,400.00	-15,307.10	0.06	
		Base	92.133875	73,707.10	73.000000	58,400.00	-15,307.10	0.06	
74153QAJ1	PRIDE INTERNATIONAL INC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	50,000.000	Local	115.171620	57,585.81	53.750000	26,875.00	-30,710.81	0.03	
		Base	115.171620	57,585.81	53.750000	26,875.00	-30,710.81	0.03	
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	150,000.000	Local	96.926667	145,390.00	131.435500	197,153.25	51,763.25	0.21	
		Base	96.926667	145,390.00	131.435500	197,153.25	51,763.25	0.21	
74432QAQ8	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/36 5.7					5.7	14 Dec 2036		
	50,000.000	Local	110.190800	55,095.40	113.067000	56,533.50	1,438.10	0.06	
		Base	110.190800	55,095.40	113.067000	56,533.50	1,438.10	0.06	
747525AK9	QUALCOMM INC SR UNSECURED 05/45 4.8					4.8	20 May 2045		
	150,000.000	Local	89.537407	134,306.11	99.058700	148,588.05	14,281.94	0.16	
		Base	89.537407	134,306.11	99.058700	148,588.05	14,281.94	0.16	
75281AAR0	RANGE RESOURCES CORP COMPANY GUAR 144A 05/25 4.875					4.875	15 May 2025		
	30,000.000	Local	100.000000	30,000.00	87.500000	26,250.00	-3,750.00	0.03	
		Base	100.000000	30,000.00	87.500000	26,250.00	-3,750.00	0.03	
760759AF7	REPUBLIC SERVICES INC COMPANY GUAR 03/35 6.086					6.086	15 Mar 2035		
	20,000.000	Local	117.444450	23,488.89	115.946600	23,189.32	-299.57	0.02	
		Base	117.444450	23,488.89	115.946600	23,189.32	-299.57	0.02	
760759AK6	REPUBLIC SERVICES INC COMPANY GUAR 03/40 6.2					6.2	01 Mar 2040		
	240,000.000	Local	107.841508	258,819.62	122.296500	293,511.60	34,691.98	0.31	
		Base	107.841508	258,819.62	122.296500	293,511.60	34,691.98	0.31	

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760759AN0	REPUBLIC SERVICES INC COMPANY GUAR 05/41 5.7					5.7	15 May 2041		
	40,000.000	Local		99.439600	39,775.84	117.543700	47,017.48	7,241.64	0.05
		Base		99.439600	39,775.84	117.543700	47,017.48	7,241.64	0.05
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	80,000.000	Local		99.663875	79,731.10	93.000000	74,400.00	-5,331.10	0.08
Original Face:	80,000.000	Base		99.663875	79,731.10	93.000000	74,400.00	-5,331.10	0.08
761713AT3	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25					7.25	15 Jun 2037		
	90,000.000	Local		98.546111	88,691.50	129.935200	116,941.68	28,250.18	0.12
		Base		98.546111	88,691.50	129.935200	116,941.68	28,250.18	0.12
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	340,000.000	Local		102.348841	347,986.06	122.116100	415,194.74	67,208.68	0.44
		Base		102.348841	347,986.06	122.116100	415,194.74	67,208.68	0.44
761713BV7	REYNOLDS AMERICAN INC COMPANY GUAR 05/40 8.125					8.125	01 May 2040		
	50,000.000	Local		127.347840	63,673.92	129.080700	64,540.35	866.43	0.07
		Base		127.347840	63,673.92	129.080700	64,540.35	866.43	0.07
775109AL5	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/38 7.5					7.5	15 Aug 2038		
	110,000.000	Local		113.256255	124,581.88	129.363100	142,299.41	17,717.53	0.15
		Base		113.256255	124,581.88	129.363100	142,299.41	17,717.53	0.15
780082AD5	ROYAL BANK OF CANADA SUBORDINATED 01/26 4.65					4.65	27 Jan 2026		
	70,000.000	Local		99.856371	69,899.46	101.716300	71,201.41	1,301.95	0.08
		Base		99.856371	69,899.46	101.716300	71,201.41	1,301.95	0.08
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1					6.1	10 Jun 2023		
	160,000.000	Local		101.099131	161,758.61	102.424600	163,879.36	2,120.75	0.17
		Base		101.099131	161,758.61	102.424600	163,879.36	2,120.75	0.17
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	350,000.000	Local		100.156729	350,548.55	96.139000	336,486.50	-14,062.05	0.36
		Base		100.156729	350,548.55	96.139000	336,486.50	-14,062.05	0.36
78442GPL4	SLM STUDENT LOAN TRUST SLMA 2005 4 B					0.7986	25 Jul 2040		
	68,171.270	Local		87.026236	59,326.89	78.210950	53,317.40	-6,009.49	0.06
Original Face:	100,000.000	Base		87.026236	59,326.89	78.210950	53,317.40	-6,009.49	0.06

Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
78442GPS9	SLM STUDENT LOAN TRUST SLMA 2005 5 B				0.8686	25 Oct 2040		
		122,885.350	Local 90.900559	111,703.47	78.206350	96,104.15	-15,599.32	0.10
Original Face:		180,000.000	Base 90.900559	111,703.47	78.206350	96,104.15	-15,599.32	0.10
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138	01 May 2049		
		180,000.000	Local 128.880250	231,984.45	134.326000	241,786.80	9,802.35	0.26
			Base 128.880250	231,984.45	134.326000	241,786.80	9,802.35	0.26
79742GAF8	SAN DIEGO CNTY CA REFL ARPT AU SDGAPT 07/43 FIXED 5.594				5.594	01 Jul 2043		
		30,000.000	Local 100.326733	30,098.02	110.242000	33,072.60	2,974.58	0.04
			Base 100.326733	30,098.02	110.242000	33,072.60	2,974.58	0.04
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3				4.3	01 Apr 2042		
		260,000.000	Local 99.630392	259,039.02	108.028700	280,874.62	21,835.60	0.30
			Base 99.630392	259,039.02	108.028700	280,874.62	21,835.60	0.30
80281LAB1	SANTANDER UK GROUP HLDGS SUBORDINATED 144A 09/45 5.625				5.625	15 Sep 2045		
		430,000.000	Local 100.843109	433,625.37	93.885000	403,705.50	-29,919.87	0.43
			Base 100.843109	433,625.37	93.885000	403,705.50	-29,919.87	0.43
80282KAE6	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5				4.5	17 Jul 2025		
		330,000.000	Local 99.962282	329,875.53	102.803800	339,252.54	9,377.01	0.36
			Base 99.962282	329,875.53	102.803800	339,252.54	9,377.01	0.36
806851AG6	SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/25 4				4.0	21 Dec 2025		
		270,000.000	Local 99.936489	269,828.52	103.243000	278,756.10	8,927.58	0.30
			Base 99.936489	269,828.52	103.243000	278,756.10	8,927.58	0.30
81413PAG0	SECURITY CAPITAL GROUP SR UNSECURED 06/28 7.7				7.7	15 Jun 2028		
		140,000.000	Local 129.943986	181,921.58	136.261900	190,766.66	8,845.08	0.20
			Base 129.943986	181,921.58	136.261900	190,766.66	8,845.08	0.20
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375				6.375	15 Dec 2038		
		80,000.000	Local 99.479775	79,583.82	122.429900	97,943.92	18,360.10	0.10
			Base 99.479775	79,583.82	122.429900	97,943.92	18,360.10	0.10
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		
		420,000.000	Local 99.372836	417,365.91	100.287300	421,206.66	3,840.75	0.45
			Base 99.372836	417,365.91	100.287300	421,206.66	3,840.75	0.45

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WESTERN ASSET MANAGEMENT COMPANY

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View Date: April 1, 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
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.5	01 Sep 2040		
	170,000.000	Local		107.485782	182,725.83	109.067400	185,414.58	2,688.75	0.20
		Base		107.485782	182,725.83	109.067400	185,414.58	2,688.75	0.20
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.05	15 Mar 2042		
	170,000.000	Local		98.844447	168,035.56	103.951400	176,717.38	8,681.82	0.19
		Base		98.844447	168,035.56	103.951400	176,717.38	8,681.82	0.19
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	180,000.000	Local		102.365494	184,257.89	113.462600	204,232.68	19,974.79	0.22
		Base		102.365494	184,257.89	113.462600	204,232.68	19,974.79	0.22
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	150,000.000	Local		100.884193	151,326.29	97.166400	145,749.60	-5,576.69	0.16
		Base		100.884193	151,326.29	97.166400	145,749.60	-5,576.69	0.16
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	190,000.000	Local		98.238726	186,653.58	82.134900	156,056.31	-30,597.27	0.17
		Base		98.238726	186,653.58	82.134900	156,056.31	-30,597.27	0.17
843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8					8.0	01 Mar 2032		
	400,000.000	Local		106.203645	424,814.58	105.692300	422,769.20	-2,045.38	0.45
		Base		106.203645	424,814.58	105.692300	422,769.20	-2,045.38	0.45
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	590,000.000	Local		102.648195	605,624.35	90.033200	531,195.88	-74,428.47	0.57
		Base		102.648195	605,624.35	90.033200	531,195.88	-74,428.47	0.57
854403AE2	STANFORD UNIVERSITY UNSECURED 06/44 3.563					3.563	01 Jun 2044		
	80,000.000	Local		100.000000	80,000.00	100.306700	80,245.36	245.36	0.09
		Base		100.000000	80,000.00	100.306700	80,245.36	245.36	0.09
87165BAD5	SYNCHRONY FINANCIAL SR UNSECURED 08/24 4.25					4.25	15 Aug 2024		
	0.000	Local		0.000000	0.12	0.000000	0.00	-0.12	0.00
		Base		0.000000	0.12	0.000000	0.00	-0.12	0.00
87612EBA3	TARGET CORP SR UNSECURED 07/42 4					4.0	01 Jul 2042		
	180,000.000	Local		97.906150	176,231.07	107.062000	192,711.60	16,480.53	0.21
		Base		97.906150	176,231.07	107.062000	192,711.60	16,480.53	0.21

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878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9					4.9	15 Sep 2044		
	610,000.000	Local		101.194910	617,288.95	107.154900	653,644.89	36,355.94	0.70
		Base		101.194910	617,288.95	107.154900	653,644.89	36,355.94	0.70
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25					6.25	15 Jul 2041		
	90,000.000	Local		108.796589	97,916.93	57.500000	51,750.00	-46,166.93	0.06
		Base		108.796589	97,916.93	57.500000	51,750.00	-46,166.93	0.06
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045					7.045	20 Jun 2036		
	30,000.000	Local		88.239500	26,471.85	126.585400	37,975.62	11,503.77	0.04
		Base		88.239500	26,471.85	126.585400	37,975.62	11,503.77	0.04
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
882484AA6	TEXAS HEALTH RESOURCES SECURED 11/55 4.33					4.33	15 Nov 2055		
	40,000.000	Local		100.000000	40,000.00	102.260800	40,904.32	904.32	0.04
		Base		100.000000	40,000.00	102.260800	40,904.32	904.32	0.04
885220FS7	THORNBURG MORTGAGE SECURITIES TMST 2004 3 A					1.173	25 Sep 2044		
	93,028.840	Local		93.496909	86,979.09	91.576400	85,192.46	-1,786.63	0.09
Original Face:	1,440,000.000	Base		93.496909	86,979.09	91.576400	85,192.46	-1,786.63	0.09
88731EAJ9	TIME WARNER ENTERTAINMEN COMPANY GUAR 07/33 8.375					8.375	15 Jul 2033		
	250,000.000	Local		131.559076	328,897.69	127.036700	317,591.75	-11,305.94	0.34
		Base		131.559076	328,897.69	127.036700	317,591.75	-11,305.94	0.34
88732JAJ7	TIME WARNER CABLE INC COMPANY GUAR 05/37 6.55					6.55	01 May 2037		
	90,000.000	Local		109.184944	98,266.45	109.583700	98,625.33	358.88	0.11
		Base		109.184944	98,266.45	109.583700	98,625.33	358.88	0.11
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3					7.3	01 Jul 2038		
	550,000.000	Local		101.222909	556,726.00	117.299900	645,149.45	88,423.45	0.69
		Base		101.222909	556,726.00	117.299900	645,149.45	88,423.45	0.69
88732JAU2	TIME WARNER CABLE INC COMPANY GUAR 06/39 6.75					6.75	15 Jun 2039		
	100,000.000	Local		107.421940	107,421.94	112.553700	112,553.70	5,131.76	0.12
		Base		107.421940	107,421.94	112.553700	112,553.70	5,131.76	0.12

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88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625					5.625	15 Jan 2024		
	20,000.000	Local	101.347400	20,269.48	103.000000	20,600.00	330.52	0.02	
		Base	101.347400	20,269.48	103.000000	20,600.00	330.52	0.02	
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		
	140,000.000	Local	99.350629	139,090.88	85.722500	120,011.50	-19,079.38	0.13	
		Base	99.350629	139,090.88	85.722500	120,011.50	-19,079.38	0.13	
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	250,000.000	Local	100.529292	251,323.23	76.517400	191,293.50	-60,029.73	0.20	
		Base	100.529292	251,323.23	76.517400	191,293.50	-60,029.73	0.20	
893574AG8	TRANSCONT GAS PIPE LINE SR UNSECURED 144A 02/26 7.85					7.85	01 Feb 2026		
	270,000.000	Local	99.931452	269,814.92	114.371800	308,803.86	38,988.94	0.33	
		Base	99.931452	269,814.92	114.371800	308,803.86	38,988.94	0.33	
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.75	15 Apr 2026		
	60,000.000	Local	135.900667	81,540.40	130.998000	78,598.80	-2,941.60	0.08	
		Base	135.900667	81,540.40	130.998000	78,598.80	-2,941.60	0.08	
90011QAB6	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 06/24 4.875					4.875	19 Jun 2024		
	200,000.000	Local	99.243820	198,487.64	95.840000	191,680.00	-6,807.64	0.20	
		Base	99.243820	198,487.64	95.840000	191,680.00	-6,807.64	0.20	
900123CB4	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875					4.875	16 Apr 2043		
	220,000.000	Local	92.198741	202,837.23	92.775000	204,105.00	1,267.77	0.22	
		Base	92.198741	202,837.23	92.775000	204,105.00	1,267.77	0.22	
900123CJ7	REPUBLIC OF TURKEY SR UNSECURED 04/26 4.25					4.25	14 Apr 2026		
	440,000.000	Local	98.761939	434,552.53	97.356000	428,366.40	-6,186.13	0.46	
		Base	98.761939	434,552.53	97.356000	428,366.40	-6,186.13	0.46	
90131HBL8	21ST CENTURY FOX AMERICA COMPANY GUAR 11/37 6.65					6.65	15 Nov 2037		
	100,000.000	Local	121.090090	121,090.09	124.513600	124,513.60	3,423.51	0.13	
		Base	121.090090	121,090.09	124.513600	124,513.60	3,423.51	0.13	
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9					6.9	15 Aug 2039		
	510,000.000	Local	118.878733	606,281.54	124.499100	634,945.41	28,663.87	0.68	
		Base	118.878733	606,281.54	124.499100	634,945.41	28,663.87	0.68	

