

**Hand Benefits & Trust Company**  
**INVESTMENT PERFORMANCE OF FUND MANAGERS**  
**Period Ended June 30, 2015**

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	0.01%	0.02%	0.03%	0.05%	0.12%	0.34%	1.52%	2.49%
90-Day Treasury Bill	0.00%	0.01%	0.01%	0.02%	0.06%	0.08%	1.42%	2.39%
HB&T Fixed Income Fund Unit Value \$20.640000	-0.19%	-0.10%	0.29%	0.15%	0.49%	1.58%	2.44%	3.25%
Barclays US Govt/Credit 1-3 Yr Index	-0.03%	0.13%	0.72%	0.93%	0.94%	1.17%	2.83%	3.60%
HB&T Large Cap 500 Index Fund R1 Unit Value \$27.220000	-2.18%	-0.09%	0.65%	6.53%	16.54%	16.62%	7.44%	7.38%
S&P 500 Index	-1.94%	0.28%	1.23%	7.42%	17.31%	17.34%	7.89%	7.84%
HB&T Large Cap 500 Index Fund R2 Unit Value \$10.000000	-2.20%	-0.16%	0.50%	6.23%	16.24%	16.32%	7.14%	7.08%
S&P 500 Index	-1.94%	0.28%	1.23%	7.42%	17.31%	17.34%	N/A	7.73%
HB&T Large Cap 500 Index Fund R3 Unit Value \$20.970000	-2.24%	-0.26%	0.30%	5.83%	15.84%	15.92%	6.74%	6.68%
S&P 500 Index	-1.94%	0.28%	1.23%	7.42%	17.31%	17.34%	N/A	7.73%
HB&T Large Cap Growth Index Fund R-Inst Unit Value \$10.510000	-2.05%	-0.10%	3.75%	N/A	N/A	N/A	N/A	5.10%
Russell 1000 Growth Index	-1.76%	0.12%	3.96%	N/A	N/A	N/A	N/A	6.14%
HB&T Large Cap Value Index Fund R-Inst Unit Value \$10.080000	-2.04%	0.20%	-0.49%	N/A	N/A	N/A	N/A	0.80%
Russell 1000 Value Index	-2.00%	0.11%	-0.61%	N/A	N/A	N/A	N/A	2.04%
HB&T Mid Cap Blend Index Fund R1 Unit Value \$28.350000	-1.32%	-1.12%	4.00%	6.14%	17.90%	17.15%	9.44%	10.13%
S&P Mid Cap 400 Index	-1.32%	-1.06%	4.20%	6.40%	18.60%	17.82%	9.74%	10.51%
HB&T Mid Cap Blend Index Fund R2 Unit Value \$15.490000	-1.36%	-1.21%	3.81%	5.77%	17.59%	16.90%	9.08%	10.08%
S&P Mid Cap 400 Index	-1.32%	-1.06%	4.20%	6.40%	18.60%	17.82%	9.74%	10.80%
HB&T Mid Cap Blend Index Fund R3 Unit Value \$30.430000	-1.39%	-1.31%	3.61%	5.37%	17.19%	16.50%	8.68%	9.68%
S&P Mid Cap 400 Index	-1.32%	-1.06%	4.20%	6.40%	18.60%	17.82%	9.74%	10.80%
SMART Funds® Index Today R-INST Unit Value \$13.310000	-0.15%	0.23%	0.45%	-0.97%	0.58%	2.53%	3.45%	2.44%
On Target Current TR USD	-0.22%	0.16%	0.44%	-1.49%	0.69%	2.82%	3.32%	N/A
SMART Funds® Index Today R1 Unit Value \$12.780000	-0.31%	0.00%	0.24%	-1.39%	0.71%	2.47%	3.32%	3.61%
On Target Current TR USD	-0.24%	0.10%	0.32%	-1.74%	0.44%	2.57%	3.07%	N/A
SMART Funds® Index Today R2 Unit Value \$16.360000	-0.18%	0.12%	0.31%	-1.33%	0.06%	1.98%	2.86%	3.13%
On Target Current TR USD	-0.25%	0.07%	0.27%	-1.84%	0.34%	2.47%	2.97%	N/A
SMART Funds® Index Today R3 Unit Value \$13.420000	-0.17%	0.08%	0.25%	-1.40%	-0.17%	1.70%	2.59%	2.86%
On Target Current TR USD	-0.27%	0.00%	0.12%	-2.14%	0.04%	2.17%	2.67%	N/A

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	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
SMART Funds® Index 2020 R-INST Unit Value \$12.320000	-0.96%	-0.40%	0.57%	-1.75%	3.88%	5.50%	4.33%	3.86%
On Target 2020 TR USD	-1.13%	-0.78%	0.33%	-1.49%	4.46%	6.76%	4.78%	N/A
SMART Funds® Index 2020 R1 Unit Value \$12.100000	-1.47%	-0.90%	0.00%	-2.42%	3.38%	5.11%	4.05%	6.30%
On Target 2020 TR USD	-1.15%	-0.85%	0.20%	-1.74%	4.21%	6.51%	4.53%	N/A
SMART Funds® Index 2020 R2 Unit Value \$11.320000	-1.05%	-0.44%	0.35%	-2.08%	3.37%	5.07%	3.82%	6.16%
On Target 2020 TR USD	-1.16%	-0.87%	0.15%	-1.84%	4.11%	6.41%	4.43%	N/A
SMART Funds® Index 2020 R3 Unit Value \$10.000000	-1.02%	-0.47%	0.32%	-2.17%	3.27%	4.91%	3.62%	6.00%
On Target 2020 TR USD	-1.18%	-0.95%	0.00%	-2.14%	3.81%	6.11%	4.13%	N/A
SMART Funds® Index 2030 R-INST Unit Value \$18.440000	-1.55%	-0.32%	0.71%	-2.49%	6.82%	8.25%	5.13%	5.89%
On Target 2030 TR USD	-1.67%	-0.74%	0.71%	-1.66%	8.00%	9.54%	5.70%	N/A
SMART Funds® Index 2030 R1 Unit Value \$17.130000	-1.83%	-0.70%	0.29%	-3.00%	6.40%	7.89%	4.83%	8.34%
On Target 2030 TR USD	-1.69%	-0.80%	0.58%	-1.91%	7.75%	9.29%	5.45%	N/A
SMART Funds® Index 2030 R2 Unit Value \$22.300000	-1.59%	-0.45%	0.54%	-2.83%	6.31%	7.74%	4.54%	8.12%
On Target 2030 TR USD	-1.70%	-0.83%	0.53%	-2.01%	7.65%	9.19%	5.35%	N/A
SMART Funds® Index 2030 R3 Unit Value \$17.820000	-1.60%	-0.42%	0.54%	-2.97%	6.02%	7.44%	4.27%	7.83%
On Target 2030 TR USD	-1.72%	-0.90%	0.38%	-2.31%	7.35%	8.89%	5.05%	N/A
SMART Funds® Index 2040 R-INST Unit Value \$13.970000	-1.76%	-0.43%	0.87%	-2.10%	7.45%	8.89%	5.37%	6.15%
On Target 2040 TR USD	-1.79%	-0.73%	0.79%	-1.69%	8.49%	9.82%	5.83%	N/A
SMART Funds® Index 2040 R1 Unit Value \$14.110000	-1.78%	-0.51%	0.73%	-2.34%	7.10%	8.59%	5.09%	8.75%
On Target 2040 TR USD	-1.81%	-0.79%	0.66%	-1.94%	8.24%	9.57%	5.58%	N/A
SMART Funds® Index 2040 R2 Unit Value \$12.780000	-1.77%	-0.54%	0.71%	-2.44%	6.94%	8.04%	4.62%	8.24%
On Target 2040 TR USD	-1.82%	-0.82%	0.61%	-2.04%	8.14%	9.47%	5.48%	N/A
SMART Funds® Index 2040 R3 Unit Value \$10.000000	-1.76%	-0.50%	0.72%	-2.38%	7.02%	7.94%	4.41%	8.05%
On Target 2040 TR USD	-1.84%	-0.89%	0.46%	-2.34%	7.84%	9.17%	5.18%	N/A
SMART Funds® Index 2050 R-INST Unit Value \$17.640000	-1.89%	-0.45%	1.15%	-1.78%	8.19%	9.59%	5.54%	6.72%
On Target 2050 TR USD	-1.79%	-0.73%	0.79%	-1.68%	8.51%	9.84%	5.84%	N/A
SMART Funds® Index 2050 R1 Unit Value \$15.560000	-7.44%	-6.10%	-4.66%	-7.55%	5.85%	8.10%	4.70%	8.14%
On Target 2050 TR USD	-1.81%	-0.79%	0.67%	-1.93%	8.26%	9.59%	5.59%	N/A

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SMART Funds® Index 2050 R2 Unit Value \$20.430000	-1.92%	-0.54%	0.99%	-2.11%	7.69%	9.01%	4.94%	8.72%
On Target 2050 TR USD	-1.82%	-0.81%	0.62%	-2.03%	8.16%	9.49%	5.49%	N/A
SMART Funds® Index 2050 R3 Unit Value \$15.410000	-1.91%	-0.50%	1.01%	-2.21%	7.44%	8.74%	4.68%	8.46%
On Target 2050 TR USD	-1.84%	-0.89%	0.47%	-2.33%	7.86%	9.19%	5.19%	N/A
HB&T MetLife Stable Value Fund #29551 R1 Unit Value \$11.440000	0.18%	0.44%	0.88%	1.78%	1.75%	2.00%	N/A	2.21%
BarCap Govt/Credit 1-5 Yr Tr USD	-0.18%	-0.02%	0.95%	1.31%	1.25%	1.81%	N/A	2.52%
HB&T MetLife Stable Value Fund #29551 R2 Unit Value \$11.200000	0.18%	0.45%	0.81%	1.45%	1.41%	1.65%	N/A	1.85%
BarCap Govt/Credit 1-5 Yr Tr USD	-0.18%	-0.02%	0.95%	1.31%	1.25%	1.81%	N/A	2.52%
HBS MetLife Stable Value Fund R1 Unit Value \$10.200000	0.10%	0.39%	0.79%	1.59%	N/A	N/A	N/A	1.60%
Barclays US Aggregate	-0.66%	-0.67%	0.64%	1.89%	N/A	N/A	N/A	2.82%
HBS MetLife Stable Value Fund R2 Unit Value \$10.140000	0.10%	0.30%	0.60%	1.10%	N/A	N/A	N/A	1.12%
Barclays US Aggregate	-0.66%	-0.67%	0.64%	1.89%	N/A	N/A	N/A	2.82%
Merganser Short Term Bond Institutional Trust R1 Unit Value \$10.140000	0.00%	0.00%	0.80%	0.80%	N/A	N/A	N/A	1.12%
Barclays US Govt/Credit 1-3 Yr TR USD	-0.03%	0.13%	0.72%	0.93%	N/A	N/A	N/A	1.01%
Merganser Core Bond Institutional Trust R1 Unit Value \$10.380000	-0.76%	-1.14%	0.58%	1.67%	N/A	N/A	N/A	2.53%
Barclay's US Aggregate	-1.09%	-1.68%	-0.10%	1.86%	N/A	N/A	N/A	2.81%
MIZAN All Equity Moderate Allocation Fund R1 Unit Value \$23.750000	-0.04%	0.08%	5.98%	10.31%	17.96%	19.27%	N/A	16.76%
Russell 3000	-1.67%	0.14%	1.94%	7.29%	17.73%	17.54%	N/A	14.86%
MIZAN All Equity Moderate Allocation Fund R2 Unit Value \$24.000000	-0.04%	0.13%	6.01%	10.29%	18.02%	19.14%	N/A	16.98%
Russell 3000	-1.67%	0.14%	1.94%	7.29%	17.73%	17.54%	N/A	14.86%
MIZAN All Equity Moderate Allocation Fund R3 Unit Value \$24.000000	-0.04%	0.13%	6.01%	10.29%	18.02%	19.14%	N/A	16.98%
Russell 3000	-1.67%	0.14%	1.94%	7.29%	17.73%	17.54%	N/A	14.86%
Advice Portfolios Moderate Conservative Fund R Unit Value \$14.030000	-1.13%	-1.06%	-1.34%	-2.43%	1.47%	N/A	N/A	1.72%
Dow Jones Conservative Index	-0.69%	-0.90%	-0.14%	-0.68%	2.63%	N/A	N/A	3.86%
Advice Portfolios Moderate Conservative Fund R2 Unit Value \$16.500000	-1.19%	-1.25%	-1.72%	-3.18%	0.72%	N/A	N/A	0.97%
Dow Jones Conservative Index	-0.69%	-0.90%	-0.14%	-0.68%	2.63%	N/A	N/A	3.68%
Advice Portfolios Moderate Conservative Fund R3 Unit Value \$13.090000	-1.21%	-1.36%	-2.02%	-3.61%	0.36%	1.48%	2.26%	2.26%
Dow Jones Conservative Index	-0.69%	-0.90%	-0.14%	-0.68%	2.63%	4.42%	4.63%	4.63%

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	1-Month	3-Month	YTD	1-Year	3-Year	5-Year	10-Year	
Advice Portfolios Moderate Fund R Unit Value \$17.060000	-1.44%	-0.93%	-0.76%	-2.63%	4.48%	N/A	N/A	4.75%
Dow Jones Moderate Conservative Index	-1.14%	-1.03%	0.44%	-0.05%	5.98%	N/A	N/A	6.57%
Advice Portfolios Moderate Fund R2 Unit Value \$11.570000	-1.53%	-1.11%	-1.11%	-3.34%	4.15%	N/A	N/A	3.23%
Dow Jones Moderate Conservative Index	-1.14%	-1.03%	0.44%	-0.05%	5.98%	N/A	N/A	5.90%
Advice Portfolios Moderate Fund R3 Unit Value \$15.940000	-1.48%	-1.42%	-1.48%	-3.86%	3.33%	4.67%	3.64%	3.87%
Dow Jones Moderate Conservative Index	-1.14%	-1.03%	0.44%	-0.05%	5.98%	7.04%	5.36%	5.42%
Advice Portfolios Moderate Growth Fund R Unit Value \$19.240000	-1.89%	-0.82%	0.05%	-1.69%	7.56%	N/A	N/A	6.67%
Dow Jones Moderate Index	-1.36%	-0.61%	1.64%	1.25%	9.16%	N/A	N/A	9.22%
Advice Portfolios Moderate Growth Fund R2 Unit Value \$12.290000	-1.99%	-1.05%	-0.32%	-2.46%	6.76%	N/A	N/A	4.60%
Dow Jones Moderate Index	-1.36%	-0.61%	1.64%	1.25%	9.16%	N/A	N/A	8.00%
Advice Portfolios Moderate Growth Fund R3 Unit Value \$17.990000	-1.96%	-1.05%	-0.44%	-2.70%	6.46%	6.75%	4.26%	4.54%
Dow Jones Moderate Index	-1.36%	-0.61%	1.64%	1.25%	9.16%	9.60%	6.45%	6.55%
Advice Portfolios Growth Fund R Unit Value \$22.740000	-2.24%	-0.70%	1.25%	0.71%	11.19%	N/A	N/A	9.05%
Dow Jones Moderately Aggressive Index	-1.61%	-0.26%	2.71%	2.44%	12.22%	N/A	N/A	11.70%
Advice Portfolios Growth Fund R2 Unit Value \$13.410000	-2.33%	-0.89%	0.83%	-0.07%	10.39%	N/A	N/A	6.61%
Dow Jones Moderately Aggressive Index	-1.61%	-0.26%	2.71%	2.44%	12.22%	N/A	N/A	9.88%
Advice Portfolios Growth Fund R3 Unit Value \$21.270000	-2.30%	-0.93%	0.76%	-0.33%	10.07%	9.10%	4.82%	5.15%
Dow Jones Moderately Aggressive Index	-1.61%	-0.26%	2.71%	2.44%	12.22%	11.98%	7.35%	7.48%
Advice Portfolios High Growth Fund R Unit Value \$24.240000	-2.34%	-0.25%	2.41%	1.30%	12.86%	N/A	N/A	9.68%
Dow Jones Aggressive Index	-1.89%	0.00%	3.65%	3.43%	15.29%	N/A	N/A	14.20%
Advice Portfolios High Growth Fund R2 Unit Value \$13.530000	-2.45%	-0.44%	2.04%	0.52%	12.04%	N/A	N/A	6.82%
Dow Jones Aggressive Index	-1.89%	0.00%	3.65%	3.43%	15.29%	N/A	N/A	11.80%
Advice Portfolios High Growth Fund R3 Unit Value \$22.670000	-2.45%	-0.48%	1.89%	0.22%	11.71%	9.61%	5.29%	5.68%
Dow Jones Aggressive Index	-1.89%	0.00%	3.65%	3.43%	15.29%	14.41%	8.18%	8.36%
Tactical Core Stable Value Fund R Unit Value \$11.210000	0.18%	0.45%	0.81%	1.54%	1.44%	N/A	N/A	1.53%
Barclays US Aggregate	-1.09%	-1.68%	-0.10%	1.86%	1.83%	N/A	N/A	3.00%
Tactical Core Stable Value Fund R2 Unit Value \$10.790000	0.09%	0.28%	0.47%	0.75%	0.72%	N/A	N/A	0.91%
Barclays US Aggregate	-1.09%	-1.68%	-0.10%	1.86%	1.83%	N/A	N/A	3.16%

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Clear Sailing Investment Group Cons Fund R1 Unit Value \$11.510000	-1.20%	-0.86%	0.52%	1.23%	N/A	N/A	N/A	5.42%
Morningstar Conservative Target Risk	-0.80%	-0.67%	-0.06%	-0.80%	N/A	N/A	N/A	2.52%
Clear Sailing Investment Group Cons Fund R2 Unit Value \$11.540000	-1.23%	-0.96%	0.32%	0.83%	N/A	N/A	N/A	5.02%
Morningstar Conservative Target Risk	-0.80%	-0.67%	-0.06%	-0.80%	N/A	N/A	N/A	2.52%
Clear Sailing Investment Group Cons Bal Fund R1 Unit Value \$11.790000	-1.50%	-0.51%	1.03%	-1.99%	N/A	N/A	N/A	6.37%
Morningstar Moderately Conservative Target Risk	-1.12%	-0.45%	0.58%	-0.04%	N/A	N/A	N/A	5.52%
Clear Sailing Investment Group Cons Bal Fund R2 Unit Value \$11.830000	-1.53%	-0.61%	0.83%	-2.39%	N/A	N/A	N/A	5.97%
Morningstar Moderately Conservative Target Risk	-1.12%	-0.45%	0.58%	-0.04%	N/A	N/A	N/A	5.52%
Clear Sailing Investment Group Balanced Fund R1 Unit Value \$12.310000	-1.99%	-0.57%	0.82%	-2.22%	N/A	N/A	N/A	8.11%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.27%	N/A	N/A	N/A	8.20%
Clear Sailing Investment Group Balanced Fund R2 Unit Value \$12.350000	-2.02%	-0.67%	0.62%	-2.62%	N/A	N/A	N/A	7.71%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.27%	N/A	N/A	N/A	8.20%
Clear Sailing Investment Group Growth Fund R1 Unit Value \$13.110000	-1.87%	-0.30%	1.08%	-1.50%	N/A	N/A	N/A	10.69%
Morningstar Moderately Aggressive Target Risk	-1.69%	0.19%	2.01%	0.70%	N/A	N/A	N/A	10.95%
Clear Sailing Investment Group Growth Fund R2 Unit Value \$13.160000	-1.90%	-0.40%	0.88%	-1.90%	N/A	N/A	N/A	10.29%
Morningstar Moderately Aggressive Target Risk	-1.69%	0.19%	2.01%	0.70%	N/A	N/A	N/A	10.95%
FACETS LifeStyle Conservative Fund R4 Unit Value \$11.620000	-1.94%	-1.61%	0.43%	0.87%	3.37%	N/A	N/A	2.38%
MorningStar Moderatly Cons Target Risk	-1.12%	-0.45%	0.58%	-0.04%	6.13%	N/A	N/A	6.13%
FACETS LifeStyle Conservative Fund R5 Unit Value \$11.530000	-1.96%	-1.71%	0.26%	0.61%	3.17%	N/A	N/A	2.17%
MorningStar Moderatly Cons Target Risk	-1.12%	-0.45%	0.58%	-0.04%	6.13%	N/A	N/A	6.13%
FACETS LifeStyle Conservative Fund R6 Unit Value \$11.620000	-1.94%	-1.61%	0.43%	0.87%	3.37%	N/A	N/A	2.38%
MorningStar Moderatly Cons Target Risk	-1.12%	-0.45%	0.58%	-0.04%	6.13%	N/A	N/A	6.13%
FACETS LifeStyle Moderate Fund R4 Unit Value \$11.820000	-2.07%	-1.17%	1.11%	2.87%	6.34%	N/A	N/A	4.24%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.27%	8.81%	N/A	N/A	8.32%
FACETS LifeStyle Moderate Fund R5 Unit Value \$11.740000	-2.09%	-1.18%	1.03%	2.71%	6.13%	N/A	N/A	4.06%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.27%	8.81%	N/A	N/A	8.32%
FACETS LifeStyle Moderate Fund R6 Unit Value \$11.820000	-2.07%	-1.17%	1.11%	2.78%	6.34%	N/A	N/A	4.24%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.27%	8.81%	N/A	N/A	8.32%

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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	
FACETS LifeStyle Aggressive Fund R4 Unit Value \$12.070000	-2.19%	-0.90%	1.43%	3.52%	8.69%	N/A	N/A	4.62%
Morningstar Moderately Aggressive Target Risk	-1.69%	0.19%	2.01%	0.70%	11.53%	N/A	N/A	10.37%
FACETS LifeStyle Aggressive Fund R5 Unit Value \$11.980000	-2.12%	-0.91%	1.35%	3.28%	8.50%	N/A	N/A	4.42%
Morningstar Moderately Aggressive Target Risk	-1.69%	0.19%	2.01%	0.70%	11.53%	N/A	N/A	10.37%
FACETS LifeStyle Aggressive Fund R6 Unit Value \$12.080000	-2.11%	-0.90%	1.43%	3.51%	8.72%	N/A	N/A	4.65%
Morningstar Moderately Aggressive Target Risk	-1.69%	0.19%	2.01%	0.70%	11.53%	N/A	N/A	10.37%
FACETS Target Retirement NOW Fund R4 Unit Value \$10.030000	-1.96%	-1.67%	0.40%	N/A	N/A	N/A	N/A	0.00%
S&P Target Date Retirement Income TR USD	-1.20%	-0.87%	0.80%	N/A	N/A	N/A	N/A	0.97%
FACETS Target Retirement NOW Fund R5 Unit Value \$10.010000	-1.96%	-1.67%	0.30%	N/A	N/A	N/A	N/A	-0.20%
S&P Target Date Retirement Income TR USD	-1.20%	-0.87%	0.80%	N/A	N/A	N/A	N/A	0.97%
FACETS Target Retirement NOW Fund R6 Unit Value \$10.030000	-1.96%	-1.67%	0.40%	N/A	N/A	N/A	N/A	0.00%
S&P Target Date Retirement Income TR USD	-1.20%	-0.87%	0.80%	N/A	N/A	N/A	N/A	0.97%
FACETS Target Retirement 2020 Fund R4 Unit Value \$10.120000	-2.03%	-1.27%	0.90%	N/A	N/A	N/A	N/A	0.90%
S&P TARGET DATE 2020 INDEX	-1.57%	-0.54%	1.78%	N/A	N/A	N/A	N/A	1.66%
FACETS Target Retirement 2020 Fund R5 Unit Value \$10.100000	-2.04%	-1.37%	0.80%	N/A	N/A	N/A	N/A	0.70%
S&P TARGET DATE 2020 INDEX	-1.57%	-0.54%	1.78%	N/A	N/A	N/A	N/A	1.66%
FACETS Target Retirement 2020 Fund R6 Unit Value \$10.110000	-1.94%	-1.27%	0.80%	N/A	N/A	N/A	N/A	0.80%
S&P TARGET DATE 2020 INDEX	-1.57%	-0.54%	1.78%	N/A	N/A	N/A	N/A	1.66%
FACETS Target Retirement 2030 Fund R4 Unit Value \$10.170000	-2.12%	-1.17%	1.19%	N/A	N/A	N/A	N/A	1.40%
S&P TARGET DATE 2030 INDEX	-1.74%	-0.32%	2.25%	N/A	N/A	N/A	N/A	1.72%
FACETS Target Retirement 2030 Fund R5 Unit Value \$10.150000	-2.12%	-1.17%	1.10%	N/A	N/A	N/A	N/A	1.20%
S&P TARGET DATE 2030 INDEX	-1.74%	-0.32%	2.25%	N/A	N/A	N/A	N/A	1.72%
FACETS Target Retirement 2030 Fund R6 Unit Value \$10.170000	-2.12%	-1.17%	1.19%	N/A	N/A	N/A	N/A	1.40%
S&P TARGET DATE 2030 INDEX	-1.74%	-0.32%	2.25%	N/A	N/A	N/A	N/A	1.72%
FACETS Target Retirement 2040 Fund R4 Unit Value \$10.230000	-2.11%	-0.87%	1.49%	N/A	N/A	N/A	N/A	1.99%
S&P TARGET DATE 2040 INDEX	-1.87%	-0.17%	2.61%	N/A	N/A	N/A	N/A	1.87%
FACETS Target Retirement 2040 Fund R5 Unit Value \$10.210000	-2.11%	-0.97%	1.39%	N/A	N/A	N/A	N/A	1.79%
S&P TARGET DATE 2040 INDEX	-1.87%	-0.17%	2.61%	N/A	N/A	N/A	N/A	1.87%

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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	
FACETS Target Retirement 2040 Fund R6 Unit Value \$10.230000	-2.11%	-0.87%	1.49%	N/A	N/A	N/A	N/A	1.99%
S&P TARGET DATE 2040 INDEX	-1.87%	-0.17%	2.61%	N/A	N/A	N/A	N/A	1.87%
FACETS Target Retirement 2050 Fund R4 Unit Value \$10.190000	-2.11%	-0.78%	1.49%	N/A	N/A	N/A	N/A	1.60%
S&P Target Date 2050 TR USD	-1.95%	-0.07%	2.85%	N/A	N/A	N/A	N/A	1.96%
FACETS Target Retirement 2050 Fund R5 Unit Value \$10.170000	-2.21%	-0.88%	1.29%	N/A	N/A	N/A	N/A	1.40%
S&P Target Date 2050 TR USD	-1.95%	-0.07%	2.85%	N/A	N/A	N/A	N/A	1.96%
FACETS Target Retirement 2050 Fund R6 Unit Value \$10.170000	-2.12%	-0.88%	1.29%	N/A	N/A	N/A	N/A	1.40%
S&P Target Date 2050 TR USD	-1.95%	-0.07%	2.85%	N/A	N/A	N/A	N/A	1.96%
First Trust Counter Inflation Portfolio R1 Unit Value \$10.090000	-2.98%	-1.46%	-2.23%	-17.23%	-3.01%	1.75%	N/A	0.17%
12.5 TPS 12.5 CTUSINFLNK 25 Enrgy 25 MAT DJ AIG	-1.80%	-0.52%	-1.83%	-13.16%	2.48%	6.52%	N/A	5.98%
First Trust Counter Inflation Portfolio R2 Unit Value \$9.770000	-3.08%	-1.61%	-2.50%	-17.69%	-3.52%	1.19%	N/A	-0.43%
12.5 TPS 12.5 CTUSINFLNK 25 Enrgy 25 MAT DJ AIG	-1.80%	-0.52%	-1.83%	-13.16%	2.48%	6.52%	N/A	5.98%
First Trust Counter Inflation Portfolio R3 Unit Value \$10.030000	-3.09%	-1.76%	-2.72%	-16.63%	-2.85%	1.63%	N/A	0.06%
12.5 TPS 12.5 CTUSINFLNK 25 Enrgy 25 MAT DJ AIG	-1.80%	-0.52%	-1.83%	-13.16%	2.48%	6.52%	N/A	5.98%
First Trust All Equity Allocation Portfolio R0 Unit Value \$14.040000	-1.96%	-0.35%	4.15%	0.36%	16.76%	N/A	N/A	8.83%
S&P 500 Index	-1.94%	0.28%	1.23%	7.42%	17.31%	N/A	N/A	12.85%
First Trust All Equity Allocation Portfolio R1 Unit Value \$13.660000	-1.94%	-0.44%	3.96%	-0.07%	16.18%	13.13%	N/A	4.02%
S&P 500 Index	-1.94%	0.28%	1.23%	7.42%	17.31%	17.34%	N/A	6.81%
First Trust All Equity Allocation Portfolio R2 Unit Value \$13.430000	-1.97%	-0.52%	3.71%	-0.59%	15.62%	12.48%	N/A	4.18%
S&P 500 Index	-1.94%	0.28%	1.23%	7.42%	17.31%	17.34%	N/A	7.96%
First Trust All Equity Allocation Portfolio R3 Unit Value \$26.820000	-2.01%	-0.59%	3.59%	-0.56%	15.69%	12.41%	N/A	16.01%
S&P 500 Index	-1.94%	0.28%	1.23%	7.42%	17.31%	17.34%	N/A	17.84%
First Trust Target Date Fund 2010 R0 Unit Value \$14.410000	-1.37%	-1.91%	0.28%	1.62%	5.02%	N/A	N/A	4.81%
US OE Target Date 2000-2010	-1.32%	-0.47%	1.30%	1.14%	6.97%	N/A	N/A	4.94%
First Trust Target Date Fund 2010 R1 Unit Value \$13.960000	-1.48%	-2.10%	-0.57%	0.43%	4.25%	6.31%	N/A	5.89%
US OE Target Date 2000-2010	-1.32%	-0.47%	1.30%	1.14%	6.97%	7.78%	N/A	7.47%
First Trust Target Date Fund 2010 R2 Unit Value \$13.810000	-1.50%	-2.20%	-0.79%	0.29%	3.91%	6.08%	N/A	5.69%
US OE Target Date 2000-2010	-1.32%	-0.47%	1.30%	1.14%	6.97%	7.78%	N/A	7.47%





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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 \$9.790000	-2.10%	N/A	N/A	N/A	N/A	N/A	N/A	-2.10%
Morningstar Trgt Date 2050+ Mod EW	-1.74%	N/A	N/A	N/A	N/A	N/A	N/A	-1.01%
First Trust Target Date Fund 2050 R2 Unit Value \$9.800000	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
Morningstar Trgt Date 2050+ Mod EW	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
First Trust Target Date Fund 2050 R3 Unit Value \$9.790000	-1.15%	N/A	N/A	N/A	N/A	N/A	N/A	-1.15%
Morningstar Trgt Date 2050+ Mod EW	-1.74%	N/A	N/A	N/A	N/A	N/A	N/A	-1.74%
Haverford Balanced Collective Fund R1 Unit Value \$10.860000	-1.81%	-0.64%	0.28%	1.21%	N/A	N/A	N/A	4.89%
Morningstar Moderate Target Risk Fund	-1.46%	-0.24%	1.13%	0.27%	N/A	N/A	N/A	4.44%
Haverford Moderately Aggressive Collective Fund R1 Unit Value \$11.030000	-2.04%	-0.54%	0.27%	1.57%	N/A	N/A	N/A	5.72%
Morningstar Aggressive Target Risk	-1.69%	0.19%	2.01%	0.70%	N/A	N/A	N/A	5.38%
Haverford Aggressive Collective Fund R1 Unit Value \$11.190000	-2.44%	-0.53%	0.27%	1.36%	N/A	N/A	N/A	6.49%
Morningstar Aggressive Target Risk	-1.95%	0.34%	2.53%	0.98%	N/A	N/A	N/A	6.13%
Haverford Moderately Conservative Collective Fund R1 Unit Value \$10.660000	-1.39%	-0.84%	0.09%	0.85%	N/A	N/A	N/A	3.99%
Morningstar Moderately Cons Target Risk	-1.12%	-0.45%	0.58%	-0.04%	N/A	N/A	N/A	3.37%
Horizon Conservation Plus with Risk Assist Fund R1 Unit Value \$10.000000	-1.27%	-1.69%	-0.50%	0.60%	0.84%	N/A	N/A	-0.01%
MorningStar Conservative Target Risk Index	-0.80%	-0.67%	-0.06%	-0.80%	N/A	N/A	N/A	2.55%
Horizon Conservation Plus with Risk Assist Fund R2 Unit Value \$9.990000	-1.29%	-1.75%	-0.63%	0.35%	0.59%	N/A	N/A	-0.26%
MorningStar Conservative Target Risk Index	-0.80%	-0.67%	-0.06%	-0.80%	N/A	N/A	N/A	2.55%
Horizon Conservation Plus with Risk Assist Fund R3 Unit Value \$9.870000	-1.30%	-1.79%	-0.70%	0.20%	0.44%	N/A	N/A	-0.41%
MorningStar Conservative Target Risk Index	-0.80%	-0.67%	-0.06%	-0.80%	N/A	N/A	N/A	2.55%
Horizon Conservation Plus with Risk Assist Fund R4 Unit Value \$9.730000	-1.33%	-1.89%	-0.90%	-0.20%	0.04%	N/A	N/A	-0.81%
MorningStar Conservative Target Risk Index	-0.80%	-0.67%	-0.06%	-0.80%	N/A	N/A	N/A	2.55%
Horizon Conservative with Risk Assist Fund R1 Unit Value \$11.360000	-1.47%	-1.47%	-0.26%	1.52%	N/A	N/A	N/A	5.16%
MorningStar Moderately Conservative Trg Risk Idx	-1.12%	-0.45%	0.58%	-0.04%	N/A	N/A	N/A	5.65%
Horizon Conservative with Risk Assist Fund R2 Unit Value \$11.360000	-1.49%	-1.53%	-0.39%	1.27%	N/A	N/A	N/A	4.91%
MorningStar Moderately Conservative Trg Risk Idx	-1.12%	-0.45%	0.58%	-0.04%	N/A	N/A	N/A	5.65%
Horizon Conservative with Risk Assist Fund R3 Unit Value \$11.250000	-1.50%	-1.57%	-0.46%	1.12%	N/A	N/A	N/A	4.76%
MorningStar Moderately Conservative Trg Risk Idx	-1.12%	-0.45%	0.58%	-0.04%	N/A	N/A	N/A	5.65%