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902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15				5.15	15 Aug 2044			
		150,000.000	Local	103.622033	155,433.05	111.809800	167,714.70	12,281.65	0.18
			Base	103.622033	155,433.05	111.809800	167,714.70	12,281.65	0.18
902494AZ6	TYSON FOODS INC COMPANY GUAR 08/34 4.875				4.875	15 Aug 2034			
		80,000.000	Local	99.986350	79,989.08	107.544500	86,035.60	6,046.52	0.09
			Base	99.986350	79,989.08	107.544500	86,035.60	6,046.52	0.09
907818EG9	UNION PACIFIC CORP SR UNSECURED 11/65 4.375				4.375	15 Nov 2065			
		250,000.000	Local	95.420444	238,551.11	99.085400	247,713.50	9,162.39	0.26
			Base	95.420444	238,551.11	99.085400	247,713.50	9,162.39	0.26
90931QAA5	UNITED AIR 2013 1 B PTT PASS THRU CE 02/23 5.375				5.375	15 Feb 2023			
		103,625.920	Local	100.000000	103,625.92	102.500000	106,216.57	2,590.65	0.11
			Base	100.000000	103,625.92	102.500000	106,216.57	2,590.65	0.11
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625				4.625	03 Mar 2024			
		95,094.660	Local	100.000000	95,094.66	99.000000	94,143.71	-950.95	0.10
			Base	100.000000	95,094.66	99.000000	94,143.71	-950.95	0.10
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05				6.05	11 Jan 2040			
		22,000.000	Local	114.400773	25,168.17	117.250000	25,795.00	626.83	0.03
			Base	114.400773	25,168.17	117.250000	25,795.00	626.83	0.03
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.75	08 Mar 2044			
		556,000.000	Local	99.614991	553,859.35	99.750000	554,610.00	750.65	0.59
			Base	99.614991	553,859.35	99.750000	554,610.00	750.65	0.59
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55				5.55	21 Jan 2045			
		170,000.000	Local	99.479759	169,115.59	110.750000	188,275.00	19,159.41	0.20
			Base	99.479759	169,115.59	110.750000	188,275.00	19,159.41	0.20
912810RP5	US TREASURY N/B 11/45 3				3.0	15 Nov 2045			
		250,000.000	Local	107.168540	267,921.35	107.957000	269,892.50	1,971.15	0.29
			Base	107.168540	267,921.35	107.957000	269,892.50	1,971.15	0.29
912828G38	US TREASURY N/B 11/24 2.25				2.25	15 Nov 2024			
		560,000.000	Local	103.402066	579,051.57	104.257800	583,843.68	4,792.11	0.62
			Base	103.402066	579,051.57	104.257800	583,843.68	4,792.11	0.62

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912828L99	US TREASURY N/B 10/20 1.375					1.375	31 Oct 2020		
	130,000.000	Local		98.602792	128,183.63	100.800800	131,041.04	2,857.41	0.14
		Base		98.602792	128,183.63	100.800800	131,041.04	2,857.41	0.14
912828P46	US TREASURY N/B 02/26 1.625					1.625	15 Feb 2026		
	550,000.000	Local		97.580842	536,694.63	98.546900	542,007.95	5,313.32	0.58
		Base		97.580842	536,694.63	98.546900	542,007.95	5,313.32	0.58
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	310,000.000	Local		101.266445	313,925.98	108.349300	335,882.83	21,956.85	0.36
		Base		101.266445	313,925.98	108.349300	335,882.83	21,956.85	0.36
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.5	15 Jun 2037		
	130,000.000	Local		93.214454	121,178.79	134.803300	175,244.29	54,065.50	0.19
		Base		93.214454	121,178.79	134.803300	175,244.29	54,065.50	0.19
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	100,000.000	Local		105.454720	105,454.72	140.328600	140,328.60	34,873.88	0.15
		Base		105.454720	105,454.72	140.328600	140,328.60	34,873.88	0.15
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local		98.778188	79,022.55	111.440300	89,152.24	10,129.69	0.10
		Base		98.778188	79,022.55	111.440300	89,152.24	10,129.69	0.10
91324PCQ3	UNITEDHEALTH GROUP INC SR UNSECURED 07/35 4.625					4.625	15 Jul 2035		
	100,000.000	Local		100.099290	100,099.29	111.637800	111,637.80	11,538.51	0.12
		Base		100.099290	100,099.29	111.637800	111,637.80	11,538.51	0.12
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	101.861000	132,419.30	2,419.30	0.14
		Base		100.000000	130,000.00	101.861000	132,419.30	2,419.30	0.14
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local		102.113411	285,917.55	102.592000	287,257.60	1,340.05	0.31
		Base		102.113411	285,917.55	102.592000	287,257.60	1,340.05	0.31
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local		99.760300	79,808.24	104.357000	83,485.60	3,677.36	0.09
		Base		99.760300	79,808.24	104.357000	83,485.60	3,677.36	0.09

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Holdings

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



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
91412GQM0	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/39 FIXED 4.262					4.262	15 May 2039		
	70,000.000	Local		100.000000	70,000.00	103.636000	72,545.20	2,545.20	0.08
		Base		100.000000	70,000.00	103.636000	72,545.20	2,545.20	0.08
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	104.656000	20,931.20	931.20	0.02
		Base		100.000000	20,000.00	104.656000	20,931.20	931.20	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	101.156000	70,809.20	809.20	0.08
		Base		100.000000	70,000.00	101.156000	70,809.20	809.20	0.08
91412NAJ9	UNIVERSITY OF CHICAGO UNSECURED 10/45 4.151					4.151	01 Oct 2045		
	100,000.000	Local		100.000000	100,000.00	102.402600	102,402.60	2,402.60	0.11
		Base		100.000000	100,000.00	102.402600	102,402.60	2,402.60	0.11
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	440,000.000	Local		93.420507	411,050.23	78.970000	347,468.00	-63,582.23	0.37
		Base		93.420507	411,050.23	78.970000	347,468.00	-63,582.23	0.37
92343VAW4	VERIZON COMMUNICATIONS SR UNSECURED 04/41 6					6.0	01 Apr 2041		
	70,000.000	Local		120.587129	84,410.99	119.545500	83,681.85	-729.14	0.09
		Base		120.587129	84,410.99	119.545500	83,681.85	-729.14	0.09
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	1,305,000.000	Local		111.123234	1,450,158.21	131.722700	1,718,981.24	268,823.03	1.83
		Base		111.123234	1,450,158.21	131.722700	1,718,981.24	268,823.03	1.83
92343VBZ6	VERIZON COMMUNICATIONS SR UNSECURED 03/34 5.05					5.05	15 Mar 2034		
	260,000.000	Local		99.927615	259,811.80	108.386300	281,804.38	21,992.58	0.30
		Base		99.927615	259,811.80	108.386300	281,804.38	21,992.58	0.30
92343VCM4	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012					5.012	21 Aug 2054		
	896,000.000	Local		79.988027	716,692.72	100.322900	898,893.18	182,200.46	0.96
		Base		79.988027	716,692.72	100.322900	898,893.18	182,200.46	0.96
92553PAW2	VIACOM INC SR UNSECURED 04/44 5.25					5.25	01 Apr 2044		
	110,000.000	Local		88.540700	97,394.77	89.942600	98,936.86	1,542.09	0.11
		Base		88.540700	97,394.77	89.942600	98,936.86	1,542.09	0.11

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Holdings

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		
	210,000.000	Local		116.703386	245,077.11	160.492200	337,033.62	91,956.51	0.36
		Base		116.703386	245,077.11	160.492200	337,033.62	91,956.51	0.36
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.15	14 Dec 2035		
	250,000.000	Local		99.866308	249,665.77	107.461100	268,652.75	18,986.98	0.29
		Base		99.866308	249,665.77	107.461100	268,652.75	18,986.98	0.29
92826CAF9	VISA INC SR UNSECURED 12/45 4.3					4.3	14 Dec 2045		
	500,000.000	Local		99.833826	499,169.13	109.400800	547,004.00	47,834.87	0.58
		Base		99.833826	499,169.13	109.400800	547,004.00	47,834.87	0.58
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	450,000.000	Local		98.711260	444,200.67	101.475100	456,637.95	12,437.28	0.49
		Base		98.711260	444,200.67	101.475100	456,637.95	12,437.28	0.49
931142DG5	WAL MART STORES INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	320,000.000	Local		99.660400	318,913.28	105.934000	338,988.80	20,075.52	0.36
		Base		99.660400	318,913.28	105.934000	338,988.80	20,075.52	0.36
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75					4.75	02 Oct 2043		
	30,000.000	Local		99.316733	29,795.02	117.878100	35,363.43	5,568.41	0.04
		Base		99.316733	29,795.02	117.878100	35,363.43	5,568.41	0.04
931142DQ3	WAL MART STORES INC SR UNSECURED 04/44 4.3					4.3	22 Apr 2044		
	60,000.000	Local		100.091983	60,055.19	111.822200	67,093.32	7,038.13	0.07
		Base		100.091983	60,055.19	111.822200	67,093.32	7,038.13	0.07
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	130,000.000	Local		140.731708	182,951.22	137.862800	179,221.64	-3,729.58	0.19
		Base		140.731708	182,951.22	137.862800	179,221.64	-3,729.58	0.19
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local		93.747289	168,745.12	121.214000	218,185.20	49,440.08	0.23
		Base		93.747289	168,745.12	121.214000	218,185.20	49,440.08	0.23
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	408,000.000	Local		104.173113	425,026.30	115.883500	472,804.68	47,778.38	0.50
		Base		104.173113	425,026.30	115.883500	472,804.68	47,778.38	0.50

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2016

View Date: April 1, 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
94974BFPO	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	210,000.000	Local		99.708876	209,388.64	113.030900	237,364.89	27,976.25	0.25
		Base		99.708876	209,388.64	113.030900	237,364.89	27,976.25	0.25
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.1	03 Jun 2026		
	510,000.000	Local		100.111894	510,570.66	104.954800	535,269.48	24,698.82	0.57
		Base		100.111894	510,570.66	104.954800	535,269.48	24,698.82	0.57
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	300,000.000	Local		97.380057	292,140.17	102.795800	308,387.40	16,247.23	0.33
		Base		97.380057	292,140.17	102.795800	308,387.40	16,247.23	0.33
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3					4.3	22 Jul 2027		
	240,000.000	Local		99.777371	239,465.69	106.104400	254,650.56	15,184.87	0.27
		Base		99.777371	239,465.69	106.104400	254,650.56	15,184.87	0.27
94974BGQ7	WELLS FARGO + COMPANY SUBORDINATED 11/45 4.9					4.9	17 Nov 2045		
	220,000.000	Local		99.242227	218,332.90	107.334200	236,135.24	17,802.34	0.25
		Base		99.242227	218,332.90	107.334200	236,135.24	17,802.34	0.25
94989QBD1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 SG1 D					4.471126	15 Dec 2047		
	100,000.000	Local		85.335370	85,335.37	76.911700	76,911.70	-8,423.67	0.08
	Original Face: 100,000.000	Base		85.335370	85,335.37	76.911700	76,911.70	-8,423.67	0.08
966837AD8	WHOLE FOODS MARKET INC SR UNSECURED 144A 12/25 5.2					5.2	03 Dec 2025		
	200,000.000	Local		99.866290	199,732.58	104.790800	209,581.60	9,849.02	0.22
		Base		99.866290	199,732.58	104.790800	209,581.60	9,849.02	0.22
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local		118.516071	82,961.25	82.750000	57,925.00	-25,036.25	0.06
		Base		118.516071	82,961.25	82.750000	57,925.00	-25,036.25	0.06
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	102,000.000	Local		104.435245	106,523.95	92.473900	94,323.38	-12,200.57	0.10
		Base		104.435245	106,523.95	92.473900	94,323.38	-12,200.57	0.10
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	40,000.000	Local		99.763125	39,905.25	76.000000	30,400.00	-9,505.25	0.03
		Base		99.763125	39,905.25	76.000000	30,400.00	-9,505.25	0.03

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WESTERN ASSET MANAGEMENT COMPANY
FUND: HBCX



STATE STREET

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View Date: April 1, 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
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	70,000.000	Local		95.772100	67,040.47	128.482600	89,937.82	22,897.35	0.10
		Base		95.772100	67,040.47	128.482600	89,937.82	22,897.35	0.10
98313RAA4	WYNN MACAU LTD SR UNSECURED 144A 10/21 5.25					5.25	15 Oct 2021		
	200,000.000	Local		100.589620	201,179.24	94.250000	188,500.00	-12,679.24	0.20
		Base		100.589620	201,179.24	94.250000	188,500.00	-12,679.24	0.20
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local		116.876988	93,501.59	85.506000	68,404.80	-25,096.79	0.07
		Base		116.876988	93,501.59	85.506000	68,404.80	-25,096.79	0.07
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		
	120,000.000	Local		98.799692	118,559.63	78.000000	93,600.00	-24,959.63	0.10
		Base		98.799692	118,559.63	78.000000	93,600.00	-24,959.63	0.10
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR					2.7	25 Oct 2017		
	150,000.000	Local		93.645867	140,468.80	98.000000	147,000.00	6,531.20	0.16
		Base		93.645867	140,468.80	98.000000	147,000.00	6,531.20	0.16
984245AM2	YPF SOCIEDAD ANONIMA SR UNSECURED 144A 03/21 8.5					8.5	23 Mar 2021		
	250,000.000	Local		100.199284	250,498.21	100.125000	250,312.50	-185.71	0.27
		Base		100.199284	250,498.21	100.125000	250,312.50	-185.71	0.27
98462YAB6	YAMANA GOLD INC 07/24 4.95					4.95	15 Jul 2024		
	190,000.000	Local		100.068500	190,130.15	84.500000	160,550.00	-29,580.15	0.17
		Base		100.068500	190,130.15	84.500000	160,550.00	-29,580.15	0.17
98877DAC9	ZF NA CAPITAL COMPANY GUAR 144A 04/25 4.75					4.75	29 Apr 2025		
	510,000.000	Local		95.284494	485,950.92	99.500000	507,450.00	21,499.08	0.54
		Base		95.284494	485,950.92	99.500000	507,450.00	21,499.08	0.54
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.7	01 Feb 2043		
	30,000.000	Local		99.282067	29,784.62	94.042400	28,212.72	-1,571.90	0.03
		Base		99.282067	29,784.62	94.042400	28,212.72	-1,571.90	0.03
ACI0L7V44	PROVINCIA DE BUENOS AIRE SR UNSECURED 144A 03/24 9.125					9.125	16 Mar 2024		
	580,000.000	Local		99.427979	576,682.28	102.800000	596,240.00	19,557.72	0.64
Original Face:	200,000.000	Base		99.427979	576,682.28	102.800000	596,240.00	19,557.72	0.64