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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 \$11.320000	-1.54%	-1.67%	-0.66%	0.72%	N/A	N/A	N/A	4.36%
MorningStar Moderately Conservative Trg Risk Idx	-1.12%	-0.45%	0.58%	-0.04%	N/A	N/A	N/A	5.65%
Horizon Moderate with Risk Assist Fund R1 Unit Value \$12.150000	-1.61%	-1.21%	0.03%	2.44%	N/A	N/A	N/A	7.28%
MorningStar Moderate Target Risk Index	-1.46%	-0.24%	1.13%	0.27%	N/A	N/A	N/A	8.48%
Horizon Moderate with Risk Assist Fund R2 Unit Value \$12.150000	-1.63%	-1.27%	-0.10%	2.19%	N/A	N/A	N/A	7.03%
MorningStar Moderate Target Risk Index	-1.46%	-0.24%	1.13%	0.27%	N/A	N/A	N/A	8.48%
Horizon Moderate with Risk Assist Fund R3 Unit Value \$12.020000	-1.64%	-1.31%	-0.17%	2.04%	N/A	N/A	N/A	6.88%
MorningStar Moderate Target Risk Index	-1.46%	-0.24%	1.13%	0.27%	N/A	N/A	N/A	8.48%
Horizon Moderate with Risk Assist Fund R4 Unit Value \$12.070000	-1.67%	-1.41%	-0.37%	1.64%	N/A	N/A	N/A	6.48%
MorningStar Moderate Target Risk Index	-1.46%	-0.24%	1.13%	0.27%	N/A	N/A	N/A	8.48%
Horizon Growth with Risk Assist Fund R1 Unit Value \$12.290000	-1.67%	-0.96%	0.20%	3.10%	N/A	N/A	N/A	7.62%
MorningStar Moderately Agg Target Risk Index	-1.69%	0.19%	2.01%	0.70%	N/A	N/A	N/A	11.10%
Horizon Growth with Risk Assist Fund R2 Unit Value \$12.290000	-1.69%	-1.02%	0.08%	2.85%	N/A	N/A	N/A	7.37%
MorningStar Moderately Agg Target Risk Index	-1.69%	0.19%	2.01%	0.70%	N/A	N/A	N/A	11.10%
Horizon Growth with Risk Assist Fund R3 Unit Value \$12.160000	-1.70%	-1.06%	0.00%	2.70%	N/A	N/A	N/A	7.22%
MorningStar Moderately Agg Target Risk Index	-1.69%	0.19%	2.01%	0.70%	N/A	N/A	N/A	11.10%
Horizon Growth with Risk Assist Fund R4 Unit Value \$12.170000	-1.73%	-1.16%	-0.20%	2.30%	N/A	N/A	N/A	6.82%
MorningStar Moderately Agg Target Risk Index	-1.69%	0.19%	2.01%	0.70%	N/A	N/A	N/A	11.10%
Horizon Focused with Risk Assist Fund R1 Unit Value \$13.280000	-1.84%	-0.81%	0.35%	2.58%	10.35%	N/A	N/A	9.37%
MorningStar Aggressive Target Risk Index	-1.95%	0.34%	2.53%	0.98%	13.55%	N/A	N/A	11.43%
Horizon Focused with Risk Assist Fund R2 Unit Value \$13.290000	-1.86%	-0.87%	0.23%	2.33%	10.10%	N/A	N/A	9.12%
MorningStar Aggressive Target Risk Index	-1.95%	0.34%	2.53%	0.98%	13.55%	N/A	N/A	11.43%
Horizon Focused with Risk Assist Fund R3 Unit Value \$13.120000	-1.87%	-0.91%	0.15%	2.18%	9.95%	N/A	N/A	8.97%
MorningStar Aggressive Target Risk Index	-1.95%	0.34%	2.53%	0.98%	13.55%	N/A	N/A	11.43%
Horizon Focused with Risk Assist Fund R4 Unit Value \$13.160000	-1.90%	-1.01%	-0.05%	1.78%	9.55%	N/A	N/A	8.57%
MorningStar Aggressive Target Risk Index	-1.95%	0.34%	2.53%	0.98%	13.55%	N/A	N/A	11.43%
P-Solve Return Seeking Fund R Unit Value \$11.210000	-1.92%	0.00%	2.28%	0.09%	N/A	N/A	N/A	7.67%
Dow Jones Moderate Index	-1.36%	-0.61%	1.64%	1.25%	N/A	N/A	N/A	8.24%

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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	
P-Solve Long Credit Fund R Unit Value \$11.340000	-3.41%	-7.05%	-4.14%	0.27%	N/A	N/A	N/A	7.57%
Barclays US Long Credit	-3.62%	-7.26%	-4.42%	-0.37%	N/A	N/A	N/A	7.17%
Royce Premier Collective Trust Fund R-Inst Unit Value \$9.650000	-1.13%	-0.92%	1.90%	N/A	N/A	N/A	N/A	-3.50%
Russell 2000	0.75%	0.42%	4.75%	N/A	N/A	N/A	N/A	13.35%
Sage All Cap Equity Plus Fund R1 Unit Value \$11.440000	-2.64%	-0.69%	1.60%	4.76%	N/A	N/A	N/A	9.96%
MSCI World Index	-2.33%	0.31%	2.63%	1.43%	N/A	N/A	N/A	8.22%
Sage Growth Fund R1 Unit Value \$11.210000	-2.27%	-0.88%	1.17%	3.99%	N/A	N/A	N/A	8.40%
MSCI World Index	-2.33%	0.31%	2.63%	1.43%	N/A	N/A	N/A	8.22%
Sage Moderate Growth Fund R1 Unit Value \$10.960000	-2.06%	-1.17%	0.83%	3.20%	N/A	N/A	N/A	6.68%
MSCI World Index	-2.33%	0.31%	2.63%	1.43%	N/A	N/A	N/A	8.22%
Sage Moderate Fund R1 Unit Value \$10.640000	-1.75%	-1.21%	0.57%	2.60%	N/A	N/A	N/A	4.06%
Barclays US Aggregate	-1.09%	-1.68%	-0.10%	1.86%	N/A	N/A	N/A	2.81%
Sage Conservative Fund R1 Unit Value \$10.500000	-1.50%	-1.78%	-0.19%	1.35%	N/A	N/A	N/A	3.50%
Barclays US Aggregate	-1.09%	-1.68%	-0.10%	1.86%	N/A	N/A	N/A	3.03%
Sage Core Plus Fixed Income Fund R1 Unit Value \$10.290000	-1.25%	-2.00%	-0.68%	0.39%	N/A	N/A	N/A	2.04%
Barclay's US Aggregate	-1.09%	-1.68%	-0.10%	1.86%	N/A	N/A	N/A	3.03%
Sage Target Date 2015 Fund R1 Unit Value \$10.860000	-1.63%	-1.27%	0.37%	2.45%	N/A	N/A	N/A	6.00%
DJ US Target 2015	-1.00%	-1.20%	-0.10%	-0.63%	N/A	N/A	N/A	2.91%
Sage Target Date 2015 Fund R-PL Unit Value \$10.880000	-1.72%	-1.27%	0.55%	2.64%	N/A	N/A	N/A	4.74%
DJ US Target 2015	-1.00%	-1.20%	-0.10%	-0.63%	N/A	N/A	N/A	1.70%
Sage Target Date 2025 Fund R1 Unit Value \$10.970000	-2.05%	-1.17%	0.73%	3.20%	N/A	N/A	N/A	6.75%
DJ US Target 2025	-1.26%	-0.83%	1.06%	0.59%	N/A	N/A	N/A	5.12%
Sage Target Date 2025 Fund R-PL Unit Value \$10.990000	-2.05%	-0.99%	1.01%	3.48%	N/A	N/A	N/A	5.17%
DJ US Target 2025	-1.26%	-0.83%	1.06%	0.59%	N/A	N/A	N/A	3.30%
Sage Target Date 2035 Fund R1 Unit Value \$11.170000	-2.36%	-0.98%	1.09%	3.62%	N/A	N/A	N/A	8.12%
DJ US Target 2035	-1.54%	-0.38%	2.39%	2.07%	N/A	N/A	N/A	7.43%
Sage Target Date 2035 Fund R-PL Unit Value \$11.210000	-2.35%	-0.88%	1.36%	3.89%	N/A	N/A	N/A	6.54%
DJ US Target 2035	-1.54%	-0.38%	2.39%	2.07%	N/A	N/A	N/A	5.04%

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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	
Sage Target Date 2045 Fund R1 Unit Value \$11.270000	-2.42%	-0.79%	1.35%	3.97%	N/A	N/A	N/A	8.81%
DJ US Target 2045	-1.72%	-0.13%	3.13%	2.89%	N/A	N/A	N/A	8.72%
Sage Target Date 2045 Fund R-PL Unit Value \$11.310000	-2.42%	-0.70%	1.62%	4.34%	N/A	N/A	N/A	6.49%
DJ US Target 2045	-1.72%	-0.13%	3.13%	2.89%	N/A	N/A	N/A	6.03%
Sage Target Date 2055 Fund R1 Unit Value \$11.110000	-2.46%	-0.80%	1.46%	4.03%	N/A	N/A	N/A	7.71%
DJ US Target 2055	-1.74%	-0.10%	3.21%	2.98%	N/A	N/A	N/A	8.83%
Sage Target Date 2055 Fund R-PL Unit Value \$11.150000	-2.45%	-0.80%	1.64%	4.21%	N/A	N/A	N/A	6.43%
DJ US Target 2055	-1.74%	-0.10%	3.21%	2.98%	N/A	N/A	N/A	6.13%
Sage Target Date Retirement Income Fund R1 Unit Value \$10.710000	-1.65%	-1.47%	0.09%	1.90%	N/A	N/A	N/A	4.96%
DJ US Target 2005	-0.69%	-0.90%	-0.13%	-0.68%	N/A	N/A	N/A	2.12%
Sage Target Date Retirement Income Fund R-PL Unit Value \$10.700000	-1.56%	-1.29%	0.38%	2.20%	N/A	N/A	N/A	3.71%
DJ US Target 2005	-0.69%	-0.90%	-0.13%	-0.68%	N/A	N/A	N/A	1.27%
Trademark Tactical Risk Retirement Fund R Unit Value \$10.740000	-1.20%	-0.83%	1.03%	1.03%	4.25%	N/A	N/A	1.66%
Morningstar Target Date 2000-2010 Mod EW	-1.32%	-0.47%	1.30%	1.14%	6.97%	N/A	N/A	5.37%
Trademark Tactical Risk Retirement Fund R1 Unit Value \$10.480000	-1.23%	-0.85%	0.87%	0.67%	3.73%	N/A	N/A	1.09%
Morningstar Target Date 2000-2010 Mod EW	-1.32%	-0.47%	1.30%	1.14%	6.97%	N/A	N/A	5.37%
Trademark Tactical Risk Retirement Fund R2 Unit Value \$10.820000	-1.19%	-0.73%	1.22%	1.41%	4.51%	N/A	N/A	1.84%
Morningstar Target Date 2000-2010 Mod EW	-1.32%	-0.47%	1.30%	1.14%	6.97%	N/A	N/A	5.37%
Trademark Tactical Risk Retirement Fund R3 Unit Value \$10.820000	-1.19%	-0.73%	1.22%	1.41%	4.51%	N/A	N/A	1.84%
Morningstar Target Date 2000-2010 Mod EW	-1.32%	-0.47%	1.30%	1.14%	6.97%	N/A	N/A	5.37%
Trademark Tactical Risk Retirement Fund R4 Unit Value \$10.580000	-1.21%	-0.94%	0.86%	0.67%	3.73%	N/A	N/A	3.08%
Morningstar Target Date 2000-2010 Mod EW	-1.32%	-0.47%	1.30%	1.14%	6.97%	N/A	N/A	6.14%
Trademark Tactical Risk Retirement Fund R5 Unit Value \$10.820000	-1.19%	-0.73%	1.22%	1.41%	N/A	N/A	N/A	7.17%
Morningstar Target Date 2000-2010 Mod EW	-1.32%	-0.47%	1.30%	1.14%	N/A	N/A	N/A	6.57%
Trademark Tactical Risk Retirement Fund R6 Unit Value \$10.820000	-1.19%	-0.73%	1.22%	1.41%	N/A	N/A	N/A	5.51%
Morningstar Target Date 2000-2010 Mod EW	-1.32%	-0.47%	1.30%	1.14%	N/A	N/A	N/A	5.37%
Trademark Tactical Risk 2020 R Unit Value \$11.210000	-1.67%	-1.23%	0.99%	0.36%	4.80%	N/A	N/A	2.67%
Morningstar Target Date 2016-2020 Mod EW	-1.54%	-0.39%	1.64%	1.59%	9.29%	N/A	N/A	6.73%

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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 2020 R1 Unit Value \$10.960000	-1.62%	-1.35%	0.83%	0.00%	4.33%	N/A	N/A	2.14%
Morningstar Target Date 2016-2020 Mod EW	-1.54%	-0.39%	1.64%	1.59%	9.29%	N/A	N/A	6.73%
Trademark Tactical Risk 2020 R2 Unit Value \$11.320000	-1.48%	-1.14%	1.25%	0.80%	5.14%	N/A	N/A	2.90%
Morningstar Target Date 2016-2020 Mod EW	-1.54%	-0.39%	1.64%	1.59%	9.29%	N/A	N/A	6.73%
Trademark Tactical Risk 2020 R3 Unit Value \$11.320000	-1.48%	-1.14%	1.25%	0.80%	5.14%	N/A	N/A	2.90%
Morningstar Target Date 2016-2020 Mod EW	-1.54%	-0.39%	1.64%	1.59%	9.29%	N/A	N/A	6.73%
Trademark Tactical Risk 2020 R4 Unit Value \$11.060000	-1.60%	-1.34%	0.82%	0.00%	4.33%	N/A	N/A	3.63%
Morningstar Target Date 2016-2020 Mod EW	-1.54%	-0.39%	1.64%	1.59%	9.29%	N/A	N/A	8.10%
Trademark Tactical Risk 2020 R5 Unit Value \$11.120000	-1.68%	-1.42%	0.72%	-0.18%	N/A	N/A	N/A	6.19%
Morningstar Target Date 2016-2020 Mod EW	-1.54%	-0.39%	1.64%	1.59%	N/A	N/A	N/A	8.34%
Trademark Tactical Risk 2020 R6 Unit Value \$11.320000	-1.48%	-1.14%	1.25%	0.80%	N/A	N/A	N/A	5.54%
Morningstar Target Date 2016-2020 Mod EW	-1.54%	-0.39%	1.64%	1.59%	N/A	N/A	N/A	6.73%
Trademark Tactical Risk 2030 R Unit Value \$11.790000	-2.00%	-1.42%	1.46%	1.38%	7.02%	N/A	N/A	3.87%
Morningstar Target Date 2026-2030 Mod EW	-1.64%	0.07%	2.54%	2.03%	11.97%	N/A	N/A	7.85%
Trademark Tactical Risk 2030 R1 Unit Value \$11.530000	-1.96%	-1.45%	1.32%	1.05%	6.56%	N/A	N/A	3.34%
Morningstar Target Date 2026-2030 Mod EW	-1.64%	0.07%	2.54%	2.03%	11.97%	N/A	N/A	7.85%
Trademark Tactical Risk 2030 R2 Unit Value \$11.900000	-1.90%	-1.24%	1.71%	1.80%	7.35%	N/A	N/A	4.10%
Morningstar Target Date 2026-2030 Mod EW	-1.64%	0.07%	2.54%	2.03%	11.97%	N/A	N/A	7.85%
Trademark Tactical Risk 2030 R3 Unit Value \$11.900000	-1.90%	-1.24%	1.71%	1.80%	7.35%	N/A	N/A	4.10%
Morningstar Target Date 2026-2030 Mod EW	-1.64%	0.07%	2.54%	2.03%	11.97%	N/A	N/A	7.85%
Trademark Tactical Risk 2030 R4 Unit Value \$11.630000	-1.94%	-1.52%	1.31%	0.95%	6.53%	N/A	N/A	5.56%
Morningstar Target Date 2026-2030 Mod EW	-1.64%	0.07%	2.54%	2.03%	11.97%	N/A	N/A	10.16%
Trademark Tactical Risk 2030 R5 Unit Value \$11.690000	-1.93%	-1.52%	1.21%	0.86%	N/A	N/A	N/A	7.84%
Morningstar Target Date 2026-2030 Mod EW	-1.64%	0.07%	2.54%	2.03%	N/A	N/A	N/A	10.09%
Trademark Tactical Risk 2030 R6 Unit Value \$11.900000	-1.90%	-1.24%	1.71%	1.80%	N/A	N/A	N/A	6.89%
Morningstar Target Date 2026-2030 Mod EW	-1.64%	0.07%	2.54%	2.03%	N/A	N/A	N/A	8.01%
Trademark Tactical Risk 2040 R Unit Value \$12.440000	-2.20%	-1.35%	1.97%	1.97%	9.95%	N/A	N/A	5.17%
Morningstar Target Date 2036-2040 Mod EW	-1.73%	0.21%	2.77%	2.44%	13.40%	N/A	N/A	8.66%

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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 2040 R1 Unit Value \$12.150000	-2.17%	-1.46%	1.84%	1.59%	9.44%	N/A	N/A	4.60%
Morningstar Target Date 2036-2040 Mod EW	-1.73%	0.21%	2.77%	2.44%	13.40%	N/A	N/A	8.66%
Trademark Tactical Risk 2040 R2 Unit Value \$12.540000	-2.11%	-1.26%	2.20%	2.37%	10.24%	N/A	N/A	5.36%
Morningstar Target Date 2036-2040 Mod EW	-1.73%	0.21%	2.77%	2.44%	13.40%	N/A	N/A	8.66%
Trademark Tactical Risk 2040 R3 Unit Value \$12.540000	-2.11%	-1.26%	2.20%	2.37%	10.24%	N/A	N/A	5.36%
Morningstar Target Date 2036-2040 Mod EW	-1.73%	0.21%	2.77%	2.44%	13.40%	N/A	N/A	8.66%
Trademark Tactical Risk 2040 R4 Unit Value \$12.250000	-2.16%	-1.45%	1.83%	1.49%	9.38%	N/A	N/A	7.97%
Morningstar Target Date 2036-2040 Mod EW	-1.73%	0.21%	2.77%	2.44%	13.40%	N/A	N/A	11.36%
Trademark Tactical Risk 2040 R5 Unit Value \$12.320000	-2.22%	-1.44%	1.82%	1.48%	N/A	N/A	N/A	9.11%
Morningstar Target Date 2036-2040 Mod EW	-1.73%	0.21%	2.77%	2.44%	N/A	N/A	N/A	11.17%
Trademark Tactical Risk 2040 R6 Unit Value \$12.540000	-2.11%	-1.26%	2.20%	2.37%	N/A	N/A	N/A	8.00%
Morningstar Target Date 2036-2040 Mod EW	-1.73%	0.21%	2.77%	2.44%	N/A	N/A	N/A	8.93%
Trademark Tactical Risk 2050 R Unit Value \$12.730000	-2.23%	-1.24%	2.41%	2.25%	12.25%	N/A	N/A	5.73%
Morningstar Target Date 2050+ Mod EW	-1.74%	0.01%	2.75%	2.17%	13.10%	N/A	N/A	8.27%
Trademark Tactical Risk 2050 R1 Unit Value \$12.400000	-2.21%	-1.27%	2.31%	1.89%	11.73%	N/A	N/A	5.09%
Morningstar Target Date 2050+ Mod EW	-1.74%	0.01%	2.75%	2.17%	13.10%	N/A	N/A	8.27%
Trademark Tactical Risk 2050 R2 Unit Value \$12.840000	-2.13%	-1.15%	2.64%	2.64%	12.57%	N/A	N/A	5.94%
Morningstar Target Date 2050+ Mod EW	-1.74%	0.01%	2.75%	2.17%	13.10%	N/A	N/A	8.27%
Trademark Tactical Risk 2050 R3 Unit Value \$12.840000	-2.13%	-1.15%	2.64%	2.64%	12.57%	N/A	N/A	5.94%
Morningstar Target Date 2050+ Mod EW	-1.74%	0.01%	2.75%	2.17%	13.10%	N/A	N/A	8.27%
Trademark Tactical Risk 2050 R4 Unit Value \$12.550000	-2.26%	-1.34%	2.20%	1.78%	11.72%	N/A	N/A	9.85%
Morningstar Target Date 2050+ Mod EW	-1.74%	0.01%	2.75%	2.17%	13.10%	N/A	N/A	10.97%
Trademark Tactical Risk 2050 R5 Unit Value \$12.640000	-2.24%	-1.33%	2.18%	1.77%	N/A	N/A	N/A	10.82%
Morningstar Target Date 2050+ Mod EW	-1.74%	0.01%	2.75%	2.17%	N/A	N/A	N/A	10.96%
Trademark Tactical Risk 2050 R6 Unit Value \$12.840000	-2.13%	-1.15%	2.64%	2.64%	N/A	N/A	N/A	9.24%
Morningstar Target Date 2050+ Mod EW	-1.74%	0.01%	2.75%	2.17%	N/A	N/A	N/A	8.67%
Vanguard 100% Fixed Income Mgd Trust Fund R Unit Value \$10.190000	-1.14%	-2.23%	-0.81%	1.45%	1.77%	2.98%	N/A	0.74%
Barclays US Agg Bond TR USD	-1.09%	-1.68%	-0.10%	1.86%	1.83%	3.35%	N/A	1.43%

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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% Fixed Income Mgd Trust Fund R1 Unit Value \$10.100000	-1.17%	-2.32%	-0.98%	1.10%	1.42%	2.63%	N/A	0.39%
Barclays US Agg Bond TR USD	-1.09%	-1.68%	-0.10%	1.86%	1.83%	3.35%	N/A	1.43%
Vanguard 100% Fixed Income Mgd Trust Fund R2 Unit Value \$10.120000	-1.18%	-2.36%	-1.06%	0.95%	1.27%	2.48%	N/A	0.24%
Barclays US Agg Bond TR USD	-1.09%	-1.68%	-0.10%	1.86%	1.83%	3.35%	N/A	1.43%
Vanguard 100% Fixed Income Mgd Trust Fund R3 Unit Value \$10.200000	-1.18%	-2.36%	-1.06%	0.95%	1.27%	2.48%	N/A	0.24%
Barclays US Agg Bond TR USD	-1.09%	-1.68%	-0.10%	1.86%	1.83%	3.35%	N/A	1.43%
Vanguard 100% Fixed Income Mgd Trust Fund R4 Unit Value \$10.200000	-1.20%	-2.41%	-1.16%	0.75%	1.07%	2.28%	N/A	0.04%
Barclays US Agg Bond TR USD	-1.09%	-1.68%	-0.10%	1.86%	1.83%	3.35%	N/A	1.43%
Vanguard 100% Fixed Income Mgd Trust Fund R-Inst Unit Value \$10.200000	-1.14%	-2.23%	-0.81%	1.44%	1.76%	2.97%	N/A	0.73%
Barclays US Agg Bond TR USD	-1.09%	-1.68%	-0.10%	1.86%	1.83%	3.35%	N/A	1.43%
Vanguard 20/80 - Conservative Mgd Trust Fund R Unit Value \$10.940000	-1.25%	-1.45%	0.00%	2.04%	4.30%	5.15%	N/A	3.42%
Morningstar Conservative Target Risk	-0.80%	-0.67%	-0.06%	-0.74%	3.20%	4.79%	N/A	2.52%
Vanguard 20/80 - Conservative Mgd Trust Fund R1 Unit Value \$10.840000	-1.28%	-1.54%	-0.18%	1.69%	3.95%	4.80%	N/A	3.07%
Morningstar Conservative Target Risk	-0.80%	-0.67%	-0.06%	-0.74%	3.20%	4.79%	N/A	2.52%
Vanguard 20/80 - Conservative Mgd Trust Fund R2 Unit Value \$10.810000	-1.29%	-1.58%	-0.26%	1.54%	3.80%	4.65%	N/A	2.92%
Morningstar Conservative Target Risk	-0.80%	-0.67%	-0.06%	-0.74%	3.20%	4.79%	N/A	2.52%
Vanguard 20/80 - Conservative Mgd Trust Fund R3 Unit Value \$10.840000	-1.29%	-1.58%	-0.26%	1.54%	3.80%	4.65%	N/A	2.92%
Morningstar Conservative Target Risk	-0.80%	-0.67%	-0.06%	-0.74%	3.20%	4.79%	N/A	2.52%
Vanguard 20/80 - Conservative Mgd Trust Fund R4 Unit Value \$10.790000	-1.31%	-1.63%	-0.36%	1.34%	3.60%	4.45%	N/A	2.72%
Morningstar Conservative Target Risk	-0.80%	-0.67%	-0.06%	-0.74%	3.20%	4.79%	N/A	2.52%
Vanguard 20/80 - Conservative Mgd Trust Fund R-Inst Unit Value \$11.010000	-1.25%	-1.45%	-0.01%	2.03%	4.29%	5.14%	N/A	3.41%
Morningstar Conservative Target Risk	-0.80%	-0.67%	-0.06%	-0.74%	3.20%	4.79%	N/A	2.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R Unit Value \$11.730000	-1.50%	-0.93%	0.70%	2.46%	6.84%	7.33%	N/A	6.15%
Morningstar Moderately Cons Target Risk	-1.12%	-0.45%	0.58%	0.01%	6.15%	7.28%	N/A	5.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R1 Unit Value \$11.620000	-1.53%	-1.02%	0.52%	2.11%	6.49%	6.98%	N/A	5.80%
Morningstar Moderately Cons Target Risk	-1.12%	-0.45%	0.58%	0.01%	6.15%	7.28%	N/A	5.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R2 Unit Value \$11.580000	-1.54%	-1.06%	0.45%	1.96%	6.34%	6.83%	N/A	5.65%
Morningstar Moderately Cons Target Risk	-1.12%	-0.45%	0.58%	0.01%	6.15%	7.28%	N/A	5.52%

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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 40/60 - Moderate Mgd Trust Fund R3 Unit Value \$11.610000	-1.54%	-1.06%	0.45%	1.96%	6.34%	6.83%	N/A	5.65%
Morningstar Moderately Cons Target Risk	-1.12%	-0.45%	0.58%	0.01%	6.15%	7.28%	N/A	5.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R4 Unit Value \$11.560000	-1.56%	-1.11%	0.35%	1.76%	6.14%	6.63%	N/A	5.45%
Morningstar Moderately Cons Target Risk	-1.12%	-0.45%	0.58%	0.01%	6.15%	7.28%	N/A	5.52%
Vanguard 40/60 - Moderate Mgd Trust Fund R-Inst Unit Value \$11.730000	-1.50%	-0.93%	0.69%	2.45%	6.83%	7.32%	N/A	6.14%
Morningstar Moderately Cons Target Risk	-1.12%	-0.45%	0.58%	0.01%	6.15%	7.28%	N/A	5.52%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R Unit Value \$12.520000	-1.64%	-0.31%	1.40%	2.74%	9.45%	9.57%	N/A	8.76%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.30%	8.82%	9.56%	N/A	8.21%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R1 Unit Value \$12.400000	-1.67%	-0.40%	1.22%	2.39%	9.10%	9.22%	N/A	8.41%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.30%	8.82%	9.56%	N/A	8.21%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R2 Unit Value \$12.360000	-1.68%	-0.44%	1.15%	2.24%	8.95%	9.07%	N/A	8.26%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.30%	8.82%	9.56%	N/A	8.21%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R3 Unit Value \$12.370000	-1.68%	-0.44%	1.15%	2.24%	8.95%	9.07%	N/A	8.26%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.30%	8.82%	9.56%	N/A	8.21%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R4 Unit Value \$12.340000	-1.70%	-0.49%	1.05%	2.04%	8.75%	8.87%	N/A	8.06%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.30%	8.82%	9.56%	N/A	8.21%
Vanguard 60/40 - Moderate Aggr Mgd Trust Fund R-Inst Unit Value \$12.510000	-1.64%	-0.31%	1.39%	2.73%	9.44%	9.56%	N/A	8.75%
Morningstar Moderate Target Risk	-1.46%	-0.24%	1.13%	0.30%	8.82%	9.56%	N/A	8.21%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R Unit Value \$12.910000	-1.74%	0.01%	1.77%	2.92%	10.79%	10.73%	N/A	10.00%
Morningstar Moderately Agg Target Risk	-1.69%	0.19%	2.01%	0.70%	11.53%	11.72%	N/A	10.96%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R1 Unit Value \$12.780000	-1.77%	-0.08%	1.59%	2.57%	10.44%	10.38%	N/A	9.65%
Morningstar Moderately Agg Target Risk	-1.69%	0.19%	2.01%	0.70%	11.53%	11.72%	N/A	10.96%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R2 Unit Value \$12.740000	-1.78%	-0.12%	1.52%	2.42%	10.29%	10.23%	N/A	9.50%
Morningstar Moderately Agg Target Risk	-1.69%	0.19%	2.01%	0.70%	11.53%	11.72%	N/A	10.96%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R3 Unit Value \$12.780000	-1.78%	-0.12%	1.52%	2.42%	10.29%	10.23%	N/A	9.50%
Morningstar Moderately Agg Target Risk	-1.69%	0.19%	2.01%	0.70%	11.53%	11.72%	N/A	10.96%
Vanguard 70/30 - Mod Aggr Growth Mgd Trust Fund R4 Unit Value \$12.730000	-1.80%	-0.17%	1.42%	2.22%	10.09%	10.03%	N/A	9.30%
Morningstar Moderately Agg Target Risk	-1.69%	0.19%	2.01%	0.70%	11.53%	11.72%	N/A	10.96%







**Hand Benefits & Trust Company**  
**INVESTMENT PERFORMANCE OF FUND MANAGERS**  
**Period Ended June 30, 2015**

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 R1 Unit Value \$10.060000	-1.71%	-1.70%	0.32%	-1.65%	5.62%	7.35%	N/A	6.32%
DJ Moderately Conservative TR USD	-1.14%	-1.03%	0.44%	-0.05%	5.98%	7.04%	N/A	5.59%
401(k) Roadmap Fund R2 Unit Value \$10.060000	-1.72%	-1.73%	0.26%	-1.74%	5.59%	7.33%	N/A	6.30%
DJ Moderately Conservative TR USD	-1.14%	-1.03%	0.44%	-0.05%	5.98%	7.04%	N/A	5.59%
401(k) Roadmap Fund R3 Unit Value \$10.060000	-1.73%	-1.77%	0.18%	-1.83%	5.56%	7.31%	N/A	6.29%
DJ Moderately Conservative TR USD	-1.14%	-1.03%	0.44%	-0.05%	5.98%	7.04%	N/A	5.59%
401(K) Roadmap Fund R4 Unit Value \$10.060000	-1.74%	-1.79%	0.13%	-1.90%	5.53%	7.30%	N/A	6.28%
DJ Moderately Conservative TR USD	-1.14%	-1.03%	0.44%	-0.05%	5.98%	7.04%	N/A	5.59%
401(k) Roadmap Fund R5 Unit Value \$10.060000	-1.66%	-1.56%	0.60%	-1.35%	5.73%	7.42%	N/A	6.36%
DJ Moderately Conservative TR USD	-1.14%	-1.03%	0.44%	-0.05%	5.98%	7.04%	N/A	5.59%
401(k) Roadmap Fund R6 Unit Value \$10.060000	-1.70%	-1.70%	0.33%	-1.64%	5.63%	7.35%	N/A	6.32%
DJ Moderately Conservative TR USD	-1.14%	-1.03%	0.44%	-0.05%	5.98%	7.04%	N/A	5.59%
401(k) Roadmap 2015 Fund R1 Unit Value \$10.120000	-1.89%	-1.30%	0.82%	-1.69%	6.83%	6.70%	N/A	4.15%
DJ US Target 2015 TR USD	-1.00%	-1.20%	-0.10%	-0.63%	4.65%	6.23%	N/A	4.88%
401(k) Roadmap 2015 Fund R2 Unit Value \$10.120000	-1.90%	-1.34%	0.76%	-1.78%	6.80%	6.68%	N/A	4.14%
DJ US Target 2015 TR USD	-1.00%	-1.20%	-0.10%	-0.63%	4.65%	6.23%	N/A	4.88%
401(k) Roadmap 2015 Fund R3 Unit Value \$10.120000	-1.91%	-1.37%	0.68%	-1.87%	6.77%	6.66%	N/A	4.13%
DJ US Target 2015 TR USD	-1.00%	-1.20%	-0.10%	-0.63%	4.65%	6.23%	N/A	4.88%
401(k) Roadmap 2015 Fund R4 Unit Value \$10.120000	-1.92%	-1.40%	0.63%	-1.94%	6.74%	6.65%	N/A	4.12%
DJ US Target 2015 TR USD	-1.00%	-1.20%	-0.10%	-0.63%	4.65%	6.23%	N/A	4.88%
401(k) Roadmap 2015 Fund R5 Unit Value \$10.120000	-1.84%	-1.17%	1.10%	-1.38%	6.94%	6.77%	N/A	4.20%
DJ US Target 2015 TR USD	-1.00%	-1.20%	-0.10%	-0.63%	4.65%	6.23%	N/A	4.88%
401(k) Roadmap 2015 Fund R6 Unit Value \$10.120000	-1.88%	-1.30%	0.83%	-1.68%	6.84%	6.70%	N/A	4.15%
DJ US Target 2015 TR USD	-1.00%	-1.20%	-0.10%	-0.63%	4.65%	6.23%	N/A	4.88%
401(k) Roadmap 2020 Fund R1 Unit Value \$10.150000	-1.70%	-1.02%	1.32%	-1.52%	8.59%	9.50%	N/A	5.77%
DJ US Target 2020 TR USD	-1.13%	-1.06%	0.38%	-0.12%	6.39%	7.62%	N/A	5.39%
401(k) Roadmap 2020 Fund R2 Unit Value \$10.150000	-1.71%	-1.06%	1.25%	-1.60%	8.56%	9.48%	N/A	5.76%
DJ US Target 2020 TR USD	-1.13%	-1.06%	0.38%	-0.12%	6.39%	7.62%	N/A	5.39%