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WESTERN ASSET MANAGEMENT COMPANY

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View Date: April 1, 2016

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								
		86,226,860.480	Local	88,412,761.73		92,166,744.04	3,753,982.31	98.31
Original Face:		6,633,000.000	Base	88,412,761.73		92,166,744.04	3,753,982.31	98.31
FIXED INCOME Total								
		86,226,860.480	Base	88,412,761.73		92,166,744.04	3,753,982.31	98.31
Original Face:		6,633,000.000						

Holdings

WESTERN ASSET LONG DURATION CR
 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
FUND Total								
		86,773,095.640	Base	89,898,174.40		93,636,568.36	3,738,393.96	99.88
Original Face:		6,633,000.000						

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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

AD10G8XQ5	US 2YR NOTE (CBT) JUN16 XCBT 20160630						30 Jun 2016			
3.000	600,000.000	Local	656,250.00	656,072.25	109.375000	177.75		-56.62	234.37	
		Base	656,250.00		109.375000	177.75		-56.62	234.37	0.00

AD10HSY71	US LONG BOND(CBT) JUN16 XCBT 20160621						21 Jun 2016			
67.000	6,700,000.000	Local	11,017,312.50	10,962,944.33	164.437500	54,368.17		-10,538.08	64,906.25	
		Base	11,017,312.50		164.437500	54,368.17		-10,538.08	64,906.25	0.07

US DOLLAR Total										
70.000	7,300,000.000	Local	11,673,562.50	11,619,016.58		54,545.92		-10,594.70	65,140.62	
		Base				54,545.92		-10,594.70	65,140.62	0.07

FUTURES LONG Total										
70.000	7,300,000.000	Base				54,545.92		-10,594.70	65,140.62	0.07

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR Exchange Rate: 1.000000

ADI0G8WR4	US 5YR NOTE (CBT) JUN16 XCBT 20160630						30 Jun 2016			
-17.000	-1,700,000.000	Local	-2,059,789.07	-2,061,741.76	121.164063	1,952.69		5,671.44	-3,718.75	
		Base	-2,059,789.07		121.164063	1,952.69		5,671.44	-3,718.75	0.00

ADI0G8WV5	US 10YR NOTE (CBT) JUN16 XCBT 20160621						21 Jun 2016			
-103.000	-10,300,000.000	Local	-13,430,234.38	-13,429,268.85	130.390625	-965.53		37,659.47	-38,625.00	
		Base	-13,430,234.38		130.390625	-965.53		37,659.47	-38,625.00	0.04

ADI0HSYB2	US ULTRA BOND CBT JUN16 XCBT 20160621						21 Jun 2016			
-5.000	-500,000.000	Local	-862,656.25	-865,260.06	172.531250	2,603.81		7,916.31	-5,312.50	
		Base	-862,656.25		172.531250	2,603.81		7,916.31	-5,312.50	0.01

US DOLLAR Total										
-125.000	-12,500,000.000	Local	-16,352,679.70	-16,356,270.67		3,590.97		51,247.22	-47,656.25	
		Base				3,590.97		51,247.22	-47,656.25	0.05

FUTURES SHORT Total										
-125.000	-12,500,000.000	Base				3,590.97		51,247.22	-47,656.25	0.05

Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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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									
-55.000	-5,200,000.000	Base			58,136.89		40,652.52	17,484.37	0.12



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

AUSTRALIAN DOLLAR

Exchange Rate: 1.304546

AUD	AUSTRALIAN DOLLAR								
		242,469.640	Local	1.000000	242,469.64	1.000000	242,469.64	0.00	8.61
			Base	0.702314	170,289.93	0.766550	185,865.15	15,575.22	0.10

AUSTRALIAN DOLLAR Total

		242,469.640	Local		242,469.64		242,469.64	0.00	8.61
			Base		170,289.93		185,865.15	15,575.22	0.10

CANADIAN DOLLAR

Exchange Rate: 1.298750

CAD	CANADIAN DOLLAR								
		434,047.600	Local	1.000000	434,047.60	1.000000	434,047.60	0.00	99.28
			Base	0.740374	321,357.48	0.769971	334,204.12	12,846.64	0.18

CANADIAN DOLLAR Total

		434,047.600	Local		434,047.60		434,047.60	0.00	99.28
			Base		321,357.48		334,204.12	12,846.64	0.18

EURO CURRENCY

Exchange Rate: 0.878812

INTERNATIONAL

EUR	EURO CURRENCY								
		14,866.210	Local	1.000000	14,866.21	1.000000	14,866.21	0.00	0.48
			Base	1.118792	16,632.20	1.137900	16,916.26	284.06	0.01

INTERNATIONAL Total

		14,866.210	Local		14,866.21		14,866.21	0.00	0.48
			Base		16,632.20		16,916.26	284.06	0.01

EURO CURRENCY Total

		14,866.210	Local		14,866.21		14,866.21	0.00	0.48
			Base		16,632.20		16,916.26	284.06	0.01

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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	
JAPANESE YEN							Exchange Rate:	112.545000	
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	0.008728	18,545.77	0.008885	18,879.61	333.84	0.01
JAPANESE YEN Total		2,124,806.000	Local		2,124,806.00		2,124,806.00	0.00	100.00
			Base		18,545.77		18,879.61	333.84	0.01
MEXICAN PESO							Exchange Rate:	17.277150	
MXN	MEXICAN PESO (NEW)								
		0.190	Local	1.000000	0.19	1.000000	0.19	0.00	100.00
			Base	0.052632	0.01	0.057880	0.01	0.00	0.00
MEXICAN PESO Total		0.190	Local		0.19		0.19	0.00	100.00
			Base		0.01		0.01	0.00	0.00
POUND STERLING							Exchange Rate:	0.696258	
GBP	POUND STERLING								
		137,680.180	Local	1.000000	137,680.18	1.000000	137,680.18	0.00	8.39
			Base	1.396677	192,294.74	1.436249	197,743.05	5,448.31	0.10
POUND STERLING Total		137,680.180	Local		137,680.18		137,680.18	0.00	8.39
			Base		192,294.74		197,743.05	5,448.31	0.10
CASH Total		2,953,869.820	Base		719,120.13		753,608.20	34,488.07	0.40
CASH EQUIVALENT							Exchange Rate:	1.000000	
US DOLLAR							Exchange Rate:	1.000000	

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Holdings

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85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.176961	31 Dec 2030		
		524,415.730	Local 99.999962	524,415.53	99.999962	524,415.53	0.00	0.30
			Base 99.999962	524,415.53	99.999962	524,415.53	0.00	0.28
US DOLLAR Total								
		524,415.730	Local	524,415.53		524,415.53	0.00	0.30
			Base	524,415.53		524,415.53	0.00	0.28
CASH EQUIVALENT Total								
		524,415.730	Base	524,415.53		524,415.53	0.00	0.28

EQUITY

EURO CURRENCY

Exchange Rate: 0.878812

FRANCE

923UYK908	CCPC MERRILL LYNCH SWAP EUR							
		1,509,203.000	Local 1.000000	1,509,203.00	1.000000	1,509,203.00	0.00	49.07
			Base 1.109904	1,675,070.21	1.137900	1,717,321.79	42,251.58	0.91
FRANCE Total								
		1,509,203.000	Local	1,509,203.00		1,509,203.00	0.00	49.07
			Base	1,675,070.21		1,717,321.79	42,251.58	0.91

EURO CURRENCY Total

		1,509,203.000	Local	1,509,203.00		1,509,203.00	0.00	49.07
			Base	1,675,070.21		1,717,321.79	42,251.58	0.91
EQUITY Total								
		1,509,203.000	Base	1,675,070.21		1,717,321.79	42,251.58	0.91

FIXED INCOME

AUSTRALIAN DOLLAR

Exchange Rate: 1.304546

ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 2019		
		2,500,000.000	Local 102.620437	2,565,510.92	102.745500	2,568,637.50	3,126.58	91.25

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Holdings

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WESTERN ASSET MANAGEMENT COMPANY
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STATE STREET

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View Date: April 1, 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
		Base	80.111014	2,002,775.35	78.759584	1,968,989.59	-33,785.76	1.04
AUSTRALIAN DOLLAR Total								
	2,500,000.000	Local		2,565,510.92		2,568,637.50	3,126.58	91.25
		Base		2,002,775.35		1,968,989.59	-33,785.76	1.04
BRAZILIAN REAL								
							Exchange Rate:	3.595650
959GMYI10	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
	1,400,000.000	Local	91.563731	1,281,892.23	87.581700	1,226,143.80	-55,748.43	5.11
		Base	25.290355	354,064.97	24.357682	341,007.55	-13,057.42	0.18
BRAZILIAN REAL Total								
	1,400,000.000	Local		1,281,892.23		1,226,143.80	-55,748.43	5.11
		Base		354,064.97		341,007.55	-13,057.42	0.18
EURO CURRENCY								
							Exchange Rate:	0.878812
IRELAND								
B4TV0DII5	IRISH TSY 5.4 2025 BONDS 03/25 5.4				5.4	13 Mar 2025		
	1,100,000.000	Local	129.645927	1,426,105.20	141.016000	1,551,176.00	125,070.80	50.44
		Base	146.176361	1,607,939.97	160.462078	1,765,082.86	157,142.89	0.93
IRELAND Total								
	1,100,000.000	Local		1,426,105.20		1,551,176.00	125,070.80	50.44
		Base		1,607,939.97		1,765,082.86	157,142.89	0.93
EURO CURRENCY Total								
	1,100,000.000	Local		1,426,105.20		1,551,176.00	125,070.80	50.44
		Base		1,607,939.97		1,765,082.86	157,142.89	0.93
NEW ZEALAND DOLLAR								
							Exchange Rate:	1.446759
ACI05QTZ4	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/20 3				3.0	15 Apr 2020		
	3,300,000.000	Local	99.040637	3,268,341.02	103.127300	3,403,200.90	134,859.88	100.00
		Base	74.531594	2,459,542.59	71.281603	2,352,292.88	-107,249.71	1.24

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Holdings

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NEW ZEALAND DOLLAR Total								
		3,300,000.000	Local	3,268,341.02		3,403,200.90	134,859.88	100.00
			Base	2,459,542.59		2,352,292.88	-107,249.71	1.24
							Exchange Rate:	0.696258
POUND STERLING								
ACI06FBF0	VOUGEOT BIDCO PLC SR SECURED REGS 07/20 7.875				7.875	15 Jul 2020		
		150,000.000	Local	156,722.61	103.620000	155,430.00	-1,292.61	9.47
			Base	240,462.52	148.824143	223,236.21	-17,226.31	0.12
ACI06QBV1	ENEL SPA JR SUBORDINA REGS 09/75 VAR				7.75	10 Sep 2075		
		140,000.000	Local	152,226.78	107.723300	150,812.62	-1,414.16	9.19
			Base	234,092.87	154.717504	216,604.51	-17,488.36	0.11
ACI07Z7J2	NATIONWIDE BLDG SOCIETY JR SUBORDINA REGS 12/49 VAR				6.875	29 Dec 2049		
		150,000.000	Local	149,701.15	93.500000	140,250.00	-9,451.15	8.55
			Base	228,264.19	134.289301	201,433.95	-26,830.24	0.11
ACI09J0V6	VIRGIN MEDIA FINANCE PLC COMPANY GUAR REGS 10/24 6.375				6.375	15 Oct 2024		
		150,000.000	Local	154,629.28	101.500000	152,250.00	-2,379.28	9.28
			Base	237,183.76	145.779294	218,668.94	-18,514.82	0.12
ACI0CCXN9	ANGLIAN WATER OSPREY FIN SR SECURED REGS 04/23 5				5.0	30 Apr 2023		
		150,000.000	Local	149,647.12	100.400000	150,600.00	952.88	9.18
			Base	229,527.86	144.199420	216,299.13	-13,228.73	0.11
ACI0CTJV0	SANTANDER UK GROUP HLDGS JR SUBORDINA REGS 12/49 VAR				7.375	29 Dec 2049		
		200,000.000	Local	203,757.86	91.750000	183,500.00	-20,257.86	11.18
			Base	310,701.57	131.775865	263,551.73	-47,149.84	0.14
B3XR42II1	CO OP GRP HLDS COMPANY GUAR 07/26 VAR				7.5	08 Jul 2026		
		140,000.000	Local	151,995.43	106.476600	149,067.24	-2,928.19	9.08
			Base	233,697.11	152.926932	214,097.71	-19,599.40	0.11
BG6LSMII5	TELEFONICA EUROPE BV COMPANY GUAR REGS 11/49 VAR				6.75	29 Nov 2049		
		100,000.000	Local	104,997.84	100.875000	100,875.00	-4,122.84	6.15
			Base	161,072.95	144.881639	144,881.64	-16,191.31	0.08
BGQYQ3II9	GRAINGER PLC SR SECURED REGS 12/20 5				5.0	16 Dec 2020		

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Holdings

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STATE STREET

As of: March 31, 2016

View Date: April 1, 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
	150,000.000	Local		103.293167	154,939.75	103.755100	155,632.65	692.90	9.48
		Base		160.065967	240,098.95	149.018180	223,527.27	-16,571.68	0.12
BMJ6QFI8	R+R ICE CREAM PLC SR SECURED REGS 05/20 5.5					5.5	15 May 2020		
	150,000.000	Local		102.217980	153,326.97	102.200000	153,300.00	-26.97	9.34
		Base		156.810733	235,216.10	146.784669	220,177.00	-15,039.10	0.12
POUND STERLING Total									
	1,480,000.000	Local			1,531,944.79		1,491,717.51	-40,227.28	90.91
		Base			2,350,317.88		2,142,478.09	-207,839.79	1.13
US DOLLAR								Exchange Rate:	1.000000
00130HBN4	AES CORP/VA SR UNSECURED 06/20 8					8.0	01 Jun 2020		
	250,000.000	Local		111.411648	278,529.12	113.500000	283,750.00	5,220.88	0.16
		Base		111.411648	278,529.12	113.500000	283,750.00	5,220.88	0.15
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	80,000.000	Local		99.838050	79,870.44	104.971700	83,977.36	4,106.92	0.05
		Base		99.838050	79,870.44	104.971700	83,977.36	4,106.92	0.04
00507UAR2	ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45					3.45	15 Mar 2022		
	50,000.000	Local		99.877240	49,938.62	103.815700	51,907.85	1,969.23	0.03
		Base		99.877240	49,938.62	103.815700	51,907.85	1,969.23	0.03
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	10,000.000	Local		99.584100	9,958.41	103.031000	10,303.10	344.69	0.01
		Base		99.584100	9,958.41	103.031000	10,303.10	344.69	0.01
00507UUA5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	80,000.000	Local		99.832538	79,866.03	105.170500	84,136.40	4,270.37	0.05
		Base		99.832538	79,866.03	105.170500	84,136.40	4,270.37	0.04
00508XAF1	ACTUANT CORPORATION COMPANY GUAR 06/22 5.625					5.625	15 Jun 2022		
	200,000.000	Local		100.225895	200,451.79	101.500000	203,000.00	2,548.21	0.12
		Base		100.225895	200,451.79	101.500000	203,000.00	2,548.21	0.11
00772BAM3	AERCAP IRELAND CAP LTD/A COMPANY GUAR 10/21 5					5.0	01 Oct 2021		
	150,000.000	Local		101.231100	151,846.65	103.500000	155,250.00	3,403.35	0.09

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		Base	101.231100	151,846.65	103.500000	155,250.00	3,403.35	0.08
00772BAP6	AERCAP IRELAND CAP LTD/A COMPANY GUAR 07/22 4.625				4.625	01 Jul 2022		
	150,000.000	Local	93.108633	139,662.95	102.000000	153,000.00	13,337.05	0.09
		Base	93.108633	139,662.95	102.000000	153,000.00	13,337.05	0.08
013817AW1	ALCOA INC SR UNSECURED 10/24 5.125				5.125	01 Oct 2024		
	120,000.000	Local	99.831317	119,797.58	94.844000	113,812.80	-5,984.78	0.07
		Base	99.831317	119,797.58	94.844000	113,812.80	-5,984.78	0.06
01609WAP7	ALIBABA GROUP HOLDING COMPANY GUAR 11/21 3.125				3.125	28 Nov 2021		
	250,000.000	Local	96.566972	241,417.43	101.910200	254,775.50	13,358.07	0.15
		Base	96.566972	241,417.43	101.910200	254,775.50	13,358.07	0.13
018772AS2	ALLIANCE ONE INTL INC SECURED 07/21 9.875				9.875	15 Jul 2021		
	200,000.000	Local	87.475120	174,950.24	76.250000	152,500.00	-22,450.24	0.09
		Base	87.475120	174,950.24	76.250000	152,500.00	-22,450.24	0.08
01F030447	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	18 Apr 2031		
	100,000.000	Local	103.937500	103,937.50	104.453120	104,453.12	515.62	0.06
Original Face:	100,000.000	Base	103.937500	103,937.50	104.453120	104,453.12	515.62	0.06
01F032641	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Apr 2046		
	-600,000.000	Local	104.630208	-627,781.25	104.847660	-629,085.96	-1,304.71	0.37
Original Face:	600,000.000	Base	104.630208	-627,781.25	104.847660	-629,085.96	-1,304.71	0.33
01F040644	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	13 Apr 2046		
	1,500,000.000	Local	106.636459	1,599,546.88	106.843750	1,602,656.25	3,109.37	0.93
Original Face:	1,500,000.000	Base	106.636459	1,599,546.88	106.843750	1,602,656.25	3,109.37	0.85
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2				10.2	06 Feb 2039		
	400,000.000	Local	176.697863	706,791.45	183.185100	732,740.40	25,948.95	0.43
		Base	176.697863	706,791.45	183.185100	732,740.40	25,948.95	0.39
023770AB6	AMER AIRLN 15 1 B PTT PASS THRU CE 11/24 3.7				3.7	01 Nov 2024		
	182,224.560	Local	100.000000	182,224.56	95.000000	173,113.33	-9,111.23	0.10
Original Face:	190,000.000	Base	100.000000	182,224.56	95.000000	173,113.33	-9,111.23	0.09
026874DD6	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75				3.75	10 Jul 2025		
	140,000.000	Local	99.674050	139,543.67	99.880800	139,833.12	289.45	0.08

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		Base	99.674050	139,543.67	99.880800	139,833.12	289.45	0.07
02R032646	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY				3.5	13 Apr 2046		
		500,000.000	Local 104.140626	520,703.13	104.675960	523,379.80	2,676.67	0.30
Original Face:		500,000.000	Base 104.140626	520,703.13	104.675960	523,379.80	2,676.67	0.28
02R040649	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	13 Apr 2046		
		800,000.000	Local 106.343750	850,750.00	106.726560	853,812.48	3,062.48	0.50
Original Face:		800,000.000	Base 106.343750	850,750.00	106.726560	853,812.48	3,062.48	0.45
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044		
		400,000.000	Local 103.750120	415,000.48	78.443800	313,775.20	-101,225.28	0.18
			Base 103.750120	415,000.48	78.443800	313,775.20	-101,225.28	0.17
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044		
		80,000.000	Local 87.081125	69,664.90	84.040100	67,232.08	-2,432.82	0.04
			Base 87.081125	69,664.90	84.040100	67,232.08	-2,432.82	0.04
040104CM1	ARGENT SECURITIES INC. ARSI 2003 W6 AV1				1.293	25 Jan 2034		
		293,836.280	Local 83.589338	245,615.80	83.296600	244,755.63	-860.17	0.14
Original Face:		22,150,000.000	Base 83.589338	245,615.80	83.296600	244,755.63	-860.17	0.13
050095AM0	ATWOOD OCEANICS INC SR UNSECURED 02/20 6.5				6.5	01 Feb 2020		
		150,000.000	Local 96.925800	145,388.70	47.500000	71,250.00	-74,138.70	0.04
			Base 96.925800	145,388.70	47.500000	71,250.00	-74,138.70	0.04
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR				6.5	29 Oct 2049		
		600,000.000	Local 104.959483	629,756.90	103.220000	619,320.00	-10,436.90	0.36
			Base 104.959483	629,756.90	103.220000	619,320.00	-10,436.90	0.33
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
		20,000.000	Local 109.767950	21,953.59	110.365200	22,073.04	119.45	0.01
			Base 109.767950	21,953.59	110.365200	22,073.04	119.45	0.01
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
		90,000.000	Local 101.468200	91,321.38	101.829000	91,646.10	324.72	0.05
			Base 101.468200	91,321.38	101.829000	91,646.10	324.72	0.05
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025		
		100,000.000	Local 99.229910	99,229.91	100.151700	100,151.70	921.79	0.06

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STATE STREET

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View Date: April 1, 2016

Base Currency: USD - US DOLLAR								
Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		Base	99.229910	99,229.91	100.151700	100,151.70	921.79	0.05
06051GFS3	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875				3.875	01 Aug 2025		
		70,000.000 Local	99.829086	69,880.36	103.644200	72,550.94	2,670.58	0.04
		Base	99.829086	69,880.36	103.644200	72,550.94	2,670.58	0.04
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1				4.1	01 May 2023		
		167,000.000 Local	89.332359	149,185.04	97.389000	162,639.63	13,454.59	0.09
		Base	89.332359	149,185.04	97.389000	162,639.63	13,454.59	0.09
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				1.073	25 Dec 2034		
		580,959.710 Local	94.573586	549,434.43	94.610380	549,648.19	213.76	0.32
Original Face:		10,280,000.000 Base	94.573586	549,434.43	94.610380	549,648.19	213.76	0.29
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044		
		179,000.000 Local	109.661838	196,294.69	108.343100	193,934.15	-2,360.54	0.11
		Base	109.661838	196,294.69	108.343100	193,934.15	-2,360.54	0.10
085789AE5	BERRY PETROLEUM CO LLC SR UNSECURED 11/20 6.75				6.75	01 Nov 2020		
		200,000.000 Local	18.046750	36,093.50	18.000000	36,000.00	-93.50	0.02
		Base	18.046750	36,093.50	18.000000	36,000.00	-93.50	0.02
09069NAF5	BIOSCRIP INC COMPANY GUAR 02/21 8.875				8.875	15 Feb 2021		
		300,000.000 Local	79.559253	238,677.76	84.500000	253,500.00	14,822.24	0.15
		Base	79.559253	238,677.76	84.500000	253,500.00	14,822.24	0.13
105756BX7	FED REPUBLIC OF BRAZIL SR UNSECURED 04/26 6				6.0	07 Apr 2026		
		350,000.000 Local	102.125000	357,437.50	101.500000	355,250.00	-2,187.50	0.21
		Base	102.125000	357,437.50	101.500000	355,250.00	-2,187.50	0.19
11070TAB4	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2				2.0	23 Oct 2022		
		2,000,000.000 Local	99.124528	1,982,490.55	100.701100	2,014,022.00	31,531.45	1.17
		Base	99.124528	1,982,490.55	100.701100	2,014,022.00	31,531.45	1.06
12505BAC4	CBRE SERVICES INC COMPANY GUAR 03/25 5.25				5.25	15 Mar 2025		
		220,000.000 Local	108.176950	237,989.29	103.105400	226,831.88	-11,157.41	0.13
		Base	108.176950	237,989.29	103.105400	226,831.88	-11,157.41	0.12
126458AB4	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/21 5.875				5.875	01 Jun 2021		
		300,000.000 Local	101.812753	305,438.26	100.500000	301,500.00	-3,938.26	0.18

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		Base	101.812753	305,438.26	100.500000	301,500.00	-3,938.26	0.16
126650CM0	CVS HEALTH CORP SR UNSECURED 07/35 4.875				4.875	20 Jul 2035		
	50,000.000	Local	98.475460	49,237.73	111.496900	55,748.45	6,510.72	0.03
		Base	98.475460	49,237.73	111.496900	55,748.45	6,510.72	0.03
126650CN8	CVS HEALTH CORP SR UNSECURED 07/45 5.125				5.125	20 Jul 2045		
	90,000.000	Local	102.179833	91,961.85	115.812200	104,230.98	12,269.13	0.06
		Base	102.179833	91,961.85	115.812200	104,230.98	12,269.13	0.06
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W				5.271933	25 Apr 2047		
	244,132.570	Local	100.595037	245,585.25	96.323240	235,156.40	-10,428.85	0.14
Original Face:	280,000.000	Base	100.595037	245,585.25	96.323240	235,156.40	-10,428.85	0.12
144577AH6	CARRIZO OIL + GAS INC COMPANY GUAR 04/23 6.25				6.25	15 Apr 2023		
	130,000.000	Local	100.000000	130,000.00	88.125000	114,562.50	-15,437.50	0.07
		Base	100.000000	130,000.00	88.125000	114,562.50	-15,437.50	0.06
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625	15 May 2044		
	500,000.000	Local	109.554582	547,772.91	101.883200	509,416.00	-38,356.91	0.30
		Base	109.554582	547,772.91	101.883200	509,416.00	-38,356.91	0.27
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8				5.8	15 Mar 2022		
	250,000.000	Local	104.077464	260,193.66	96.210000	240,525.00	-19,668.66	0.14
		Base	104.077464	260,193.66	96.210000	240,525.00	-19,668.66	0.13
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
	400,000.000	Local	87.304730	349,218.92	38.500000	154,000.00	-195,218.92	0.09
		Base	87.304730	349,218.92	38.500000	154,000.00	-195,218.92	0.08
172967EW7	CITIGROUP INC SR UNSECURED 07/39 8.125				8.125	15 Jul 2039		
	101,000.000	Local	144.917772	146,366.95	147.931700	149,411.02	3,044.07	0.09
		Base	144.917772	146,366.95	147.931700	149,411.02	3,044.07	0.08
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049		
	600,000.000	Local	101.315740	607,894.44	96.048300	576,289.80	-31,604.64	0.34
		Base	101.315740	607,894.44	96.048300	576,289.80	-31,604.64	0.30
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.3	06 May 2044		
	450,000.000	Local	113.216629	509,474.83	104.630300	470,836.35	-38,638.48	0.27

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		Base	113.216629	509,474.83	104.630300	470,836.35	-38,638.48	0.25
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
	160,000.000	Local	99.984500	159,975.20	96.250000	154,000.00	-5,975.20	0.09
		Base	99.984500	159,975.20	96.250000	154,000.00	-5,975.20	0.08
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4				4.4	10 Jun 2025		
	110,000.000	Local	99.715436	109,686.98	101.971200	112,168.32	2,481.34	0.07
		Base	99.715436	109,686.98	101.971200	112,168.32	2,481.34	0.06
172967JU6	CITIGROUP INC SR UNSECURED 07/45 4.65				4.65	30 Jul 2045		
	150,000.000	Local	99.889513	149,834.27	104.723400	157,085.10	7,250.83	0.09
		Base	99.889513	149,834.27	104.723400	157,085.10	7,250.83	0.08
21036PAN8	CONSTELLATION BRANDS INC COMPANY GUAR 11/24 4.75				4.75	15 Nov 2024		
	320,000.000	Local	105.333378	337,066.81	104.250000	333,600.00	-3,466.81	0.19
		Base	105.333378	337,066.81	104.250000	333,600.00	-3,466.81	0.18
21684AAC0	COOPERATIEVE RABOBANK UA BANK GUARANT 08/25 4.375				4.375	04 Aug 2025		
	250,000.000	Local	99.856096	249,640.24	102.959900	257,399.75	7,759.51	0.15
		Base	99.856096	249,640.24	102.959900	257,399.75	7,759.51	0.14
21H032647	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	20 Apr 2046		
	600,000.000	Local	105.453125	632,718.75	105.687500	634,125.00	1,406.25	0.37
Original Face:	600,000.000	Base	105.453125	632,718.75	105.687500	634,125.00	1,406.25	0.33
226373AH1	CRESTWOOD MIDSTREAM PART COMPANY GUAR 03/22 6.125				6.125	01 Mar 2022		
	350,000.000	Local	95.798340	335,294.19	75.000000	262,500.00	-72,794.19	0.15
		Base	95.798340	335,294.19	75.000000	262,500.00	-72,794.19	0.14
23918KAR9	DAVITA HEALTHCARE PARTNE COMPANY GUAR 05/25 5				5.0	01 May 2025		
	140,000.000	Local	100.032157	140,045.02	99.000000	138,600.00	-1,445.02	0.08
		Base	100.032157	140,045.02	99.000000	138,600.00	-1,445.02	0.07
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6				5.6	15 Jul 2041		
	10,000.000	Local	101.267200	10,126.72	78.320000	7,832.00	-2,294.72	0.00
		Base	101.267200	10,126.72	78.320000	7,832.00	-2,294.72	0.00
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		
	180,000.000	Local	99.050983	178,291.77	74.636700	134,346.06	-43,945.71	0.08