**Hand Benefits & Trust Company**  
**INVESTMENT PERFORMANCE OF FUND MANAGERS**  
**Period Ended June 30, 2015**

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 R3 Unit Value \$10.150000	-1.72%	-1.09%	1.18%	-1.70%	8.52%	9.46%	N/A	5.74%
DJ US Target 2020 TR USD	-1.13%	-1.06%	0.38%	-0.12%	6.39%	7.62%	N/A	5.39%
401(k) Roadmap 2020 Fund R4 Unit Value \$10.150000	-1.73%	-1.12%	1.13%	-1.77%	8.50%	9.44%	N/A	5.73%
DJ US Target 2020 TR USD	-1.13%	-1.06%	0.38%	-0.12%	6.39%	7.62%	N/A	5.39%
401(k) Roadmap 2020 Fund R5 Unit Value \$10.160000	-1.65%	-0.89%	1.60%	-1.21%	8.70%	9.57%	N/A	5.82%
DJ US Target 2020 TR USD	-1.13%	-1.06%	0.38%	-0.12%	6.39%	7.62%	N/A	5.39%
401(k) Roadmap 2020 Fund R6 Unit Value \$10.150000	-1.69%	-1.02%	1.32%	-1.51%	8.59%	9.50%	N/A	5.77%
DJ US Target 2020 TR USD	-1.13%	-1.06%	0.38%	-0.12%	6.39%	7.62%	N/A	5.39%
401(k) Roadmap 2025 Fund R1 Unit Value \$10.070000	-1.90%	-1.88%	0.43%	-2.56%	9.02%	9.98%	N/A	5.68%
DJ US Target 2025 TR USD	-1.26%	-0.83%	1.06%	0.59%	8.28%	9.18%	N/A	6.04%
401(k) Roadmap 2025 Fund R2 Unit Value \$10.070000	-1.91%	-1.92%	0.36%	-2.64%	8.99%	9.96%	N/A	5.67%
DJ US Target 2025 TR USD	-1.26%	-0.83%	1.06%	0.59%	8.28%	9.18%	N/A	6.04%
401(k) Roadmap 2025 Fund R3 Unit Value \$10.070000	-1.92%	-1.95%	0.28%	-2.74%	8.96%	9.94%	N/A	5.65%
DJ US Target 2025 TR USD	-1.26%	-0.83%	1.06%	0.59%	8.28%	9.18%	N/A	6.04%
401(k) Roadmap 2025 Fund R4 Unit Value \$10.070000	-1.93%	-1.98%	0.23%	-2.80%	8.93%	9.93%	N/A	5.64%
DJ US Target 2025 TR USD	-1.26%	-0.83%	1.06%	0.59%	8.28%	9.18%	N/A	6.04%
401(k) Roadmap 2025 Fund R5 Unit Value \$10.070000	-1.85%	-1.75%	0.70%	-2.25%	9.14%	10.05%	N/A	5.73%
DJ US Target 2025 TR USD	-1.26%	-0.83%	1.06%	0.59%	8.28%	9.18%	N/A	6.04%
401(k) Roadmap 2025 Fund R6 Unit Value \$10.070000	-1.89%	-1.88%	0.43%	-2.55%	9.03%	9.99%	N/A	5.68%
DJ US Target 2025 TR USD	-1.26%	-0.83%	1.06%	0.59%	8.28%	9.18%	N/A	6.04%
401(k) Roadmap 2030 Fund R1 Unit Value \$10.160000	-1.79%	-1.30%	1.23%	-1.55%	10.26%	10.86%	N/A	5.70%
DJ US Target 2030 TR USD	-1.39%	-0.58%	1.78%	1.40%	10.16%	10.62%	N/A	6.64%
401(k) Roadmap 2030 Fund R2 Unit Value \$10.160000	-1.80%	-1.33%	1.16%	-1.64%	10.23%	10.84%	N/A	5.69%
DJ US Target 2030 TR USD	-1.39%	-0.58%	1.78%	1.40%	10.16%	10.62%	N/A	6.64%
401(k) Roadmap 2030 Fund R3 Unit Value \$10.160000	-1.81%	-1.37%	1.09%	-1.73%	10.19%	10.82%	N/A	5.67%
DJ US Target 2030 TR USD	-1.39%	-0.58%	1.78%	1.40%	10.16%	10.62%	N/A	6.64%
401(k) Roadmap 2030 Fund R4 Unit Value \$10.160000	-1.82%	-1.39%	1.04%	-1.80%	10.17%	10.80%	N/A	5.66%
DJ US Target 2030 TR USD	-1.39%	-0.58%	1.78%	1.40%	10.16%	10.62%	N/A	6.64%

**Hand Benefits & Trust Company**  
**INVESTMENT PERFORMANCE OF FUND MANAGERS**  
**Period Ended June 30, 2015**

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 2030 Fund R5 Unit Value \$10.160000	-1.74%	-1.16%	1.51%	-1.25%	10.38%	10.93%	N/A	5.75%
DJ US Target 2030 TR USD	-1.39%	-0.58%	1.78%	1.40%	10.16%	10.62%	N/A	6.64%
401(k) Roadmap 2030 Fund R6 Unit Value \$10.160000	-1.78%	-1.30%	1.24%	-1.54%	10.27%	10.86%	N/A	5.70%
DJ US Target 2030 TR USD	-1.39%	-0.58%	1.78%	1.40%	10.16%	10.62%	N/A	6.64%
401(k) Roadmap 2035 Fund R1 Unit Value \$10.170000	-2.17%	-1.50%	1.12%	-1.33%	11.42%	11.88%	N/A	5.74%
DJ US Target 2035 TR USD	-1.54%	-0.38%	2.39%	2.07%	11.78%	11.82%	N/A	7.15%
401(k) Roadmap 2035 Fund R2 Unit Value \$10.170000	-2.18%	-1.53%	1.05%	-1.41%	11.39%	11.86%	N/A	5.73%
DJ US Target 2035 TR USD	-1.54%	-0.38%	2.39%	2.07%	11.78%	11.82%	N/A	7.15%
401(k) Roadmap 2035 Fund R3 Unit Value \$10.170000	-2.19%	-1.57%	0.98%	-1.51%	11.36%	11.84%	N/A	5.71%
DJ US Target 2035 TR USD	-1.54%	-0.38%	2.39%	2.07%	11.78%	11.82%	N/A	7.15%
401(k) Roadmap 2035 Fund R4 Unit Value \$10.170000	-2.20%	-1.59%	0.93%	-1.58%	11.33%	11.83%	N/A	5.70%
DJ US Target 2035 TR USD	-1.54%	-0.38%	2.39%	2.07%	11.78%	11.82%	N/A	7.15%
401(k) Roadmap 2035 Fund R5 Unit Value \$10.160000	-2.12%	-1.36%	1.40%	-1.02%	11.54%	11.95%	N/A	5.79%
DJ US Target 2035 TR USD	-1.54%	-0.38%	2.39%	2.07%	11.78%	11.82%	N/A	7.15%
401(k) Roadmap 2035 Fund R6 Unit Value \$10.170000	-2.16%	-1.49%	1.13%	-1.32%	11.43%	11.88%	N/A	5.74%
DJ US Target 2035 TR USD	-1.54%	-0.38%	2.39%	2.07%	11.78%	11.82%	N/A	7.15%
401(k) Roadmap 2040 Fund R1 Unit Value \$10.330000	-2.14%	-0.34%	2.59%	0.68%	13.06%	12.99%	N/A	6.52%
DJ US Target 2040 TR USD	-1.65%	-0.23%	2.85%	2.58%	12.99%	12.68%	N/A	7.57%
401(k) Roadmap 2040 Fund R2 Unit Value \$10.330000	-2.15%	-0.37%	2.52%	0.60%	13.03%	12.97%	N/A	6.51%
DJ US Target 2040 TR USD	-1.65%	-0.23%	2.85%	2.58%	12.99%	12.68%	N/A	7.57%
401(k) Roadmap 2040 Fund R3 Unit Value \$10.330000	-2.16%	-0.41%	2.45%	0.50%	12.99%	12.95%	N/A	6.49%
DJ US Target 2040 TR USD	-1.65%	-0.23%	2.85%	2.58%	12.99%	12.68%	N/A	7.57%
401(k) Roadmap 2040 Fund R4 Unit Value \$10.330000	-2.17%	-0.43%	2.40%	0.43%	12.97%	12.93%	N/A	6.48%
DJ US Target 2040 TR USD	-1.65%	-0.23%	2.85%	2.58%	12.99%	12.68%	N/A	7.57%
401(k) Roadmap 2040 Fund R5 Unit Value \$10.330000	-2.09%	-0.20%	2.87%	1.00%	13.18%	13.06%	N/A	6.57%
DJ US Target 2040 TR USD	-1.65%	-0.23%	2.85%	2.58%	12.99%	12.68%	N/A	7.57%
401(k) Roadmap 2040 Fund R6 Unit Value \$10.330000	-2.13%	-0.33%	2.60%	0.69%	13.07%	12.99%	N/A	6.52%
DJ US Target 2040 TR USD	-1.65%	-0.23%	2.85%	2.58%	12.99%	12.68%	N/A	7.57%

**Hand Benefits & Trust Company**  
**INVESTMENT PERFORMANCE OF FUND MANAGERS**  
**Period Ended June 30, 2015**

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 R1 Unit Value \$10.320000	-2.14%	-0.52%	2.41%	0.82%	13.03%	12.83%	N/A	6.40%
DJ US Target 2045 TR USD	-1.72%	-0.13%	3.13%	2.89%	13.64%	13.10%	N/A	7.83%
401(k) Roadmap 2045 Fund R2 Unit Value \$10.320000	-2.15%	-0.56%	2.34%	0.73%	13.00%	12.81%	N/A	6.39%
DJ US Target 2045 TR USD	-1.72%	-0.13%	3.13%	2.89%	13.64%	13.10%	N/A	7.83%
401(k) Roadmap 2045 Fund R3 Unit Value \$10.320000	-2.16%	-0.59%	2.27%	0.64%	12.96%	12.78%	N/A	6.37%
DJ US Target 2045 TR USD	-1.72%	-0.13%	3.13%	2.89%	13.64%	13.10%	N/A	7.83%
401(k) Roadmap 2045 Fund R4 Unit Value \$10.320000	-2.17%	-0.62%	2.22%	0.57%	12.94%	12.77%	N/A	6.36%
DJ US Target 2045 TR USD	-1.72%	-0.13%	3.13%	2.89%	13.64%	13.10%	N/A	7.83%
401(k) Roadmap 2045 Fund R5 Unit Value \$10.320000	-2.09%	-0.39%	2.69%	1.13%	13.15%	12.90%	N/A	6.45%
DJ US Target 2045 TR USD	-1.72%	-0.13%	3.13%	2.89%	13.64%	13.10%	N/A	7.83%
401(k) Roadmap 2045 Fund R6 Unit Value \$10.320000	-2.13%	-0.52%	2.42%	0.83%	13.04%	12.83%	N/A	6.40%
DJ US Target 2045 TR USD	-1.72%	-0.13%	3.13%	2.89%	13.64%	13.10%	N/A	7.83%
401(k) Roadmap 2050 Fund R1 Unit Value \$10.350000	-2.13%	-0.24%	2.59%	1.28%	13.23%	12.99%	N/A	6.55%
DJ US Target 2050 TR USD	-1.74%	-0.10%	3.21%	2.98%	13.74%	13.16%	N/A	7.88%
401(k) Roadmap 2050 Fund R2 Unit Value \$10.350000	-2.14%	-0.27%	2.53%	1.20%	13.20%	12.97%	N/A	6.54%
DJ US Target 2050 TR USD	-1.74%	-0.10%	3.21%	2.98%	13.74%	13.16%	N/A	7.88%
401(k) Roadmap 2050 Fund R3 Unit Value \$10.350000	-2.15%	-0.31%	2.45%	1.10%	13.16%	12.95%	N/A	6.52%
DJ US Target 2050 TR USD	-1.74%	-0.10%	3.21%	2.98%	13.74%	13.16%	N/A	7.88%
401(k) Roadmap 2050 Fund R4 Unit Value \$10.350000	-2.16%	-0.33%	2.40%	1.03%	13.14%	12.93%	N/A	6.51%
DJ US Target 2050 TR USD	-1.74%	-0.10%	3.21%	2.98%	13.74%	13.16%	N/A	7.88%
401(k) Roadmap 2050 Fund R5 Unit Value \$10.350000	-2.08%	-0.10%	2.87%	1.60%	13.35%	13.06%	N/A	6.60%
DJ US Target 2050 TR USD	-1.74%	-0.10%	3.21%	2.98%	13.74%	13.16%	N/A	7.88%
401(k) Roadmap 2050 Fund R6 Unit Value \$10.350000	-2.12%	-0.23%	2.60%	1.29%	13.23%	12.99%	N/A	6.55%
DJ US Target 2050 TR USD	-1.74%	-0.10%	3.21%	2.98%	13.74%	13.16%	N/A	7.88%



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0046  
HB&T SHORT TERM INCOME FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
51.84	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	51.84	51.84	0	0.00
8,144,864.51	CUSIP # 949917397 WELLS FARGO ADVANTAGE HERITAGE FUND	8,144,864.51	8,144,864.51	18	0.00
		<b>8,144,916.35</b>	<b>8,144,916.35</b>	<b>18</b>	<b>0.00</b>
<b>COMMERCIAL PAPER/REPO AGREEMENTS</b>					
2,000,000	CUSIP # 05454KU11 AXA FINANCIAL INC A2/P2 07/01/2015	1,999,454.22	1,999,454.22	4	536.36
2,000,000	CUSIP # 06417KWM7 BANK OF NOVA SCOTIA A1/P1 09/21/2015	1,999,125.89	1,999,125.89	4	0.01
2,000,000	CUSIP # 06538CUF6 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 07/15/2015	1,999,052.00	1,999,052.00	4	789.66
2,000,000	CUSIP # 06538CV40 BANK OF TOKYO-MITSUBISHI UFJ A1/P1 08/04/2015	1,999,527.56	1,999,527.56	4	201.36
1,000,000	CUSIP # 2063C1UD0 CONCORD MINUTEMEN CAPITAL LLC A1/P1 07/13/2015	999,552.00	999,552.00	2	376.09
2,000,000	CUSIP # 2284K1W25 CROWN POINT CAPITAL FUNDING A1/P1 09/02/2015	1,999,002.00	1,999,002.00	4	288.30
2,000,000	CUSIP # 41068LWM4 HANNOVER FUNDING CORP A1/P1 09/21/2015	1,998,290.89	1,998,290.89	4	97.11

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0046  
HB&T SHORT TERM INCOME FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,000,000	CUSIP # 52952MW22 LEXINGTON PARKER CAPITAL LLC A1/P1 09/02/2015	1,999,002.00	1,999,002.00	4	288.30
2,000,000	CUSIP # 83369CVA9 SOCIETE GENERALE A1/P1 08/10/2015	1,999,358.11	1,999,358.11	4	210.45
		<b>16,992,364.67</b>	<b>16,992,364.67</b>	<b>38</b>	<b>2,787.64</b>
<b>GUARANTEED CONTRACTS</b>					
4,806,986.92	CUSIP # 119123404 FORTIS INSTITUTIONAL INCOME PLUS FUND #711	4,806,986.92	4,806,986.92	11	0.00
4,977,290.52	CUSIP # 852320423 UNION BOND & TRUST CO STABLE VALUE FUND	4,977,290.52	4,977,290.52	11	0.00
		<b>9,784,277.44</b>	<b>9,784,277.44</b>	<b>22</b>	<b>0.00</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
2,000,000	CUSIP # 912828PE4 UNITED STATES TREASURY NOTES 1.25% 10/31/2015	2,007,820.00	2,007,507.93	4	4,211.96
2,000,000	CUSIP # 912828PM6 UNITED STATES TREASURY NOTES 2.125% 12/31/2015	2,019,540.00	2,019,630.68	4	115.49
2,000,000	CUSIP # 912828PS3 UNITED STATES TREASURY NOTES 2% 01/31/2016	2,021,260.00	2,022,033.25	4	16,685.08
2,000,000	CUSIP # 912828QJ2 UNITED STATES TREASURY NOTES 2.125% 02/29/2016	2,025,460.00	2,026,252.00	4	14,205.16