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		Base	99.050983	178,291.77	74.636700	134,346.06	-43,945.71	0.07
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875				5.875	15 Jul 2022		
	200,000.000	Local	102.375785	204,751.57	94.750000	189,500.00	-15,251.57	0.11
		Base	102.375785	204,751.57	94.750000	189,500.00	-15,251.57	0.10
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024		
	150,000.000	Local	100.229860	150,344.79	91.750000	137,625.00	-12,719.79	0.08
		Base	100.229860	150,344.79	91.750000	137,625.00	-12,719.79	0.07
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625				4.625	15 Feb 2021		
	250,000.000	Local	92.412800	231,032.00	96.760000	241,900.00	10,868.00	0.14
		Base	92.412800	231,032.00	96.760000	241,900.00	10,868.00	0.13
30711XAV6	CONNECTICUT AVENUE SECURITIES CAS 2015 C01 2M2				4.983	25 Feb 2025		
	570,000.000	Local	100.000000	570,000.00	101.155120	576,584.18	6,584.18	0.34
Original Face:	570,000.000	Base	100.000000	570,000.00	101.155120	576,584.18	6,584.18	0.30
3128M96V9	FED HM LN PC POOL G07784 FG 07/44 FIXED 4				4.0	01 Jul 2044		
	0.010	Local	700.000000	0.07	107.954551	0.01	-0.06	0.00
		Base	700.000000	0.07	107.954551	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	108.597704	0.01	0.01	0.00
		Base	0.000000	0.00	108.597704	0.01	0.01	0.00
3132H7BP8	FED HM LN PC POOL U99045 FG 03/43 FIXED 3.5				3.5	01 Mar 2043		
	252,631.800	Local	104.181857	263,196.50	105.142320	265,622.94	2,426.44	0.15
Original Face:	300,000.000	Base	104.181857	263,196.50	105.142320	265,622.94	2,426.44	0.14
3132H7BY9	FED HM LN PC POOL U99054 FG 06/43 FIXED 4				4.0	01 Jun 2043		
	1,619,799.820	Local	107.528468	1,741,745.93	107.623488	1,743,285.06	1,539.13	1.01
Original Face:	1,900,000.000	Base	107.528468	1,741,745.93	107.623488	1,743,285.06	1,539.13	0.92
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5				3.5	01 Mar 2045		
	1,149,507.830	Local	104.648201	1,202,939.27	105.135804	1,208,544.30	5,605.03	0.70
Original Face:	1,240,000.000	Base	104.648201	1,202,939.27	105.135804	1,208,544.30	5,605.03	0.64
3136AARL1	FANNIE MAE FNR 2012 134 SK				5.717	25 Dec 2042		
	863,125.480	Local	15.293586	132,002.84	21.244840	183,369.63	51,366.79	0.11

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Original Face:	1,200,000.000	Base		15.293586	132,002.84	21.244840	183,369.63	51,366.79	0.10
3136AFRB2	FANNIE MAE FNR 2013 73 IB					3.5	25 Jul 2028		
	648,470.310	Local		9.998877	64,839.75	10.439820	67,699.13	2,859.38	0.04
Original Face:	1,100,000.000	Base		9.998877	64,839.75	10.439820	67,699.13	2,859.38	0.04
3137B1J94	FREDDIE MAC FHR 4194 BI					3.5	15 Apr 2043		
	425,867.600	Local		12.941919	55,115.44	12.883140	54,865.12	-250.32	0.03
Original Face:	600,000.000	Base		12.941919	55,115.44	12.883140	54,865.12	-250.32	0.03
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.734574	15 Apr 2041		
	157,287.750	Local		6.247683	9,826.84	7.237940	11,384.39	1,557.55	0.01
Original Face:	200,000.000	Base		6.247683	9,826.84	7.237940	11,384.39	1,557.55	0.01
3137G0DF3	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M3					5.183	25 Oct 2024		
	600,000.000	Local		102.737655	616,425.93	100.719860	604,319.16	-12,106.77	0.35
Original Face:	600,000.000	Base		102.737655	616,425.93	100.719860	604,319.16	-12,106.77	0.32
3137G0FZ7	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA2 B					7.983	25 Dec 2027		
	330,000.000	Local		100.000000	330,000.00	85.017400	280,557.42	-49,442.58	0.16
Original Face:	330,000.000	Base		100.000000	330,000.00	85.017400	280,557.42	-49,442.58	0.15
3138EN2H1	FNMA POOL AL6175 FN 01/44 FIXED VAR					3.5	01 Jan 2044		
	353,714.810	Local		104.320992	368,998.80	105.732863	373,992.80	4,994.00	0.22
Original Face:	400,000.000	Base		104.320992	368,998.80	105.732863	373,992.80	4,994.00	0.20
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	1,094,560.400	Local		107.369637	1,175,225.53	107.930945	1,181,369.38	6,143.85	0.69
Original Face:	1,200,000.000	Base		107.369637	1,175,225.53	107.930945	1,181,369.38	6,143.85	0.62
3138WE3Y3	FNMA POOL AS5314 FN 07/45 FIXED 4					4.0	01 Jul 2045		
	761,558.660	Local		107.791632	820,896.51	108.523971	826,473.70	5,577.19	0.48
Original Face:	800,000.000	Base		107.791632	820,896.51	108.523971	826,473.70	5,577.19	0.44
3138WFRN8	FNMA POOL AS5892 FN 10/45 FIXED 3.5					3.5	01 Oct 2045		
	485,620.110	Local		104.226353	506,144.13	104.896545	509,398.72	3,254.59	0.30
Original Face:	498,010.600	Base		104.226353	506,144.13	104.896545	509,398.72	3,254.59	0.27
3138WGAM6	FNMA POOL AS6311 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	395,074.230	Local		102.900728	406,534.26	104.896545	414,419.22	7,884.96	0.24

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Original Face:	400,000.000	Base	102.900728		406,534.26	104.896545	414,419.22	7,884.96	0.22
3138WGBJ2	FNMA POOL AS6340 FN 12/45 FIXED 3.5					3.5	01 Dec 2045		
	99,083.600	Local	103.448411		102,500.41	105.264589	104,299.94	1,799.53	0.06
Original Face:	100,000.000	Base	103.448411		102,500.41	105.264589	104,299.94	1,799.53	0.06
3138WGHT4	FNMA POOL AS6541 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
	98,578.290	Local	102.993874		101,529.60	105.485758	103,986.06	2,456.46	0.06
Original Face:	100,000.000	Base	102.993874		101,529.60	105.485758	103,986.06	2,456.46	0.05
3138WGJG0	FNMA POOL AS6562 FN 01/46 FIXED 3.5					3.5	01 Jan 2046		
	99,165.570	Local	102.838747		101,980.63	105.270216	104,391.81	2,411.18	0.06
Original Face:	100,000.000	Base	102.838747		101,980.63	105.270216	104,391.81	2,411.18	0.06
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.6107	25 Oct 2035		
	133,001.910	Local	4.033341		5,364.42	6.466690	8,600.82	3,236.40	0.01
Original Face:	1,100,000.000	Base	4.033341		5,364.42	6.466690	8,600.82	3,236.40	0.00
31395BT78	FANNIE MAE FNR 2006 28 IP					1.75675	25 Apr 2036		
	102,828.370	Local	8.186943		8,418.50	8.278770	8,512.92	94.42	0.00
Original Face:	2,100,000.000	Base	8.186155		8,417.69	8.278770	8,512.92	95.23	0.00
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.32939	25 Jul 2036		
	146,215.470	Local	5.129108		7,499.55	8.057120	11,780.76	4,281.21	0.01
Original Face:	1,400,000.000	Base	5.129108		7,499.55	8.057120	11,780.76	4,281.21	0.01
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.31955	25 Dec 2036		
	181,212.280	Local	4.924506		8,923.81	8.117140	14,709.25	5,785.44	0.01
Original Face:	1,700,000.000	Base	4.924506		8,923.81	8.117140	14,709.25	5,785.44	0.01
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.80645	25 Dec 2036		
	165,242.050	Local	3.325867		5,495.73	6.251320	10,329.81	4,834.08	0.01
Original Face:	1,600,000.000	Base	3.325867		5,495.73	6.251320	10,329.81	4,834.08	0.01
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038		
	54,227.120	Local	0.820217		444.78	1.154060	625.81	181.03	0.00
Original Face:	374,398.760	Base	0.820217		444.78	1.154060	625.81	181.03	0.00
3140E4EV5	FNMA POOL BA0147 FN 10/45 FIXED 3.5					3.5	01 Oct 2045		
	196,803.840	Local	104.226284		205,121.33	104.896545	206,440.43	1,319.10	0.12

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 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		
Original Face:		200,000.000	Base	104.226284		205,121.33	104.896545	206,440.43	1,319.10	0.11
31418AK72	FNMA POOL MA1217 FN 10/42 FIXED 4				4.0	01 Oct 2042				
		715,327.590	Local	107.492545		768,923.83	107.608583	769,753.88	830.05	0.45
Original Face:		900,000.000	Base	107.492545		768,923.83	107.608583	769,753.88	830.05	0.41
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375	15 Nov 2031				
		500,000.000	Local	126.521244		632,606.22	121.456700	607,283.50	-25,322.72	0.35
			Base	126.521244		632,606.22	121.456700	607,283.50	-25,322.72	0.32
35671DBH7	FREEMPORT MCMORAN INC COMPANY GUAR 11/21 4				4.0	14 Nov 2021				
		130,000.000	Local	82.646646		107,440.64	70.750000	91,975.00	-15,465.64	0.05
			Base	82.646646		107,440.64	70.750000	91,975.00	-15,465.64	0.05
36188MF46	GNMA II POOL AP1087 G2 11/45 FIXED 4				4.0	20 Nov 2045				
		582,952.940	Local	106.676808		621,875.59	108.231599	630,939.29	9,063.70	0.37
Original Face:		586,517.000	Base	106.676808		621,875.59	108.231599	630,939.29	9,063.70	0.33
36188SSH0	GNMA II POOL AP5020 G2 11/45 FIXED 4				4.0	20 Nov 2045				
		212,314.940	Local	106.676812		226,490.81	108.224557	229,776.90	3,286.09	0.13
Original Face:		213,483.000	Base	106.676812		226,490.81	108.224557	229,776.90	3,286.09	0.12
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				1.473	25 Aug 2033				
		577,877.270	Local	95.595290		552,423.45	90.175600	521,104.30	-31,319.15	0.30
Original Face:		3,970,000.000	Base	95.595290		552,423.45	90.175600	521,104.30	-31,319.15	0.28
369622SM8	GENERAL ELECTRIC CO SUBORDINATED 02/21 5.3				5.3	11 Feb 2021				
		50,000.000	Local	112.862100		56,431.05	116.134900	58,067.45	1,636.40	0.03
			Base	112.862100		56,431.05	116.134900	58,067.45	1,636.40	0.03
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043				
		500,000.000	Local	122.342812		611,714.06	106.804200	534,021.00	-77,693.06	0.31
			Base	122.342812		611,714.06	106.804200	534,021.00	-77,693.06	0.28
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375				4.375	25 Sep 2021				
		60,000.000	Local	103.722950		62,233.77	103.352700	62,011.62	-222.15	0.04
			Base	103.722950		62,233.77	103.352700	62,011.62	-222.15	0.03
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6				6.0	15 May 2023				
		90,000.000	Local	100.000000		90,000.00	88.000000	79,200.00	-10,800.00	0.05

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		Base	100.000000	90,000.00	88.000000	79,200.00	-10,800.00	0.04
37185LAH5	GENESIS ENERGY LP/GENESI COMPANY GUAR 08/22 6.75				6.75	01 Aug 2022		
		50,000.000 Local	98.736560	49,368.28	92.500000	46,250.00	-3,118.28	0.03
		Base	98.736560	49,368.28	92.500000	46,250.00	-3,118.28	0.02
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
		650,000.000 Local	129.985789	844,907.63	119.443600	776,383.40	-68,524.23	0.45
		Base	129.985789	844,907.63	119.443600	776,383.40	-68,524.23	0.41
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
		30,000.000 Local	99.783300	29,934.99	101.588300	30,476.49	541.50	0.02
		Base	99.783300	29,934.99	101.588300	30,476.49	541.50	0.02
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.1587	16 Apr 2042		
		171,121.100 Local	20.268196	34,683.16	23.590850	40,368.92	5,685.76	0.02
Original Face:		300,000.000 Base	20.268196	34,683.16	23.590850	40,368.92	5,685.76	0.02
38378D3F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SD				5.6087	16 Mar 2042		
		819,192.890 Local	14.129863	115,750.83	20.445230	167,485.87	51,735.04	0.10
Original Face:		1,400,000.000 Base	14.129863	115,750.83	20.445230	167,485.87	51,735.04	0.09
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				1.89484	20 Nov 2042		
		144,669.620 Local	1.527688	2,210.10	4.307580	6,231.76	4,021.66	0.00
Original Face:		300,000.000 Base	1.527688	2,210.10	4.307580	6,231.76	4,021.66	0.00
38379APY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 22 IA				2.28721	20 Sep 2043		
		97,945.790 Local	1.748457	1,712.54	3.613180	3,538.96	1,826.42	0.00
Original Face:		200,000.000 Base	1.748457	1,712.54	3.613180	3,538.96	1,826.42	0.00
38379JA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 36 MI				5.5	20 Mar 2045		
		310,700.840 Local	15.301870	47,543.04	20.548640	63,844.80	16,301.76	0.04
Original Face:		400,000.000 Base	15.301870	47,543.04	20.548640	63,844.80	16,301.76	0.03
38379RCY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 11 IO				0.9008	16 Jan 2056		
		4,449,130.180 Local	7.649774	340,348.42	7.822350	348,026.53	7,678.11	0.20
Original Face:		4,460,000.000 Base	7.649774	340,348.42	7.822350	348,026.53	7,678.11	0.18
404030AE8	H+E EQUIPMENT SERVICES COMPANY GUAR 09/22 7				7.0	01 Sep 2022		
		50,000.000 Local	89.155040	44,577.52	101.500000	50,750.00	6,172.48	0.03