# ACCOUNT STATEMENT

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Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0046  
HB&T SHORT TERM INCOME FUND

## Preliminary Asset Detail As Of 06/30/2015

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,000,000	CUSIP # 912828VU1 UNITED STATES TREASURY NOTES .375% 08/31/2015	1,000,470.00	1,000,379.03	2	1,253.40
1,000,000	CUSIP # 912828VY3 UNITED STATES TREASURY NOTES .25% 09/30/2015	1,000,310.00	1,000,298.49	2	628.42
		<b>10,074,860.00</b>	<b>10,076,101.38</b>	<b>22</b>	<b>37,099.51</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0019  
HB&T FIXED INCOME FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
26,171.68	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	26,171.68	26,171.68	1	0.04
		<b>26,171.68</b>	<b>26,171.68</b>	<b>1</b>	<b>0.04</b>
<b>U S GOVERNMENT OBLIGATIONS</b>					
200,000	CUSIP # 912828PJ3 UNITED STATES TREASURY NOTES 1.375% 11/30/2015	201,078.00	200,600.92	5	232.92
200,000	CUSIP # 912828SY7 UNITED STATES TREASURY NOTES .625% 5/31/2017 .625% 05/31/2017	199,968.00	199,955.13	5	105.87
		<b>401,046.00</b>	<b>400,556.05</b>	<b>10</b>	<b>338.79</b>
<b>CORPORATE BONDS</b>					
300,000	CUSIP # 035229CW1 ANHEUSER BUSCH CO INC 5% 03/01/2019	330,489.00	296,210.74	8	4,958.33
200,000	CUSIP # 06051GFJ3 BANK OF AMERICA CORP SR UNSECURED MTN 1.7% 08/25/2017	200,230.00	200,793.05	5	1,190.00
300,000	CUSIP # 084670BD9 BERKSHIRE HATHAWAY INC 1.9% 01/31/2017	304,680.00	303,002.22	7	2,375.00
100,000	CUSIP # 172967JN2 CITIGROUP INC 1.7% 04/27/2018	99,357.00	99,502.00	2	302.22
200,000	CUSIP # 209111EP4 CONSOLIDATED EDISON CO OF NY 5.3% 12/01/2016	210,730.00	211,304.56	5	883.33

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0019  
HB&T FIXED INCOME FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
350,000	CUSIP # 36962G5W0 GENERAL ELECTRIC CAPITAL CORP 2.3% 04/27/2017	356,835.50	351,418.39	9	1,431.11
200,000	CUSIP # 377372AD9 GLAXOSMITHKLINE CAP INC SR UNSECURED 5.65% 05/15/2018	223,218.00	224,518.63	5	1,443.89
200,000	CUSIP # 38141GRC0 GOLDMAN SACHS GROUP INC SR UNSECURED 2.375% 01/22/2018	203,042.00	203,591.55	5	2,097.92
200,000	CUSIP # 423074AN3 H.J. HEINZ COMPANY 1.5% 03/01/2017	197,750.00	200,073.05	5	1,000.00
100,000	CUSIP # 48126EAA5 JP MORGAN CHASE & CO SR UNSECURED 2% 08/15/2017	101,014.00	101,326.24	2	755.56
300,000	CUSIP # 494550BG0 KINDER MORGAN ENERGY PARTNERS 3.5% 03/01/2016	304,323.00	303,687.74	7	3,500.00
200,000	CUSIP # 59156RAU2 METLIFE INC 6.75% 06/01/2016	210,402.00	208,233.14	5	1,125.00
		<b>2,742,070.50</b>	<b>2,703,661.31</b>	<b>66</b>	<b>21,062.36</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,103	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	235,641.15	234,697.62	6	0.00
		<b>235,641.15</b>	<b>234,697.62</b>	<b>6</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
24,175.36	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	461,749.38	455,475.18	11	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0019  
HB&T FIXED INCOME FUND

## Preliminary Asset Detail As Of 06/30/2015

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,435.48	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	161,228.93	160,024.17	4	0.00
125,447	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	125,447.00	125,447.00	3	0.00
		<b>748,425.31</b>	<b>740,946.35</b>	<b>18</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0402  
HB&T LARGE CAP 500 INDEX FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
193,532.86	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	193,532.86	193,532.86	3	0.00
		<b>193,532.86</b>	<b>193,532.86</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
77,101.2	CUSIP # 06739Q537 BLACKROCK EQUITY INDEX FUND H	5,926,090.75	3,027,999.57	97	0.00
		<b>5,926,090.75</b>	<b>3,027,999.57</b>	<b>97</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX6219  
HB&T LARGE CAP GROWTH INDEX FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - EQUITY</b>					
143,860.27	CUSIP # 06739T630 BLACKROCK RUSSELL 1000 GROWTH FUND F	2,511,095.40	2,491,968.17	100	0.00
		<b>2,511,095.40</b>	<b>2,491,968.17</b>	<b>100</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX6193  
HB&T LARGE CAP VALUE INDEX FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - EQUITY</b>					
34,546.86	CUSIP # 06739Q339 BLACKROCK RUSSELL 1000 VALUE FUND F	863,754.41	872,415.00	100	0.00
		<b>863,754.41</b>	<b>872,415.00</b>	<b>100</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0260  
HB&T MID CAP BLEND INDEX FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
146,959.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	146,959.75	146,959.75	3	0.00
		<b>146,959.75</b>	<b>146,959.75</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
147,830.51	CUSIP # 06739Q396 BLACKROCK MIDCAP EQUITY INDEX FUND K	5,512,540.59	3,280,054.70	97	0.00
		<b>5,512,540.59</b>	<b>3,280,054.70</b>	<b>97</b>	<b>0.00</b>





# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0206  
SMART FUNDS TODAY

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,314,842.75	CUSIP # 60934N583 FEDERATED PRIME VALUE OBLIGATIONS FUND	2,314,842.75	2,314,842.75	47	0.00
52.3	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	52.30	52.30	0	0.00
		<b>2,314,895.05</b>	<b>2,314,895.05</b>	<b>47</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
23,185	CUSIP # 46429B747 ISHARES BARCLAYS 0-5 YEAR TIPS ETF	2,316,645.20	2,369,983.35	47	0.00
		<b>2,316,645.20</b>	<b>2,369,983.35</b>	<b>47</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
123,978.18	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	123,978.18	123,978.18	2	0.00
		<b>123,978.18</b>	<b>123,978.18</b>	<b>2</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
2,048.5	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	142,003.66	87,523.36	3	0.00
4,299	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	96,285.99	73,938.35	2	0.00
		<b>238,289.65</b>	<b>161,461.71</b>	<b>5</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0625  
SMART FUNDS 2020

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
30.84	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	30.84	30.84	0	0.00
		<b>30.84</b>	<b>30.84</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
8,492	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	260,364.72	301,464.22	5	0.00
		<b>260,364.72</b>	<b>301,464.22</b>	<b>5</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,075	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	74,886.75	78,073.07	1	0.00
		<b>74,886.75</b>	<b>78,073.07</b>	<b>1</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
20,516.05	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	391,856.56	388,232.83	7	0.00
1,198,418	CUSIP # 06739Q750 BLACKROCK MONEY MARKET FUND FOR EBT	1,198,418.00	1,198,418.00	21	0.00
187,519.73	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	1,800,119.09	1,809,451.95	31	0.00
217,175.48	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	217,175.48	217,175.48	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0625  
SMART FUNDS 2020

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		<b>3,607,569.13</b>	<b>3,613,278.26</b>	<b>62</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
12,227.07	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	847,590.27	654,101.42	15	0.00
24,754.17	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	554,426.57	511,955.24	10	0.00
15,292.79	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	255,551.74	253,516.52	4	0.00
26,066.44	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	182,707.50	207,452.18	3	0.00
		<b>1,840,276.08</b>	<b>1,627,025.36</b>	<b>32</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0171  
SMART FUNDS 2030

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
37,274.73	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	37,274.73	37,274.73	0	0.05
		<b>37,274.73</b>	<b>37,274.73</b>	<b>0</b>	<b>0.05</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
39,771	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	1,219,378.86	1,416,401.85	10	0.00
		<b>1,219,378.86</b>	<b>1,416,401.85</b>	<b>10</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
9,837	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	355,017.33	370,062.99	3	0.00
		<b>355,017.33</b>	<b>370,062.99</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
96,359.17	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	1,840,460.15	1,822,842.90	15	0.00
137,354	CUSIP # 06739Q750 BLACKROCK MONEY MARKET FUND FOR EBT	137,354.00	137,354.00	1	0.00
21,683.15	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	208,150.11	209,546.00	2	0.00
205,452.85	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	205,452.85	205,452.85	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0171  
SMART FUNDS 2030

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		2,391,417.11	2,375,195.75	19	0.00
<b>COMMON TRUST FUNDS - EQUITY</b>					
56,899.63	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	3,944,327.87	2,897,905.59	31	0.00
116,531.54	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	2,609,991.86	2,311,428.31	21	0.00
71,176.3	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	1,189,398.89	1,176,111.55	9	0.00
123,266.26	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	864,010.20	984,446.70	7	0.00
		<b>8,607,728.82</b>	<b>7,369,892.15</b>	<b>68</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0135  
SMART FUNDS 2040

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
35.26	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	35.26	35.26	0	0.00
		<b>35.26</b>	<b>35.26</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
10,946	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	335,604.36	386,219.73	7	0.00
		<b>335,604.36</b>	<b>386,219.73</b>	<b>7</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
4,122	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	148,762.98	155,070.28	3	0.00
		<b>148,762.98</b>	<b>155,070.28</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
26,647.52	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	508,967.63	504,599.60	11	0.00
103,438.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	103,438.35	103,438.35	2	0.00
		<b>612,405.98</b>	<b>608,037.95</b>	<b>13</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
23,320.9	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	1,616,623.44	1,245,508.06	35	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0135  
SMART FUNDS 2040

## Preliminary Asset Detail As Of 06/30/2015

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
47,900.19	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,072,834.93	963,420.85	23	0.00
29,246.52	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	488,726.98	488,188.63	11	0.00
50,637.46	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	354,933.15	400,723.88	8	0.00
		<b>3,533,118.50</b>	<b>3,097,841.42</b>	<b>77</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0144  
SMART FUNDS 2050

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
22.94	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	22.94	22.94	0	0.00
		<b>22.94</b>	<b>22.94</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
8,358	CUSIP # 78464A334 SPDR BARCLAYS SH TRM INTL TREAS BOND	256,256.28	292,694.83	4	0.00
		<b>256,256.28</b>	<b>292,694.83</b>	<b>4</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
5,562	CUSIP # 73936B200 POWERSHARES DB DB PRECIOUS METALS FUND	200,732.58	209,144.37	3	0.00
		<b>200,732.58</b>	<b>209,144.37</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
20,356.17	CUSIP # 06739Q743 BLACKROCK 1-3 YEAR GOVT BOND INDEX FUND F	388,802.85	385,403.84	7	0.00
93,928.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	93,928.84	93,928.84	2	0.00
		<b>482,731.69</b>	<b>479,332.68</b>	<b>8</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
32,550.39	CUSIP # 06739Q198 BLACKROCK US EQUITY MARKET FUND F	2,256,419.08	1,579,452.05	39	0.00



# ACCOUNT STATEMENT

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Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0144  
SMART FUNDS 2050

## Preliminary Asset Detail As Of 06/30/2015

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
66,624.57	CUSIP # 06739T788 BLACKROCK MSCI ACWI EX US INDEX FUND F	1,492,210.48	1,336,791.19	26	0.00
40,672.88	CUSIP # 09256V855 BLACKROCK DEVELOPED REAL ESTATE FUND F	679,668.35	677,013.80	12	0.00
70,459.25	CUSIP # 09257F156 BLACKROCK COMMODITY INDEX DAILY FUND M	493,870.02	561,708.22	8	0.00
		<b>4,922,167.93</b>	<b>4,154,965.26</b>	<b>84</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0448  
FIRST TRUST ALL EQUITY ALLOCATN  
PORTFOLIO

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
318,595.62	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	318,595.62	318,595.62	3	0.00
		<b>318,595.62</b>	<b>318,595.62</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
962	CUSIP # 000361105 AAR CORP	30,658.94	26,700.76	0	0.00
1,788	CUSIP # 00206R102 AT&T INC	63,509.76	55,388.24	1	0.00
2,119	CUSIP # 002896207 ABERCROMBIE & FITCH CO	45,579.69	66,586.57	0	0.00
115	CUSIP # 017175100 ALLEGHENY CORP	53,907.40	53,814.82	0	0.00
993	CUSIP # 025932104 AMERICAN FINANCIAL GROUP INC	64,584.72	42,045.01	1	0.00
4,252	CUSIP # 03834A103 APPROACH RESOURCES INC	29,126.20	26,602.52	0	0.00
1,973	CUSIP # 042735100 ARROW ELECTRONICS	110,093.40	94,479.48	1	0.00
551	CUSIP # 049164205 ATLAS AIR WORLDWIDE HOLDINGS	30,282.96	27,294.45	0	0.00
903	CUSIP # 053774105 AVIS BUDGET GROUP INC	39,804.24	59,493.14	0	0.00
2,641	CUSIP # 053807103 AVNET INC	108,571.51	114,058.47	1	0.00

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877	CUSIP # 058498106 BALL CORPORATION	61,521.55	60,270.96	0	0.00
482	CUSIP # 067383109 CR BARD INC	82,277.40	80,847.06	1	0.00
1,061	CUSIP # 08160H101 BENCHMARK ELECTRONICS INC	23,108.58	26,945.48	0	0.00
1,044	CUSIP # 084423102 BERKLEY (W R) CORPORATION	54,214.92	53,786.56	0	125.28
4,791	CUSIP # 114340102 BROOKS AUTOMATION INC	54,856.95	61,756.53	0	0.00
584	CUSIP # 125509109 CIGNA CORP	94,608.00	61,290.18	1	0.00
1,979	CUSIP # 12673P105 CA INC	57,964.91	60,729.53	0	0.00
2,020	CUSIP # 12811R104 CALAMOS ASSET MANAGEMENT INC	24,745.00	27,017.47	0	0.00
2,732	CUSIP # 131347304 CALPINE CORP	49,148.68	61,061.26	0	0.00
1,008	CUSIP # 150870103 CELANESE CORP SERIES A	72,455.04	56,199.52	1	0.00
2,810	CUSIP # 153527205 CENTRAL GARDEN AND PET CO	32,062.10	27,153.53	0	0.00
946	CUSIP # 205363104 COMPUTER SCIENCES CORP	62,095.44	53,479.50	0	217.58
1,922	CUSIP # 205826209 COMTECH TELECOMMUNICATIONS	55,834.10	60,844.35	0	0.00
911	CUSIP # 209115104 CONSOLIDATED EDISON INC	52,728.68	49,914.34	0	0.00

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890	CUSIP # 21075N204 CONTANGO OIL & GAS	10,920.30	25,298.82	0	0.00
1,749	CUSIP # 216831107 COOPER TIRE & RUBBER	59,168.67	60,562.74	0	0.00
1,177	CUSIP # 228368106 CROWN HOLDINGS, INC	62,275.07	60,142.74	0	0.00
639	CUSIP # 233326107 DST SYSTEMS INC	80,501.22	61,255.04	1	0.00
2,785	CUSIP # 235825205 DANA HOLDING CORP	57,315.30	60,784.72	0	0.00
2,202	CUSIP # 246647101 DELEK US HOLDINGS INC	81,077.64	61,714.79	1	0.00
2,888	CUSIP # 247361702 DELTA AIR LINES INC	118,639.04	82,566.11	1	0.00
491	CUSIP # 254067101 DILLARDS INC	51,648.29	60,835.37	0	29.46
1,118	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	81,502.20	80,309.47	1	536.64
719	CUSIP # 26441C204 DUKE ENERGY CORPORATION	50,775.78	60,133.23	0	0.00
796	CUSIP # 277432100 EASTMAN CHEMICAL CO	65,128.72	70,653.82	1	318.40
1,589	CUSIP # 278715206 EXBIT.COM INC	51,817.29	24,349.87	0	0.00
629	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	89,588.47	80,881.61	1	0.00
1,715	CUSIP # 285512109 ELECTRONIC ARTS INC	114,047.50	81,994.65	1	0.00