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		Base	89.155040	44,577.52	101.500000	50,750.00	6,172.48	0.03
404119BR9	HCA INC COMPANY GUAR 02/25 5.375				5.375	01 Feb 2025		
	190,000.000	Local	102.124674	194,036.88	101.094000	192,078.60	-1,958.28	0.11
		Base	102.124674	194,036.88	101.094000	192,078.60	-1,958.28	0.10
404119BS7	HCA INC COMPANY GUAR 02/26 5.875				5.875	15 Feb 2026		
	70,000.000	Local	100.982457	70,687.72	103.000000	72,100.00	1,412.28	0.04
		Base	100.982457	70,687.72	103.000000	72,100.00	1,412.28	0.04
404121AF2	HCA INC SR SECURED 05/23 4.75				4.75	01 May 2023		
	110,000.000	Local	102.450264	112,695.29	101.750000	111,925.00	-770.29	0.07
		Base	102.450264	112,695.29	101.750000	111,925.00	-770.29	0.06
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049		
	500,000.000	Local	103.043370	515,216.85	92.875000	464,375.00	-50,841.85	0.27
		Base	103.043370	515,216.85	92.875000	464,375.00	-50,841.85	0.25
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625				5.625	15 Oct 2021		
	250,000.000	Local	103.647632	259,119.08	103.620000	259,050.00	-69.08	0.15
		Base	103.647632	259,119.08	103.620000	259,050.00	-69.08	0.14
445545AJ5	HUNGARY SR UNSECURED 11/23 5.75				5.75	22 Nov 2023		
	710,000.000	Local	110.868862	787,168.92	113.900000	808,690.00	21,521.08	0.47
		Base	110.868862	787,168.92	113.900000	808,690.00	21,521.08	0.43
45072PAD4	IASIS HEALTHCARE/CAP CRP COMPANY GUAR 05/19 8.375				8.375	15 May 2019		
	190,000.000	Local	91.803516	174,426.68	98.625000	187,387.50	12,960.82	0.11
		Base	91.803516	174,426.68	98.625000	187,387.50	12,960.82	0.10
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8				4.8	22 May 2019		
	200,000.000	Local	105.717975	211,435.95	106.446100	212,892.20	1,456.25	0.12
		Base	105.717975	211,435.95	106.446100	212,892.20	1,456.25	0.11
452526AA4	IMMUCOR INC COMPANY GUAR 08/19 11.125				11.125	15 Aug 2019		
	270,000.000	Local	84.790452	228,934.22	92.000000	248,400.00	19,465.78	0.14
		Base	84.790452	228,934.22	92.000000	248,400.00	19,465.78	0.13
46284PAQ7	IRON MOUNTAIN INC COMPANY GUAR 08/23 6				6.0	15 Aug 2023		
	30,000.000	Local	105.941400	31,782.42	105.000000	31,500.00	-282.42	0.02

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		Base	105.941400	31,782.42	105.000000	31,500.00	-282.42	0.02
46556MAK8	ITAU UNIBANCO HLDG SA/KY SR UNSECURED REGS 05/18 2.85				2.85	26 May 2018		
	250,000.000	Local	97.019616	242,549.04	98.650000	246,625.00	4,075.96	0.14
		Base	97.019616	242,549.04	98.650000	246,625.00	4,075.96	0.13
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045		
	90,000.000	Local	99.734456	89,761.01	105.546800	94,992.12	5,231.11	0.06
		Base	99.734456	89,761.01	105.546800	94,992.12	5,231.11	0.05
470160CA8	GOVERNMENT OF JAMAICA SR UNSECURED 04/28 6.75				6.75	28 Apr 2028		
	200,000.000	Local	102.669365	205,338.73	102.500000	205,000.00	-338.73	0.12
Original Face:	200,000.000	Base	102.669365	205,338.73	102.500000	205,000.00	-338.73	0.11
478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95				4.95	02 Jul 2064		
	300,000.000	Local	105.747370	317,242.11	90.511300	271,533.90	-45,708.21	0.16
		Base	105.747370	317,242.11	90.511300	271,533.90	-45,708.21	0.14
494580AE3	KINDRED HEALTHCARE INC COMPANY GUAR 01/20 8				8.0	15 Jan 2020		
	190,000.000	Local	93.673511	177,979.67	99.250000	188,575.00	10,595.33	0.11
		Base	93.673511	177,979.67	99.250000	188,575.00	10,595.33	0.10
494580AF0	KINDRED HEALTHCARE INC COMPANY GUAR 01/23 8.75				8.75	15 Jan 2023		
	30,000.000	Local	88.250900	26,475.27	95.750000	28,725.00	2,249.73	0.02
		Base	88.250900	26,475.27	95.750000	28,725.00	2,249.73	0.02
501797AJ3	L BRANDS INC COMPANY GUAR 10/23 5.625				5.625	15 Oct 2023		
	80,000.000	Local	106.583975	85,267.18	109.750000	87,800.00	2,532.82	0.05
		Base	106.583975	85,267.18	109.750000	87,800.00	2,532.82	0.05
502079AB2	LMI AEROSPACE INC SECURED 07/19 7.375				7.375	15 Jul 2019		
	100,000.000	Local	97.798760	97,798.76	94.000000	94,000.00	-3,798.76	0.05
		Base	97.798760	97,798.76	94.000000	94,000.00	-3,798.76	0.05
532716AU1	L BRANDS INC COMPANY GUAR 02/22 5.625				5.625	15 Feb 2022		
	350,000.000	Local	106.847443	373,966.05	108.942000	381,297.00	7,330.95	0.22
		Base	106.847443	373,966.05	108.942000	381,297.00	7,330.95	0.20
552953CA7	MGM RESORTS INTL COMPANY GUAR 12/21 6.625				6.625	15 Dec 2021		
	240,000.000	Local	106.227992	254,947.18	107.250000	257,400.00	2,452.82	0.15

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		Base	106.227992	254,947.18	107.250000	257,400.00	2,452.82	0.14
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875	01 Dec 2024		
		260,000.000 Local	101.656858	264,307.83	92.323700	240,041.62	-24,266.21	0.14
		Base	101.656858	264,307.83	92.323700	240,041.62	-24,266.21	0.13
59001AAN2	MERITAGE HOMES CORP COMPANY GUAR 04/20 7.15				7.15	15 Apr 2020		
		40,000.000 Local	107.583850	43,033.54	105.500000	42,200.00	-833.54	0.02
		Base	107.583850	43,033.54	105.500000	42,200.00	-833.54	0.02
59001AAQ5	MERITAGE HOMES CORP COMPANY GUAR 04/22 7				7.0	01 Apr 2022		
		260,000.000 Local	107.435412	279,332.07	106.500000	276,900.00	-2,432.07	0.16
		Base	107.435412	279,332.07	106.500000	276,900.00	-2,432.07	0.15
595112BC6	MICRON TECHNOLOGY INC SR UNSECURED 02/25 5.5				5.5	01 Feb 2025		
		350,000.000 Local	77.209763	270,234.17	81.062500	283,718.75	13,484.58	0.16
		Base	77.209763	270,234.17	81.062500	283,718.75	13,484.58	0.15
626738AC2	MURPHY OIL USA INC COMPANY GUAR 08/23 6				6.0	15 Aug 2023		
		230,000.000 Local	103.070391	237,061.90	103.500000	238,050.00	988.10	0.14
		Base	103.070391	237,061.90	103.500000	238,050.00	988.10	0.13
674215AD0	OASIS PETROLEUM INC COMPANY GUAR 11/21 6.5				6.5	01 Nov 2021		
		100,000.000 Local	48.511590	48,511.59	74.000000	74,000.00	25,488.41	0.04
		Base	48.511590	48,511.59	74.000000	74,000.00	25,488.41	0.04
674215AG3	OASIS PETROLEUM INC COMPANY GUAR 03/22 6.875				6.875	15 Mar 2022		
		50,000.000 Local	85.960400	42,980.20	74.000000	37,000.00	-5,980.20	0.02
		Base	85.960400	42,980.20	74.000000	37,000.00	-5,980.20	0.02
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625				4.625	15 Jun 2045		
		30,000.000 Local	99.226633	29,767.99	104.141600	31,242.48	1,474.49	0.02
		Base	99.226633	29,767.99	104.141600	31,242.48	1,474.49	0.02
683234C63	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5				2.5	10 Sep 2021		
		2,250,000.000 Local	101.640052	2,286,901.18	103.216900	2,322,380.25	35,479.07	1.35
		Base	101.640052	2,286,901.18	103.216900	2,322,380.25	35,479.07	1.23
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2				0.973	25 Aug 2032		
		210,947.050 Local	91.913639	193,889.11	90.693290	191,314.82	-2,574.29	0.11

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Original Face:	13,350,000.000	Base	91.913639	193,889.11	90.693290	191,314.82	-2,574.29	0.10	
69033DAC1	OVERSEA CHINESE BANKING SUBORDINATED REGS 06/24 4.25				4.25	19 Jun 2024			
	240,000.000	Local	101.188338	242,852.01	104.906100	251,774.64	8,922.63	0.15	
		Base	101.188338	242,852.01	104.906100	251,774.64	8,922.63	0.13	
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625				5.625	18 Nov 2050			
	800,000.000	Local	107.208939	857,671.51	112.500000	900,000.00	42,328.49	0.52	
		Base	107.208939	857,671.51	112.500000	900,000.00	42,328.49	0.48	
715638BU5	REPUBLIC OF PERU SR UNSECURED 08/27 4.125				4.125	25 Aug 2027			
	810,000.000	Local	99.489204	805,862.55	104.750000	848,475.00	42,612.45	0.49	
		Base	99.489204	805,862.55	104.750000	848,475.00	42,612.45	0.45	
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375	27 Jan 2021			
	190,000.000	Local	96.729295	183,785.66	82.663000	157,059.70	-26,725.96	0.09	
		Base	96.729295	183,785.66	82.663000	157,059.70	-26,725.96	0.08	
71647NAB5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/19 3				3.0	15 Jan 2019			
	90,000.000	Local	87.340367	78,606.33	85.942400	77,348.16	-1,258.17	0.04	
		Base	87.340367	78,606.33	85.942400	77,348.16	-1,258.17	0.04	
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681				9.681	02 Jul 2026			
	469,000.000	Local	108.276554	507,817.04	96.000000	450,240.00	-57,577.04	0.26	
		Base	108.276554	507,817.04	96.000000	450,240.00	-57,577.04	0.24	
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15				6.15	15 Sep 2043			
	300,000.000	Local	119.903247	359,709.74	123.019800	369,059.40	9,349.66	0.21	
		Base	119.903247	359,709.74	123.019800	369,059.40	9,349.66	0.19	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
	80,000.000	Local	101.350563	81,080.45	122.116100	97,692.88	16,612.43	0.06	
		Base	101.350563	81,080.45	122.116100	97,692.88	16,612.43	0.05	
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25				3.25	12 Jun 2020			
	22,000.000	Local	99.984682	21,996.63	104.575500	23,006.61	1,009.98	0.01	
		Base	99.984682	21,996.63	104.575500	23,006.61	1,009.98	0.01	
762760AB2	RICE ENERGY INC COMPANY GUAR 05/22 6.25				6.25	01 May 2022			
	150,000.000	Local	93.191627	139,787.44	87.000000	130,500.00	-9,287.44	0.08	

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WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 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
		Base	93.191627	139,787.44	87.000000	130,500.00	-9,287.44	0.07
762760AD8	RICE ENERGY INC COMPANY GUAR 05/23 7.25				7.25	01 May 2023		
		70,000.000 Local	71.121000	49,784.70	87.500000	61,250.00	11,465.30	0.04
		Base	71.121000	49,784.70	87.500000	61,250.00	11,465.30	0.03
767201AS5	RIO TINTO FIN USA LTD COMPANY GUAR 06/25 3.75				3.75	15 Jun 2025		
		450,000.000 Local	97.969280	440,861.76	97.457500	438,558.75	-2,303.01	0.25
		Base	97.969280	440,861.76	97.457500	438,558.75	-2,303.01	0.23
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024		
		250,000.000 Local	101.327500	253,318.75	96.139000	240,347.50	-12,971.25	0.14
		Base	101.327500	253,318.75	96.139000	240,347.50	-12,971.25	0.13
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.0	25 Mar 2020		
		250,000.000 Local	100.000000	250,000.00	99.500000	248,750.00	-1,250.00	0.14
		Base	100.000000	250,000.00	99.500000	248,750.00	-1,250.00	0.13
79970YAD7	SANCHEZ ENERGY CORP COMPANY GUAR 01/23 6.125				6.125	15 Jan 2023		
		300,000.000 Local	34.172557	102,517.67	54.000000	162,000.00	59,482.33	0.09
		Base	34.172557	102,517.67	54.000000	162,000.00	59,482.33	0.09
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125				4.125	11 May 2035		
		30,000.000 Local	100.756067	30,226.82	102.463400	30,739.02	512.20	0.02
		Base	100.756067	30,226.82	102.463400	30,739.02	512.20	0.02
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375				4.375	11 May 2045		
		120,000.000 Local	99.803933	119,764.72	100.287300	120,344.76	580.04	0.07
		Base	99.803933	119,764.72	100.287300	120,344.76	580.04	0.06
852061AR1	SPRINT COMMUNICATIONS SR UNSECURED 08/20 7				7.0	15 Aug 2020		
		930,000.000 Local	101.254530	941,667.13	79.500000	739,350.00	-202,317.13	0.43
		Base	101.254530	941,667.13	79.500000	739,350.00	-202,317.13	0.39
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4				4.0	22 Jan 2024		
		1,130,000.000 Local	105.131744	1,187,988.71	106.750000	1,206,275.00	18,286.29	0.70
		Base	105.131744	1,187,988.71	106.750000	1,206,275.00	18,286.29	0.64
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1				1.333	25 Sep 2034		
		347,872.470 Local	95.760326	333,123.81	94.709770	329,469.22	-3,654.59	0.19