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2,272	CUSIP # 302301106 EZCORP INC-CL A	16,880.96	26,790.68	0	0.00
1,374	CUSIP # 302941109 FTI CONSULTING	56,663.76	53,187.22	0	0.00
4,614	CUSIP # 318672706 FIRST BANCORP PUERTO RICO	22,239.48	27,180.92	0	0.00
3,931	CUSIP # 320517105 FIRST HORIZON NATL CORP	61,598.77	53,701.77	0	235.86
1,129	CUSIP # 337738108 FISERV INC	93,515.07	81,288.60	1	0.00
2,584	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	48,114.08	60,623.15	0	0.00
1,801	CUSIP # 36467W109 GAMESTOP CORP CL A	77,370.96	61,357.54	1	0.00
1,672	CUSIP # 374689107 GIBRALTAR INDUSTRIES, INC	34,058.64	27,411.66	0	0.00
853	CUSIP # 375558103 GILEAD SCIENCES, INC	99,869.24	64,896.35	1	0.00
2,139	CUSIP # 382550101 GOODYEAR TIRE & RUBBER	64,490.85	50,977.60	1	0.00
3,989	CUSIP # 391164100 GREAT PLAINS ENERGY INC	96,374.24	97,550.02	1	0.00
2,883	CUSIP # 401617105 GUESS? INC	55,267.11	60,457.39	0	648.68
1,387	CUSIP # 402307102 GULF ISLAND FABRICATION INC	15,492.79	26,591.98	0	0.00
996	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	76,532.64	53,628.15	1	293.82

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1,542	CUSIP # 406216101 HALLIBURTON COMPANY	66,413.94	60,641.16	1	0.00
750	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	55,522.50	53,508.40	0	0.00
2,431	CUSIP # 42330P107 HELIX ENERGY SOLUTIONS GROUP INC	30,703.53	52,498.41	0	0.00
910	CUSIP # 423452101 HELMERICH & PAYNE	64,082.20	76,435.00	1	0.00
779	CUSIP # 437076102 HOME DEPOT INC	86,570.27	81,586.56	1	0.00
533	CUSIP # 446413106 HUNTINGTON INGALLS INDUSTRIES	60,010.47	60,267.36	0	0.00
2,613	CUSIP # 447011107 HUNTSMAN CORPORATION	57,668.91	59,962.88	0	0.00
349	CUSIP # 45665Q103 INFINITY PROPERTY & CASUALTY	26,468.16	27,069.94	0	0.00
1,030	CUSIP # 45765U103 INSIGHT ENTERPRISES INC	30,807.30	26,639.25	0	0.00
2,012	CUSIP # 459044103 INTERNATIONAL BANCSHARES CORP	54,062.44	52,498.26	0	0.00
9,673	CUSIP # 462044108 ION GEOPHYSICAL CORP	10,350.11	27,236.19	0	0.00
3,835	CUSIP # 477143101 JETBLUE AIRWAYS CORP	79,614.60	34,854.73	1	0.00
1,289	CUSIP # 50077C106 KRATON PERFORMANCE POLYMERS	30,781.32	26,990.36	0	0.00
945	CUSIP # 501044101 KROGER COMPANY	68,521.95	27,128.51	1	0.00

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1,016	CUSIP # 512807108 LAM RESEARCH CORPORATION	82,651.60	81,289.77	1	296.40
616	CUSIP # 521865204 LEAR CORPORATION	69,152.16	49,805.42	1	0.00
1,466	CUSIP # 529771107 LEXMARK INTERNATIONAL GROUP CL A	64,797.20	52,230.43	1	0.00
1,185	CUSIP # 548661107 LOWES COS INC	79,359.45	81,634.68	1	0.00
2,264	CUSIP # 552690109 MDU RESOURCES GROUP INC	44,215.92	53,919.07	0	413.18
858	CUSIP # 55608B105 MACQUARIE INFRASTRUCTURE CO	70,896.54	61,186.42	1	0.00
934	CUSIP # 55616P104 MACY'S INC	63,016.98	50,877.86	0	336.24
1,344	CUSIP # 56585A102 MARATHON PETROLEUM CORP	70,304.64	61,299.66	1	0.00
3,214	CUSIP # 574599106 MASCO CORPORATION	85,717.38	81,569.64	1	0.00
763	CUSIP # 576690101 MATERION CORP	26,895.75	26,728.36	0	0.00
901	CUSIP # 580645109 MCGRAW HILL FINANCIAL INC	90,505.45	80,759.81	1	0.00
822	CUSIP # 58501N101 MEDIVATION INC	93,872.40	83,979.29	1	0.00
956	CUSIP # 589400100 MERCURY GENERAL CORPORATION	53,201.40	54,231.47	0	0.00
3,734	CUSIP # 589584101 MERIDIAN BIOSCIENCE INC	69,601.76	60,738.28	1	0.00

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2,295	CUSIP # 595112103 MICRON TECHNOLOGY INC	43,237.80	50,118.51	0	0.00
742	CUSIP # 61174X109 MONSTER BEVERAGE CORP	99,442.84	81,152.73	1	0.00
840	CUSIP # 615369105 MOODYS CORP	90,686.40	80,972.87	1	0.00
2,081	CUSIP # 62886E108 NCR	62,638.10	61,345.09	0	0.00
367	CUSIP # 638904102 NAVIGATORS GROUP INC	28,464.52	23,211.80	0	0.00
2,753	CUSIP # 67018T105 NU SKIN ENTERPRISES	129,748.89	170,581.21	1	0.00
898	CUSIP # 670872100 OM GROUP, INC	30,172.80	26,913.62	0	0.00
419	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	94,685.62	82,015.25	1	0.00
1,635	CUSIP # 67103X102 OFG BANCORP	17,445.45	27,119.68	0	163.50
3,672	CUSIP # 680223104 OLD REPUBLIC INTL CORP	57,393.36	61,114.33	0	0.00
1,290	CUSIP # 68235P108 ONE GAS INC	54,902.40	53,467.75	0	0.00
5,685	CUSIP # 684060106 ORANGE SPON ADR	87,321.60	70,789.36	1	387.69
1,725	CUSIP # 690732102 OWENS & MINOR INC	58,650.00	51,443.16	0	0.00
1,780	CUSIP # 69349H107 PNM RESOURCES INC	43,788.00	52,974.09	0	0.00



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1,637	CUSIP # 69351T106 PPL CORPORATION	48,242.39	48,797.75	0	593.02
772	CUSIP # 695156109 PACKAGING CORP OF AMERICA	48,242.28	49,587.72	0	424.60
4,259	CUSIP # 707882106 PENN VIRGINIA CORP	18,654.42	35,282.27	0	0.00
2,024	CUSIP # 713831105 PERICOM SEMICONDUCTOR CORP	26,615.60	27,660.30	0	0.00
1,942	CUSIP # 717081103 PFIZER INC	65,115.26	51,791.77	1	0.00
836	CUSIP # 718546104 PHILLIPS 66	67,348.16	60,216.29	1	0.00
1,817	CUSIP # 72147K108 PILGRIMS PRIDE CORP	41,736.49	58,537.53	0	0.00
464	CUSIP # 724078100 PIPER JAFFRAY COS	20,248.96	18,509.07	0	0.00
535	CUSIP # 731068102 POLARIS INDUSTRIES	79,238.85	80,515.40	1	0.00
895	CUSIP # 74834L100 QUEST DIAGNOSTICS	64,905.40	47,908.71	1	0.00
1,825	CUSIP # 75605Y106 REALOGY HOLDINGS CORP	85,264.00	81,012.11	1	0.00
607	CUSIP # 759351604 REINSURANCE GROUP OF AMERICA	57,586.09	46,671.97	0	0.00
3,150	CUSIP # 76009N100 RENT A CENTER INC	89,302.50	109,032.07	1	756.00
1,384	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	76,812.00	80,749.15	1	0.00

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651	CUSIP # 783549108 RYDER SYSTEMS INC	56,877.87	48,038.02	0	0.00
1,403	CUSIP # 78454L100 SM ENERGY COMPANY	64,706.36	53,943.49	1	0.00
699	CUSIP # 784635104 SPX CORPORATION	50,600.61	60,115.40	0	262.13
671	CUSIP # 806037107 SCANSOURCE INC	25,538.26	26,979.64	0	0.00
742	CUSIP # 807066105 SCHOLASTIC CORP	32,744.46	27,205.88	0	0.00
991	CUSIP # 816300107 SELECTIVE INSURANCE ORD	27,797.55	27,038.99	0	0.00
307	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	84,431.14	81,036.83	1	0.00
1,123	CUSIP # 827048109 SILGAN HOLDINGS INC	59,249.48	60,795.39	0	0.00
2,104	CUSIP # 830879102 SKYWEST INC	31,644.16	27,987.84	0	84.16
1,115	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	116,071.50	82,672.70	1	0.00
595	CUSIP # 832696405 JM SMUCKER CO	64,503.95	60,510.53	1	0.00
1,927	CUSIP # 844741108 SOUTHWEST AIRLINES	63,764.43	82,507.13	1	0.00
2,298	CUSIP # 847215100 SPARTANNASH CO	74,776.92	61,156.13	1	0.00
1,566	CUSIP # 84863T106 SPOK HOLDINGS INC	26,371.44	27,370.28	0	0.00

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763	CUSIP # 852891100 STANCORP FINANCIAL GROUP	57,690.43	33,104.79	0	0.00
3,081	CUSIP # 868168105 SUPERIOR INDUSTRIES INTL INC	56,413.11	60,396.32	0	0.00
219	CUSIP # 87422J105 TALEN ENERGY CORPORATION	3,758.04	826.48	0	0.00
1,819	CUSIP # 878237106 TECH DATA CORPORATION	104,701.64	115,347.72	1	0.00
2,077	CUSIP # 879433829 TELEPHONE AND DATA SYSTEMS INC	61,063.80	53,409.58	0	0.00
1,067	CUSIP # 880349105 TENNECO INC	61,288.48	60,029.45	0	0.00
1,893	CUSIP # 880779103 TEREX CORPORATION	44,012.25	52,861.34	0	0.00
808	CUSIP # 881609101 TESORO CORPORATION	68,203.28	60,812.26	1	0.00
1,048	CUSIP # 892356106 TRACTOR SUPPLY	94,257.12	83,193.14	1	0.00
4,089	CUSIP # 896522109 TRINITY INDUSTRIES, INC	108,072.27	116,154.48	1	0.00
1,569	CUSIP # 909218109 UNIT CORPORATION	42,551.28	70,329.81	0	0.00
2,153	CUSIP # 910047109 UNITED AIRLINES	114,130.53	144,817.35	1	0.00
725	CUSIP # 911312106 UNITED PARCEL SERVICE INC	70,259.75	79,909.89	1	0.00
1,997	CUSIP # 912909108 UNITED STATES STEEL CORP	41,178.14	54,144.61	0	0.00

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1,415	CUSIP # 913456109 UNIVERSAL CORPORATION	81,107.80	74,151.40	1	0.00
1,226	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	76,747.60	61,458.97	1	0.00
1,288	CUSIP # 92343V104 VERIZON COMMUNICATIONS	60,033.68	60,867.09	0	0.00
1,874	CUSIP # 98978V103 ZOETIS INC	90,364.28	82,139.03	1	0.00
4,702	CUSIP # G5753U112 MAIDEN HOLDINGS LTD	74,197.56	51,910.93	1	611.26
1,734	CUSIP # G66721104 NORWEGIAN CRUISE LINE HOLDINGS	97,173.36	81,677.08	1	0.00
1,751	CUSIP # G9456A100 GOLAR LNG LTD	81,946.80	63,094.44	1	0.00
		<b>8,788,500.09</b>	<b>8,349,938.88</b>	<b>69</b>	<b>6,733.90</b>
<b>FOREIGN STOCK</b>					
641	CUSIP # 008916108 AGRIUM INC	67,913.95	59,193.72	1	560.88
8,768	CUSIP # 03938L104 ARCELORMITTAL	85,224.96	96,251.07	1	0.00
1,323	CUSIP # 05534B760 BCE INC	56,227.50	57,493.23	0	713.89
2,542	CUSIP # 055622104 BP AMOCO PLC SPONS ADR	101,578.32	106,778.25	1	0.00
725	CUSIP # 126132109 CNOOC LIMITED SPONS ADR	102,892.00	122,360.68	1	2,618.42

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3,155	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	85,689.80	95,619.39	1	496.03
1,220	CUSIP # 16941R108 CHINA PETROLEUM & CHEMICAL CORP ADR	104,566.20	100,879.95	1	1,919.18
7,276	CUSIP # 16945R104 CHINA UNICOM HONG KONG LTD ADR	114,233.20	113,445.60	1	0.00
2,821	CUSIP # 257559203 DOMTAR CORP	116,789.40	121,378.74	1	1,128.40
2,778	CUSIP # 26874R108 ENI SPA (ADR)	98,841.24	117,035.06	1	0.00
5,739	CUSIP # 279158109 ECOPETROL SA SPONS ADR	76,099.14	95,000.44	1	0.00
3,294	CUSIP # 438128308 HONDA MOTORS LTD ADR	106,725.60	98,236.58	1	0.00
7,432	CUSIP # 456837103 ING GROEP NV ADR	123,222.56	71,687.08	1	0.00
17,632	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	127,303.04	90,243.78	1	0.00
28,594	CUSIP # 60687Y109 MIZUHO FINANCIAL GROUP-ADR	124,097.96	96,831.99	1	0.00
6,647	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	127,157.11	103,083.20	1	0.00
3,785	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	137,357.65	85,583.85	1	0.00
1,548	CUSIP # 686330101 ORIX CORP SPONSORED ADR	115,356.96	98,643.82	1	0.00

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1,529	CUSIP # 693483109 POSCO ADR	75,058.61	126,205.05	1	0.00
887	CUSIP # 71646E100 PETROCHINA CO LTD- ADR	98,288.47	96,266.46	1	1,217.17
13,412	CUSIP # 71654V408 PETROLEO BRASILEIRO SA ADR	121,378.60	170,793.25	1	0.00
1,563	CUSIP # 775109200 ROGERS COMMUNICATIONS INC CL B	55,533.39	68,318.66	0	610.78
1,448	CUSIP # 780259206 ROYAL DUTCH SHELL PLC CL A - SPONS ADR	82,550.48	99,894.94	1	0.00
2,438	CUSIP # 824596100 SHINHAN FINANCIAL GROUP ADR	90,352.28	93,650.60	1	0.00
5,487	CUSIP # 85771P102 STATEOIL HYDRO ADR	98,217.30	124,554.56	1	0.00
13,394	CUSIP # 86562M209 SUMITOMO MITSUI-SPONS ADR	119,072.66	93,881.94	1	0.00
3,051	CUSIP # 867224107 SUNCOR ENERGY INC	83,963.52	101,998.84	1	13.59
4,429	CUSIP # 878742204 TECK RESOURCES LTD CL B	43,891.39	87,503.94	0	442.50
1,685	CUSIP # 87971M103 TELUS CORPORATION	58,031.40	60,468.52	0	470.29
1,893	CUSIP # 89151E109 TOTAL SA SPON ADR	93,078.81	99,245.07	1	1,043.39
1,221	CUSIP # G05384105 ASPEN INSURANCE HOLDINGS LTD	58,485.90	53,829.14	0	0.00
2,001	CUSIP # G3157S106 ENSCO PLC CL A	44,562.27	86,616.18	0	0.00

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FIRST TRUST ALL EQUITY ALLOCATN  
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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
314	CUSIP # G3223R108 EVEREST RE GROUP LTD	57,151.14	36,852.92	0	0.00
1,542	CUSIP # G3323L100 FABRINET	28,881.66	25,962.03	0	0.00
747	CUSIP # G62185106 MONTPELIER RE HOLDINGS LTD	29,506.50	26,910.90	0	0.00
550	CUSIP # G7496G103 RENAISSANCERE HOLDINGS LTD	55,830.50	53,652.39	0	0.00
1,756	CUSIP # G8766E109 TEXTAINER GROUP HOLDINGS LTD	45,673.56	56,077.38	0	0.00
1,605	CUSIP # H01531104 ALLIED WORLD ASSURANCE CO HLDGS	69,368.10	61,165.35	1	417.30
1,075	CUSIP # N6596X109 NXP SEMICONDUCTORS NV	105,565.00	50,010.67	1	0.00
1,947	CUSIP # P16994132 BANCO LATINOAMERICANO DE COME	62,654.46	44,352.07	0	0.00
593	CUSIP # P31076105 COPA HOLDINGS SA CL A	48,975.87	61,465.22	0	0.00
3,336	CUSIP # Y75638109 SEASPAN CORP	62,950.32	58,906.15	0	0.00
		<b>3,560,298.78</b>	<b>3,568,328.66</b>	<b>28</b>	<b>11,651.82</b>



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
15,401.07	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	15,401.07	15,401.07	2	0.00
		<b>15,401.07</b>	<b>15,401.07</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
21	CUSIP # 000957100 ABM INDUSTRIES INC	690.27	622.16	0	3.36
16	CUSIP # 00184X105 AOL INC	799.84	615.47	0	0.00
46	CUSIP # 002444107 AVX CORP	619.16	629.17	0	0.00
23	CUSIP # 002535300 AARON'S INC	832.83	647.71	0	0.51
8	CUSIP # 00817Y108 AETNA INC	1,019.68	740.70	0	0.00
9	CUSIP # 011659109 ALASKA AIR GROUP INC	579.87	381.42	0	0.00
1	CUSIP # 017175100 ALLEGHENY CORP	468.76	462.60	0	0.00
13	CUSIP # 018522300 ALLETE INC	603.07	698.84	0	0.00
10	CUSIP # 018802108 ALLIANT ENERGY CORP	577.20	655.51	0	0.00
13	CUSIP # 020002101 ALLSTATE CORPORATION	843.31	907.16	0	3.60