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View Date: April 1, 2016

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Original Face:		560,000.000	Base	95.760326	333,123.81	94.709770	329,469.22	-3,654.59	0.17
86614WAB2	SUMMIT MID HLDS LLC / FI COMPANY GUAR 07/21 7.5				7.5	01 Jul 2021			
		10,000.000	Local	99.293200	9,929.32	78.500000	7,850.00	-2,079.32	0.00
			Base	99.293200	9,929.32	78.500000	7,850.00	-2,079.32	0.00
86614WAC0	SUMMIT MID HLDS LLC / FI COMPANY GUAR 08/22 5.5				5.5	15 Aug 2022			
		250,000.000	Local	95.554452	238,886.13	71.000000	177,500.00	-61,386.13	0.10
			Base	95.554452	238,886.13	71.000000	177,500.00	-61,386.13	0.09
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125				8.125	01 Apr 2022			
		110,000.000	Local	109.556745	120,512.42	102.875000	113,162.50	-7,349.92	0.07
			Base	109.556745	120,512.42	102.875000	113,162.50	-7,349.92	0.06
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3				7.3	01 Jul 2038			
		20,000.000	Local	116.183700	23,236.74	117.299900	23,459.98	223.24	0.01
			Base	116.183700	23,236.74	117.299900	23,459.98	223.24	0.01
88732JAY4	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875				5.875	15 Nov 2040			
		220,000.000	Local	96.220686	211,685.51	103.491700	227,681.74	15,996.23	0.13
			Base	96.220686	211,685.51	103.491700	227,681.74	15,996.23	0.12
91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75				4.75	08 Mar 2044			
		1,280,000.000	Local	94.672784	1,211,811.64	99.750000	1,276,800.00	64,988.36	0.74
			Base	94.672784	1,211,811.64	99.750000	1,276,800.00	64,988.36	0.67
912810RP5	US TREASURY N/B 11/45 3				3.0	15 Nov 2045			
		160,000.000	Local	107.023688	171,237.90	107.957000	172,731.20	1,493.30	0.10
			Base	107.023688	171,237.90	107.957000	172,731.20	1,493.30	0.09
912828P46	US TREASURY N/B 02/26 1.625				1.625	15 Feb 2026			
		70,000.000	Local	97.857100	68,499.97	98.546900	68,982.83	482.86	0.04
			Base	97.857100	68,499.97	98.546900	68,982.83	482.86	0.04
91359PAJ9	UNIVERSAL HOSPITAL SERVI SECURED 08/20 7.625				7.625	15 Aug 2020			
		480,000.000	Local	90.420881	434,020.23	92.500000	444,000.00	9,979.77	0.26
			Base	90.420881	434,020.23	92.500000	444,000.00	9,979.77	0.23
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.55	15 Sep 2043			
		900,000.000	Local	129.552399	1,165,971.59	131.722700	1,185,504.30	19,532.71	0.69

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View Date: April 1, 2016

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		Base	129.552399	1,165,971.59	131.722700	1,185,504.30	19,532.71	0.63
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049		
		550,000.000 Local	99.011158	544,561.37	98.750000	543,125.00	-1,436.37	0.32
		Base	99.011158	544,561.37	98.750000	543,125.00	-1,436.37	0.29
94974BGL8	WELLS FARGO + COMPANY SUBORDINATED 07/27 4.3				4.3	22 Jul 2027		
		190,000.000 Local	99.807553	189,634.35	106.104400	201,598.36	11,964.01	0.12
		Base	99.807553	189,634.35	106.104400	201,598.36	11,964.01	0.11
966387AP7	WHITING PETROLEUM CORP COMPANY GUAR 04/23 6.25				6.25	01 Apr 2023		
		120,000.000 Local	94.276375	113,131.65	67.250000	80,700.00	-32,431.65	0.05
		Base	94.276375	113,131.65	67.250000	80,700.00	-32,431.65	0.04
96926DAH3	WILLIAM LYON HOMES INC COMPANY GUAR 08/22 7				7.0	15 Aug 2022		
		450,000.000 Local	104.031189	468,140.35	96.000000	432,000.00	-36,140.35	0.25
		Base	104.031189	468,140.35	96.000000	432,000.00	-36,140.35	0.23
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.75	15 Mar 2032		
		500,000.000 Local	122.120302	610,601.51	89.000000	445,000.00	-165,601.51	0.26
		Base	122.120302	610,601.51	89.000000	445,000.00	-165,601.51	0.23
98462YAB6	YAMANA GOLD INC 07/24 4.95				4.95	15 Jul 2024		
		530,000.000 Local	90.570013	480,021.07	84.500000	447,850.00	-32,171.07	0.26
		Base	90.570013	480,021.07	84.500000	447,850.00	-32,171.07	0.24
98956PAH5	ZIMMER BIOMET HOLDINGS SR UNSECURED 08/45 4.45				4.45	15 Aug 2045		
		20,000.000 Local	91.850950	18,370.19	98.421300	19,684.26	1,314.07	0.01
		Base	91.850950	18,370.19	98.421300	19,684.26	1,314.07	0.01
A29866AA7	JBS INVESTMENTS GMBH COMPANY GUAR REGS 10/20 7.75				7.75	28 Oct 2020		
		220,000.000 Local	105.252855	231,556.28	99.000000	217,800.00	-13,756.28	0.13
		Base	105.252855	231,556.28	99.000000	217,800.00	-13,756.28	0.11
ACI06CWN7	REPUBLIC OF NIGERIA SR UNSECURED REGS 07/23 6.375				6.375	12 Jul 2023		
		220,000.000 Local	94.257200	207,365.84	92.000000	202,400.00	-4,965.84	0.12
		Base	94.257200	207,365.84	92.000000	202,400.00	-4,965.84	0.11
ACI07QP03	PUMA INTL FINANCING COMPANY GUAR REGS 02/21 6.75				6.75	01 Feb 2021		
		210,000.000 Local	98.969633	207,836.23	95.950000	201,495.00	-6,341.23	0.12

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		Base	98.969633	207,836.23	95.950000	201,495.00	-6,341.23	0.11
ACI083D97	STANDARD CHARTERED PLC SUBORDINATED REGS 03/44 5.7				5.7	26 Mar 2044		
	600,000.000	Local	107.210498	643,262.99	90.033200	540,199.20	-103,063.79	0.31
		Base	107.210498	643,262.99	90.033200	540,199.20	-103,063.79	0.29
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375				4.375	19 Jun 2024		
	200,000.000	Local	101.887550	203,775.10	103.223000	206,446.00	2,670.90	0.12
		Base	101.887550	203,775.10	103.223000	206,446.00	2,670.90	0.11
ACI0FGSJ2	REPUBLIC OF KAZAKHSTAN SR UNSECURED REGS 07/25 5.125				5.125	21 Jul 2025		
	810,000.000	Local	99.641593	807,096.90	102.975000	834,097.50	27,000.60	0.48
		Base	99.641593	807,096.90	102.975000	834,097.50	27,000.60	0.44
F6627WAB9	NUMERICABLE SFR SAS SR SECURED REGS 05/22 6				6.0	15 May 2022		
	250,000.000	Local	100.224180	250,560.45	97.500000	243,750.00	-6,810.45	0.14
		Base	100.224180	250,560.45	97.500000	243,750.00	-6,810.45	0.13
G6436QAE6	NCL CORP LTD SR UNSECURED REGS 11/19 5.25				5.25	15 Nov 2019		
	200,000.000	Local	102.671035	205,342.07	102.000000	204,000.00	-1,342.07	0.12
		Base	102.671035	205,342.07	102.000000	204,000.00	-1,342.07	0.11
L0178WAF9	ALTICE FINANCING SA SR SECURED REGS 02/23 6.625				6.625	15 Feb 2023		
	250,000.000	Local	100.114324	250,285.81	100.250000	250,625.00	339.19	0.15
		Base	100.114324	250,285.81	100.250000	250,625.00	339.19	0.13
L9058MAA8	DH SERVICES LUX SARL COMPANY GUAR REGS 12/20 7.75				7.75	15 Dec 2020		
	400,000.000	Local	102.557728	410,230.91	98.750000	395,000.00	-15,230.91	0.23
		Base	102.557728	410,230.91	98.750000	395,000.00	-15,230.91	0.21
N1384FAB1	BHARTI AIRTEL INTERNATIO COMPANY GUAR REGS 05/24 5.35				5.35	20 May 2024		
	200,000.000	Local	107.270050	214,540.10	107.638500	215,277.00	736.90	0.13
		Base	107.270050	214,540.10	107.638500	215,277.00	736.90	0.11
N77616AD7	SCHAEFFLER HLDG FIN BV SR SECURED REGS 11/22 6.75				6.75	15 Nov 2022		
	200,000.000	Local	106.772525	213,545.05	108.750000	217,500.00	3,954.95	0.13
		Base	106.772525	213,545.05	108.750000	217,500.00	3,954.95	0.11
P2205JAE0	CENCOSUD SA COMPANY GUAR REGS 01/21 5.5				5.5	20 Jan 2021		
	230,000.000	Local	105.889652	243,546.20	106.665700	245,331.11	1,784.91	0.14

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		Base	105.889652	243,546.20	106.665700	245,331.11	1,784.91	0.13
P30179AK4	COMISION FED DE ELECTRIC SR UNSECURED REGS 02/42 5.75				5.75	14 Feb 2042		
	250,000.000	Local	97.224944	243,062.36	96.500000	241,250.00	-1,812.36	0.14
		Base	97.224944	243,062.36	96.500000	241,250.00	-1,812.36	0.13
P3143KEZ9	CORPBANCA SR UNSECURED REGS 09/19 3.875				3.875	22 Sep 2019		
	230,000.000	Local	101.513183	233,480.32	102.415800	235,556.34	2,076.02	0.14
		Base	101.513183	233,480.32	102.415800	235,556.34	2,076.02	0.12
P37110AF3	EMPRESA NACIONAL DE PETR SR UNSECURED REGS 08/20 5.25				5.25	10 Aug 2020		
	210,000.000	Local	105.063462	220,633.27	107.456500	225,658.65	5,025.38	0.13
		Base	105.063462	220,633.27	107.456500	225,658.65	5,025.38	0.12
P4949BAH7	GRUPO BIMBO SAB DE CV COMPANY GUAR REGS 01/22 4.5				4.5	25 Jan 2022		
	230,000.000	Local	103.851739	238,859.00	106.003500	243,808.05	4,949.05	0.14
		Base	103.851739	238,859.00	106.003500	243,808.05	4,949.05	0.13
P8055KWB7	REPUBLIC OF ARGENTINA SR UNSECURED 04/17 7				7.0	17 Apr 2017		
	810,000.000	Local	98.419338	797,196.64	100.906000	817,338.60	20,141.96	0.48
		Base	98.419338	797,196.64	100.906000	817,338.60	20,141.96	0.43
U00568AC6	ACTIVISION BLIZZARD COMPANY GUAR REGS 09/23 6.125				6.125	15 Sep 2023		
	200,000.000	Local	107.073590	214,147.18	107.250000	214,500.00	352.82	0.12
		Base	107.073590	214,147.18	107.250000	214,500.00	352.82	0.11
U13055AQ8	CALPINE CORP SR SECURED REGS 01/24 5.875				5.875	15 Jan 2024		
	368,000.000	Local	105.272147	387,401.50	105.000000	386,400.00	-1,001.50	0.22
		Base	105.272147	387,401.50	105.000000	386,400.00	-1,001.50	0.20
U1500AAA5	CBC AMMO LLC/CBC FINCO SR UNSECURED REGS 11/21 7.25				7.25	15 Nov 2021		
	100,000.000	Local	94.672860	94,672.86	76.500000	76,500.00	-18,172.86	0.04
		Base	94.672860	94,672.86	76.500000	76,500.00	-18,172.86	0.04
U2646JAA9	DS SERVICES OF AMERICA I SECURED REGS 09/21 10				10.0	01 Sep 2021		
	400,000.000	Local	113.125355	452,501.42	113.250000	453,000.00	498.58	0.26
		Base	113.125355	452,501.42	113.250000	453,000.00	498.58	0.24
U3080PAA6	DOLLAR TREE INC COMPANY GUAR REGS 03/23 5.75				5.75	01 Mar 2023		
	250,000.000	Local	104.319764	260,799.41	106.000000	265,000.00	4,200.59	0.15

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		Base	104.319764	260,799.41	106.000000	265,000.00	4,200.59	0.14
U3400PAA9	FLORIDA EAST COAST HLDGS SR SECURED REGS 05/19 6.75				6.75	01 May 2019		
	250,000.000	Local	99.563468	248,908.67	100.000000	250,000.00	1,091.33	0.15
		Base	99.563468	248,908.67	100.000000	250,000.00	1,091.33	0.13
U3906JAA2	GREEKTOWN HOLDINGS LLC/M SR SECURED REGS 03/19 8.875				8.875	15 Mar 2019		
	100,000.000	Local	103.971200	103,971.20	102.500000	102,500.00	-1,471.20	0.06
		Base	103.971200	103,971.20	102.500000	102,500.00	-1,471.20	0.05
U40245AB5	GUITAR CENTER INC SR SECURED REGS 04/19 6.5				6.5	15 Apr 2019		
	200,000.000	Local	94.806305	189,612.61	90.000000	180,000.00	-9,612.61	0.10
		Base	94.806305	189,612.61	90.000000	180,000.00	-9,612.61	0.10
U40462AA8	HC2 HOLDINGS INC SR SECURED REGS 12/19 11				11.0	01 Dec 2019		
	250,000.000	Local	97.638212	244,095.53	81.500000	203,750.00	-40,345.53	0.12
		Base	97.638212	244,095.53	81.500000	203,750.00	-40,345.53	0.11
U4945QAB5	KINDER MORGAN INC/DELAWA COMPANY GUAR REGS 11/23 5.625				5.625	15 Nov 2023		
	280,000.000	Local	108.392729	303,499.64	101.456500	284,078.20	-19,421.44	0.17
		Base	108.392729	303,499.64	101.456500	284,078.20	-19,421.44	0.15
U5689PAB4	NEIMAN MARCUS GROUP LTD COMPANY GUAR REGS 10/21 8.75				8.75	15 Oct 2021		
	200,000.000	Local	107.205810	214,411.62	77.062000	154,124.00	-60,287.62	0.09
		Base	107.205810	214,411.62	77.062000	154,124.00	-60,287.62	0.08
U7467LAA9	QUICKEN LOANS INC COMPANY GUAR REGS 05/25 5.75				5.75	01 May 2025		
	750,000.000	Local	96.402057	723,015.43	97.000000	727,500.00	4,484.57	0.42
		Base	96.402057	723,015.43	97.000000	727,500.00	4,484.57	0.38
U86776AA6	SUN PRODUCTS CORP SR UNSECURED REGS 03/21 7.75				7.75	15 Mar 2021		
	200,000.000	Local	89.569565	179,139.13	92.000000	184,000.00	4,860.87	0.11
		Base	89.569565	179,139.13	92.000000	184,000.00	4,860.87	0.10
U9611PAF0	WEST CORP COMPANY GUAR REGS 07/22 5.375				5.375	15 Jul 2022		
	200,000.000	Local	95.313410	190,626.82	91.730000	183,460.00	-7,166.82	0.11
		Base	95.313410	190,626.82	91.730000	183,460.00	-7,166.82	0.10
Y20721BB4	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/42 5.25				5.25	17 Jan 2042		
	1,290,000.000	Local	93.362276	1,204,373.36	100.488400	1,296,300.36	91,927.00	0.75

& 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: March 31, 2016

View Date: April 1, 2016

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	93.362276	1,204,373.36	100.488400	1,296,300.36	91,927.00	0.68
Y62150AC4	NAVIOS MARITIME ACQ CORP SR SECURED REGS 11/21 8.125				8.125	15 Nov 2021		
	250,000.000	Local	96.747884	241,869.71	66.250000	165,625.00	-76,244.71	0.10
		Base	96.747884	241,869.71	66.250000	165,625.00	-76,244.71	0.09
US DOLLAR Total								
	69,550,783.120	Local		63,018,465.15		61,902,641.33	-1,115,823.82	36.72
Original Face:	83,952,409.360	Base		63,018,464.34		61,902,641.33	-1,115,823.01	33.35
FIXED INCOME Total								
	79,330,783.120	Base		71,793,105.10		70,472,492.30	-1,320,612.80	37.87
Original Face:	83,952,409.360							



As of: March 31, 2016

View Date: April 1, 2016

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

99ZO55857	USCAC0009 USD CALL/CAD PUT 1.4 JUL16 1.485 CALL					27 Jul 2016		
1,700,000.000	1,700,000.000	Local	0.011420	19,414.00	0.001059	1,800.30	-17,613.70	0.00
		Base	0.011420	19,414.00	0.001059	1,800.30	-17,613.70	0.00

US DOLLAR Total								
1,700,000.000	1,700,000.000	Local		19,414.00		1,800.30	-17,613.70	0.00
		Base		19,414.00		1,800.30	-17,613.70	0.00

OPTIONS PURCHASED - CALLS Total

1,700,000.000	1,700,000.000	Base		19,414.00		1,800.30	-17,613.70	0.00
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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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

ADI0LKLP7	S+P500 EMINI OPTN MAY16P 1975 MAY16 1975 PUT					20 May 2016			
800.000		16.000	Local	33.690000	26,952.00	18.500000	14,800.00	-12,152.00	0.01
			Base	33.690000	26,952.00	18.500000	14,800.00	-12,152.00	0.01

US DOLLAR Total									
800.000		16.000	Local		26,952.00		14,800.00	-12,152.00	0.01
			Base		26,952.00		14,800.00	-12,152.00	0.01

OPTIONS PURCHASED - PUTS Total

800.000		16.000	Base		26,952.00		14,800.00	-12,152.00	0.01
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As of: March 31, 2016

View Date: April 1, 2016

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
99ZP16997	USBRC0025 USD CALL BRL PUT APR16 3.6656 CALL					19 Apr 2016		
-1,000,000.000	-1,000,000.000	Local	0.030272	-30,272.00	0.002040	-2,040.00	28,232.00	0.00
		Base	0.030272	-30,272.00	0.002040	-2,040.00	28,232.00	0.00
US DOLLAR Total								
-1,000,000.000	-1,000,000.000	Local		-30,272.00		-2,040.00	28,232.00	0.00
		Base		-30,272.00		-2,040.00	28,232.00	0.00
OPTIONS WRITTEN - CALLS Total								
-1,000,000.000	-1,000,000.000	Base		-30,272.00		-2,040.00	28,232.00	0.00



As of: March 31, 2016

View Date: April 1, 2016

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 - PUTS

US DOLLAR Exchange Rate: 1.000000

99ZO55865	USCAP0017 USD PUT/CAD CALL JUL16 1.355 PUT					27 Jul 2016			
-1,700,000.000	-1,700,000.000	Local	0.014010	-23,817.00	0.056209	-95,555.30	-71,738.30	0.06	
		Base	0.014010	-23,817.00	0.056209	-95,555.30	-71,738.30	0.05	
99ZP17003	USBRP0028 USD PUT BRL CALL APR16 3.6656 PUT					19 Apr 2016			
-1,000,000.000	-1,000,000.000	Local	0.028448	-28,448.00	0.038614	-38,614.00	-10,166.00	0.02	
		Base	0.028448	-28,448.00	0.038614	-38,614.00	-10,166.00	0.02	

US DOLLAR Total									
-2,700,000.000	-2,700,000.000	Local		-52,265.00		-134,169.30	-81,904.30	0.08	
		Base		-52,265.00		-134,169.30	-81,904.30	0.07	

OPTIONS WRITTEN - PUTS Total

-2,700,000.000	-2,700,000.000	Base		-52,265.00		-134,169.30	-81,904.30	0.07	
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SWAPS FIXED INCOME

BRAZILIAN REAL Exchange Rate: 3.595650

99S0P4V03	0WP278997 IRS BRL R F 1.07856				1.0785613	04 Jan 2021			
	11,226,103.530	Local	53.551046	6,011,695.88	102.927834	11,554,785.21	5,543,089.33	48.13	
		Base	13.903716	1,560,845.57	28.625654	3,213,545.59	1,652,700.02	1.70	
99S0P4V11	0WP278997 IRS BRL P V 00MCDI BZDIOVRA/				1.0	04 Jan 2021			
	-11,226,103.530	Local	53.551046	-6,011,695.88	100.000000	-11,226,103.53	-5,214,407.65	46.76	
		Base	13.903716	-1,560,845.57	27.811383	-3,122,134.67	-1,561,289.10	1.65	

BRAZILIAN REAL Total									
		Local		0.00		328,681.68	328,681.68	94.89	
		Base		0.00		91,410.92	91,410.92	3.35	

US DOLLAR Exchange Rate: 1.000000

99S0NHPU7	0WP277197 CDS USD R F 5.00000 3A968IAA3				5.0	20 Jun 2017			
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Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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
		640,000.000	Local 100.101861	640,651.91	86.426754	553,131.23	-87,520.68	0.32
			Base 100.101861	640,651.91	86.426754	553,131.23	-87,520.68	0.29
99S0NHPV5	OWP277197 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	0.37
			Base 100.000000	-640,000.00	100.000000	-640,000.00	0.00	0.34
99S0NHQC6	OWP277213 CDS USD R V 03MEVENT 1 CORPORATE				1.0	20 Jun 2017		
		1,280,000.000	Local 95.071456	1,216,914.64	95.182037	1,218,330.07	1,415.43	0.71
			Base 95.071456	1,216,914.64	95.182037	1,218,330.07	1,415.43	0.64
99S0NHQD4	OWP277213 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	0.74
			Base 100.000000	-1,280,000.00	100.000000	-1,280,000.00	0.00	0.68
99S0PKW06	SWS014365 CDS USD R F 5.00000 2 CCPCDX				5.0	20 Dec 2020		
		33,500,000.000	Local 102.960204	34,491,668.18	102.896972	34,470,485.62	-21,182.56	20.04
			Base 102.960204	34,491,668.18	102.896972	34,470,485.62	-21,182.56	18.20
99S0PKW14	SWS014365 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2020		
		-33,500,000.000	Local 100.000000	-33,500,000.00	100.000000	-33,500,000.00	0.00	19.48
			Base 100.000000	-33,500,000.00	100.000000	-33,500,000.00	0.00	17.69
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					30 Nov 2022		
		12,028,000.000	Local 100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	6.99
			Base 100.000000	12,028,000.00	100.000000	12,028,000.00	0.00	6.35
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	103.379633	-12,434,502.26	-406,502.26	7.23
			Base 100.000000	-12,028,000.00	103.379633	-12,434,502.26	-406,502.26	6.57
99S0RJZ61	OWP282650 TRS USD R V 00MCPURN CPURNSA				1.0	22 Mar 2019		
		5,700,000.000	Local 100.000000	5,700,000.00	103.054950	5,874,132.15	174,132.15	3.42
			Base 100.000000	5,700,000.00	103.054950	5,874,132.15	174,132.15	3.10
99S0RJZ79	OWP282650 TRS USD P F 1.69000 INDEX SWAP SLB61W2Q				1.69	22 Mar 2019		

& 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: March 31, 2016

View Date: April 1, 2016

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	
		-5,700,000.000	Local	100.000000	-5,700,000.00	103.167280	-5,880,534.96	-180,534.96	3.42
			Base	100.000000	-5,700,000.00	103.167280	-5,880,534.96	-180,534.96	3.10
US DOLLAR Total			Local		929,223.25		409,041.85	-520,181.40	62.72
			Base		929,223.25		409,041.85	-520,181.40	56.96
SWAPS FIXED INCOME Total									
		0.000	Base		929,223.25		500,452.77	-428,770.48	60.30

Holdings

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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								
-1,999,200.000	82,318,287.670	Base		75,604,763.22		73,848,681.59	-1,756,081.63	99.84
Original Face:	83,952,409.360							

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES LONG

AUSTRALIAN DOLLAR

Exchange Rate: 1.304546

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI0K2VY8	AUST 10Y BOND FUT JUN16 XSFE 20160615	15 Jun 2016							
37.000	3,700,000.000	Local	4,845,294.67	4,780,888.67	97.515000	64,406.00	60,579.09	3,826.91	
		Base	3,714,161.61		74.750143	49,370.43	46,458.10	2,912.33	0.00

AUSTRALIAN DOLLAR Total

37.000	3,700,000.000	Local	4,845,294.67	4,780,888.67		64,406.00	60,579.09	3,826.91	
		Base				49,370.43	46,458.10	2,912.33	0.00

CANADIAN DOLLAR

Exchange Rate: 1.298750

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI0CJQX8	BANK ACCEPT FUTR MAR17 XMOD 20170313	13 Mar 2017							
38.000	9,500,000.000	Local	9,418,300.00	9,419,373.50	99.140000	-1,073.50	826.50	-1,900.00	
		Base	7,251,819.06		76.334937	-826.56	637.58	-1,464.14	0.00

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI0JZJZ8	BANK ACCEPT FUTR JUN17 XMOD 20170619	19 Jun 2017							
25.000	6,250,000.000	Local	6,195,625.00	6,214,006.25	99.130000	-18,381.25	-17,131.25	-1,250.00	
		Base	4,770,452.36		76.327238	-14,153.03	-13,215.50	-937.53	0.00

CANADIAN DOLLAR Total

63.000	15,750,000.000	Local	15,613,925.00	15,633,379.75		-19,454.75	-16,304.75	-3,150.00	
		Base				-14,979.59	-12,577.92	-2,401.67	0.00

EURO CURRENCY

Exchange Rate: 0.878812

GERMANY

Asset ID	Asset Description	Expiration Date	Current Price	Curr Accum Gn/Ls	Prior Accum Gn/Ls	Margin Variation	% Fund		
ADI0HWC2	EURO-BUND FUTURE JUN16 XEUR 20160608	08 Jun 2016							
5.000	500,000.000	Local	816,600.00	812,218.25	163.320000	4,381.75	4,081.75	300.00	
		Base	929,208.98		185.841796	4,985.99	4,626.66	359.33	0.00

GERMANY Total

5.000	500,000.000	Local	816,600.00	812,218.25		4,381.75	4,081.75	300.00	
		Base				4,985.99	4,626.66	359.33	0.00

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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										
EURO CURRENCY Total										
5.000	500,000.000	Local	816,600.00	812,218.25		4,381.75		4,081.75	300.00	
		Base				4,985.99		4,626.66	359.33	0.00
								Exchange Rate:	0.696258	
POUND STERLING										
AD10J5FJ4	LONG GILT FUTURE JUN16 IFLL 20160628						28 Jun 2016			
32.000	3,200,000.000	Local	3,879,040.00	3,859,894.16	121.220000	19,145.84		7,625.84	11,520.00	
		Base	5,571,268.12		174.102129	27,498.20		10,965.58	16,532.62	0.01
POUND STERLING Total										
32.000	3,200,000.000	Local	3,879,040.00	3,859,894.16		19,145.84		7,625.84	11,520.00	
		Base				27,498.20		10,965.58	16,532.62	0.01
								Exchange Rate:	1.000000	
US DOLLAR										
AD10G8WV5	US 10YR NOTE (CBT)JUN16 XCBT 20160621						21 Jun 2016			
275.000	27,500,000.000	Local	35,857,421.88	35,718,056.08	130.390625	139,365.80		36,240.80	103,125.00	
		Base	35,857,421.88		130.390625	139,365.80		36,240.80	103,125.00	0.05
AD10G8XQ5	US 2YR NOTE (CBT) JUN16 XCBT 20160630						30 Jun 2016			
50.000	10,000,000.000	Local	10,937,500.00	10,907,193.80	109.375000	30,306.20		26,400.00	3,906.20	
		Base	10,937,500.00		109.375000	30,306.20		26,400.00	3,906.20	0.00
AD10H5YB2	US ULTRA BOND CBT JUN16 XCBT 20160621						21 Jun 2016			
37.000	3,700,000.000	Local	6,383,656.25	6,344,161.94	172.531250	39,494.31		181.81	39,312.50	
		Base	6,383,656.25		172.531250	39,494.31		181.81	39,312.50	0.02
US DOLLAR Total										
362.000	41,200,000.000	Local	53,178,578.13	52,969,411.82		209,166.31		62,822.61	146,343.70	
		Base				209,166.31		62,822.61	146,343.70	0.08
FUTURES LONG Total										
499.000	64,350,000.000	Base				276,041.34		112,295.03	163,746.31	0.09

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

Base Currency: USD - US DOLLAR

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

FUTURES SHORT

US DOLLAR										Exchange Rate:	1.000000
ADI0G8WR4	US 5YR NOTE (CBT) JUN16 XCBT 20160630						30 Jun 2016				
-141.000	-14,100,000.000	Local	-17,084,132.88	-16,969,451.71	121.164063	-114,681.17		-83,837.42	-30,843.75		
		Base	-17,084,132.88		121.164063	-114,681.17		-83,837.42	-30,843.75	0.02	
ADI0HSVX7	90DAY EUR FUTR APR16 XCME 20160418						18 Apr 2016				
-25.000	-6,250,000.000	Local	-6,210,625.00	-6,206,168.75	99.370000	-4,456.25		-4,456.25	0.00		
		Base	-6,210,625.00		99.370000	-4,456.25		-4,456.25	0.00	0.00	
ADI0HSY71	US LONG BOND(CBT) JUN16 XCBT 20160621						21 Jun 2016				
-116.000	-11,600,000.000	Local	-19,074,750.00	-19,022,893.21	164.437500	-51,856.79		60,518.21	-112,375.00		
		Base	-19,074,750.00		164.437500	-51,856.79		60,518.21	-112,375.00	0.06	
US DOLLAR Total											
-282.000	-31,950,000.000	Local	-42,369,507.88	-42,198,513.67		-170,994.21		-27,775.46	-143,218.75		
		Base				-170,994.21		-27,775.46	-143,218.75	0.08	
FUTURES SHORT Total											
-282.000	-31,950,000.000	Base				-170,994.21		-27,775.46	-143,218.75	0.08	

Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: March 31, 2016

View Date: April 1, 2016

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									
217.000	32,400,000.000	Base			105,047.13		84,519.57	20,527.56	0.16