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16	CUSIP # 023608102 AMEREN CORPORATION	602.88	708.27	0	0.00
16	CUSIP # 025537101 AMERICAN ELECTRIC POWER	847.52	951.39	0	0.00
6	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	613.92	552.40	0	0.00
12	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	786.12	675.49	0	3.00
5	CUSIP # 037833100 APPLE INC	627.13	482.75	0	0.00
12	CUSIP # 049560105 ATMOS ENERGY CORP	615.36	667.60	0	0.00
23	CUSIP # 050095108 ATWOOD OCEANICS INC	608.12	651.84	0	5.75
19	CUSIP # 05379B107 AVISTA CORP	582.35	665.36	0	0.00
21	CUSIP # 05615F102 BABCOCK & WILCOX CO	688.80	633.44	0	0.00
16	CUSIP # 067806109 BARNES GROUP INC	623.84	593.27	0	0.00
8	CUSIP # 075896100 BED BATH&BEYOND	551.84	575.97	0	0.00
13	CUSIP # 084423102 BERKLEY (W R) CORPORATION	675.09	655.57	0	1.44
6	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	816.66	785.90	0	0.00
4	CUSIP # 097023105 BOEING CO	554.88	541.08	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	463.98	573.04	0	0.00
56	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	665.28	602.76	0	2.39
3	CUSIP # 119848109 BUFFALO WILD WINGS INC	470.07	473.09	0	0.00
12	CUSIP # 12503M108 CBOE HOLDINGS INC	686.64	733.20	0	0.00
6	CUSIP # 125509109 CIGNA CORP	972.00	627.36	0	0.00
8	CUSIP # 126650100 CVS CAREMARK CORPORATION	839.04	674.77	0	0.00
73	CUSIP # 12673A108 CYS INVESTMENTS INC	564.29	648.10	0	19.60
7	CUSIP # 127190304 CACI INTERNATIONAL INC	566.23	510.05	0	0.00
17	CUSIP # 128030202 CAL-MAINE FOODS, INC	887.40	687.11	0	0.00
7	CUSIP # 14149Y108 CARDINAL HEALTH INC	585.55	573.16	0	2.71
7	CUSIP # 147528103 CASEYS GENERAL STORES INC	670.18	550.69	0	0.00
14	CUSIP # 163072101 CHEESECAKE FACTORY	763.49	710.89	0	0.00
5	CUSIP # 16359R103 CHEMED CORP	655.50	537.70	0	0.00
8	CUSIP # 166764100 CHEVRON CORP	771.76	903.34	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
42	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	575.82	668.64	0	20.16
8	CUSIP # 171232101 CHUBB CORP	761.12	735.19	0	4.56
7	CUSIP # 171340102 CHURCH & DWIGHT CO INC	567.91	562.73	0	0.00
8	CUSIP # 172908105 CINTAS CORP	676.72	561.16	0	0.00
10	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	610.90	527.28	0	0.00
16	CUSIP # 19247A100 COHEN & STEERS INC	545.28	665.11	0	0.00
15	CUSIP # 209115104 CONSOLIDATED EDISON INC	868.20	970.01	0	0.00
4	CUSIP # 22160K105 COSTCO WHOLESALE CORP	540.24	513.40	0	0.00
4	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	596.64	489.27	0	0.00
13	CUSIP # 229669106 CUBIC CORP	618.54	674.68	0	0.00
6	CUSIP # 233326107 DST SYSTEMS INC	755.88	593.39	0	0.00
10	CUSIP # 233331107 DTE ENERGY CO	746.40	855.47	0	6.90
18	CUSIP # 23334L102 DSW INC CL A	600.66	658.91	0	0.00
10	CUSIP # 235851102 DANAHER CORP	855.90	775.69	0	1.35

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 243537107 DECKERS OUTDOOR CORP	647.73	744.93	0	0.00
20	CUSIP # 247361702 DELTA AIR LINES INC	821.60	739.25	0	0.00
10	CUSIP # 252131107 DEXCOM INC	799.80	469.58	0	0.00
8	CUSIP # 256677105 DOLLAR GENERAL CORP	621.92	496.12	0	1.76
8	CUSIP # 256746108 DOLLAR TREE INC	631.92	573.32	0	0.00
8	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	583.20	592.80	0	3.84
12	CUSIP # 26441C204 DUKE ENERGY CORPORATION	847.44	973.92	0	0.00
20	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	589.00	673.70	0	8.40
4	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	569.72	511.29	0	0.00
7	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	574.49	621.01	0	0.00
16	CUSIP # 296689102 ESSENDANT INC	628.00	655.28	0	2.10
18	CUSIP # 30040W108 EVERSOURCE ENERGY	817.38	941.61	0	0.00
10	CUSIP # 30231G102 EXXON MOBIL CORPORATION	832.00	889.95	0	0.00
4	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	650.04	578.23	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	706.99	604.23	0	0.00
10	CUSIP # 344849104 FOOT LOCKER INC	670.10	493.43	0	0.00
18	CUSIP # 36467W109 GAMESTOP CORP CL A	773.28	648.28	0	0.00
7	CUSIP # 372460105 GENUINE PARTS CO	626.71	625.71	0	4.31
6	CUSIP # 375558103 GILEAD SCIENCES, INC	702.48	578.95	0	0.00
1	CUSIP # 384637104 GRAHAM HOLDINGS CO	1,075.05	883.21	0	0.00
12	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	922.08	591.83	0	3.54
12	CUSIP # 404251100 HNI CORP	613.80	613.02	0	0.00
9	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	666.27	636.92	0	0.00
27	CUSIP # 422347104 HEARTLAND EXPRESS INC	546.21	684.73	0	0.52
14	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	756.70	723.09	0	0.00
9	CUSIP # 423452101 HELMERICH & PAYNE	633.78	606.36	0	0.00
9	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	582.30	450.78	0	0.00
17	CUSIP # 436106108 HOLLYFRONTIER CORP	725.73	662.01	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 440452100 HORMEL FOODS CORP	676.44	523.92	0	0.00
4	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	650.64	702.59	0	0.00
20	CUSIP # 460335201 INTL SPEEDWAY	733.40	665.80	0	0.00
6	CUSIP # 466032109 J&J SNACK FOODS	664.02	654.83	0	2.16
35	CUSIP # 477143101 JETBLUE AIRWAYS CORP	726.60	396.83	0	0.00
6	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	584.76	592.36	0	0.00
6	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	459.78	532.28	0	1.73
6	CUSIP # 494368103 KIMBERLY-CLARK CORP	635.82	683.16	0	5.28
8	CUSIP # 497266106 KIRBY CORP	613.28	627.50	0	0.00
20	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	534.80	649.06	0	0.00
8	CUSIP # 501044101 KROGER COMPANY	580.08	427.03	0	0.00
13	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	684.71	655.64	0	0.00
3	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	557.70	510.15	0	0.00
7	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	584.43	528.96	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	630.63	499.84	0	0.00
13	CUSIP # 562750109 MANHATTAN ASSOCIATES	775.45	486.39	0	0.00
12	CUSIP # 571748102 MARSH & MCLENNAN COS INC	680.40	609.80	0	0.00
9	CUSIP # 577933104 MAXIMUS INC	591.57	343.79	0	0.00
9	CUSIP # 58502B106 MEDNAX INC	666.99	507.81	0	0.00
5	CUSIP # 61174X109 MONSTER BEVERAGE CORP	670.10	451.66	0	0.00
12	CUSIP # 636274300 NATIONAL GRID PLC ADR	774.84	795.23	0	23.83
18	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	869.04	1,031.52	0	0.00
21	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	578.55	647.65	0	4.50
5	CUSIP # 666807102 NORTHROP GRUMMAN CORP	793.15	620.77	0	0.00
3	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	677.94	472.69	0	0.00
12	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	933.24	1,016.19	0	8.25
8	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	548.84	407.87	0	0.00
44	CUSIP # 680223104 OLD REPUBLIC INTL CORP	687.72	681.74	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	654.88	657.98	0	0.00
22	CUSIP # 69349H107 PNM RESOURCES INC	541.20	642.47	0	0.00
4	CUSIP # 69840W108 PANERA BREAD CO	699.08	683.32	0	0.00
9	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	578.79	526.07	0	0.00
14	CUSIP # 703395103 PATTERSON COS INC	681.10	681.88	0	0.00
14	CUSIP # 704326107 PAYCHEX INC	656.32	661.87	0	0.00
30	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	522.90	636.90	0	0.00
25	CUSIP # 717081103 PFIZER INC	838.25	810.70	0	0.00
29	CUSIP # 72147K108 PILGRIMS PRIDE CORP	666.13	806.00	0	0.00
10	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	568.90	596.74	0	0.00
13	CUSIP # 727493108 PLANTRONICS INC	732.03	685.05	0	0.00
18	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	596.88	678.73	0	5.10
12	CUSIP # 737464107 POST PROPERTIES INC	652.44	710.37	0	5.28
4	CUSIP # 740189105 PRECISION CASTPARTS CORP	799.48	907.25	0	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7	CUSIP # 741511109 PRICESMART INC	638.68	554.57	0	0.00
13	CUSIP # 74164M108 PRIMERICA INC	593.97	671.94	0	0.00
15	CUSIP # 74267C106 PROASSURANCE CORP	693.15	674.36	0	4.34
32	CUSIP # 743315103 PROGRESSIVE CORP	890.56	860.89	0	0.00
3	CUSIP # 74460D109 PUBLIC STORAGE INC	553.11	576.59	0	0.00
23	CUSIP # 74762E102 QUANTA SERVICES INC	662.86	678.87	0	0.00
8	CUSIP # 755111507 RAYTHEON COMPANY	765.44	759.28	0	5.36
10	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	555.00	482.39	0	0.00
26	CUSIP # 775711104 ROLLINS INC	741.78	507.75	0	0.00
13	CUSIP # 778296103 ROSS STORES INC	631.93	557.38	0	0.00
8	CUSIP # 800013104 SANDERSON FARMS INC	601.28	635.10	0	0.00
12	CUSIP # 80589M102 SCANA CORPORATION	607.80	702.70	0	6.00
4	CUSIP # 806407102 HENRY SCHEIN INC	568.48	482.04	0	0.00
2	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	550.04	533.86	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 827048109 SILGAN HOLDINGS INC	633.12	617.50	0	0.00
9	CUSIP # 830566105 SKECHERS USA INC	988.11	566.94	0	0.00
5	CUSIP # 832696405 JM SMUCKER CO	542.05	516.79	0	0.00
15	CUSIP # 844741108 SOUTHWEST AIRLINES	496.35	374.77	0	0.00
12	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	638.52	675.62	0	0.00
7	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	713.93	649.27	0	0.00
35	CUSIP # 858155203 STEELCASE INC CL A	661.85	630.25	0	0.00
15	CUSIP # 871607107 SYNOPSIS INC	759.75	663.84	0	0.00
8	CUSIP # 87162W100 SYNNEX CORPORATION	585.52	502.48	0	0.00
9	CUSIP # 872540109 TJX COMPANIES INC	595.53	562.70	0	0.00
26	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	716.82	707.26	0	0.00
12	CUSIP # 878237106 TECH DATA CORPORATION	690.72	659.98	0	0.00
6	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	633.06	606.63	0	0.00
18	CUSIP # 882681109 TEXAS ROADHOUSE	673.74	564.69	0	2.89

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 88579Y101 3M COMPANY	617.20	594.98	0	0.00
9	CUSIP # 891092108 TORO COMPANY	610.02	577.97	0	2.25
5	CUSIP # 891894107 TOWERS WATSON & CO CL A	629.00	586.34	0	0.75
8	CUSIP # 89417E109 TRAVELERS COS INC	773.28	756.45	0	0.00
5	CUSIP # 902252105 TYLER TECHNOLOGIES INC	646.90	521.77	0	0.00
13	CUSIP # 902748102 UIL HOLDINGS CORPORATION	595.66	584.90	0	5.18
4	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	617.80	508.69	0	0.00
5	CUSIP # 904708104 UNIFIRST CORP	559.25	453.14	0	0.19
6	CUSIP # 907818108 UNION PACIFIC CORP	572.22	555.03	0	0.00
23	CUSIP # 909218109 UNIT CORPORATION	623.76	711.09	0	0.00
9	CUSIP # 910047109 UNITED AIRLINES	477.09	590.64	0	0.00
8	CUSIP # 911163103 UNITED NATURAL FOODS INC	509.44	529.65	0	0.00
19	CUSIP # 911684108 US CELLULAR	715.73	724.43	0	0.00
7	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	854.00	630.63	0	0.00

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8	CUSIP # 918204108 VF CORP	557.92	544.62	0	0.00
14	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	876.40	728.18	0	0.00
14	CUSIP # 92343V104 VERIZON COMMUNICATIONS	652.54	666.48	0	0.00
12	CUSIP # 92924F106 WGL HOLDINGS INC	651.48	661.84	0	0.00
10	CUSIP # 931142103 WAL-MART STORES INC	709.30	807.79	0	0.00
21	CUSIP # 950755108 WERNER ENTERPRISES INC	551.25	579.25	0	0.00
10	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	580.80	524.70	0	0.00
17	CUSIP # 95709T100 WESTAR ENERGY INC	581.74	612.20	0	5.76
9	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	705.78	821.36	0	4.50
13	CUSIP # 966837106 WHOLE FOODS MKT	512.72	658.28	0	1.69
12	CUSIP # 981475106 WORLD FUEL SERVICES CORP	575.40	508.38	0	0.66
25	CUSIP # 98389B100 XCEL ENERGY INC	804.50	890.70	0	7.68
20	CUSIP # 984332106 YAHOO INC	785.80	935.93	0	0.00
7	CUSIP # 98956P102 ZIMMER HOLDINGS INC	764.61	747.77	0	1.54

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		118,973.88	113,218.82	18	204.72
	<b>FOREIGN STOCK</b>				
6	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	724.02	686.66	0	0.00
18	CUSIP # 05534B760 BCE INC	765.00	806.75	0	9.17
13	CUSIP # 063671101 BANK OF MONTREAL	770.64	807.66	0	0.00
16	CUSIP # 064149107 BANK OF NOVA SCOTIA	826.08	872.16	0	0.00
12	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	693.00	669.53	0	0.00
22	CUSIP # 138006309 CANON INC SPONS ADR	713.02	788.67	0	0.00
7	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	812.28	790.02	0	0.00
61	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	636.84	736.11	0	0.00
23	CUSIP # 438128308 HONDA MOTORS LTD ADR	745.20	743.57	0	0.00
19	CUSIP # 453038408 IMPERIAL OIL LIMITED	733.78	788.60	0	1.62
21	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	752.22	730.23	0	0.00
22	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	773.30	766.71	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
124	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	895.28	720.92	0	0.00
44	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	841.72	713.47	0	0.00
10	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	721.60	747.49	0	0.00
25	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	907.25	651.94	0	0.00
38	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	794.58	689.67	0	0.00
7	CUSIP # 66987V109 NOVARTIS AF ADR	688.38	670.73	0	0.00
15	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	821.40	601.82	0	0.00
10	CUSIP # 803054204 SAP AG SPONS ADR	702.30	701.49	0	0.00
12	CUSIP # 87160A100 SYNGENTA AG ADR	979.32	843.72	0	0.00
32	CUSIP # 87969N204 TELSTRA CORP ADR	754.56	773.25	0	0.00
18	CUSIP # 891160509 TORONTO-DOMINION BANK	765.18	806.44	0	0.00
5	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	668.75	551.67	0	0.00
23	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	792.01	816.08	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	838.35	903.90	0	25.63
8	CUSIP # D1668R123 DAIMLER CHRYSLER AG	735.76	693.21	0	0.00
8	CUSIP # G1151C101 ACCENTURE PLC	774.24	646.64	0	0.00
7	CUSIP # H0023R105 ACE LIMITED	711.76	671.31	0	4.69
		<b>22,337.82</b>	<b>21,390.42</b>	<b>3</b>	<b>41.11</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
58	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	6,498.90	6,598.72	1	0.00
673	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	77,879.56	81,234.42	12	0.00
151	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	17,736.46	19,411.81	3	0.00
727	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	76,342.27	78,539.39	12	0.00
713	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	77,446.06	77,489.03	12	0.00
178	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	19,377.08	19,583.28	3	0.00
373	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	39,288.09	39,343.25	6	0.00

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4,358	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	103,676.82	105,609.82	16	0.00
462	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	12,802.02	12,970.37	2	0.00
618	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	32,148.36	34,683.67	5	0.00
345	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	9,680.70	9,823.19	1	0.00
		<b>472,876.32</b>	<b>485,286.95</b>	<b>73</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
162	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	14,516.82	14,529.32	2	0.00
160	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	6,540.80	6,644.59	1	61.76
		<b>21,057.62</b>	<b>21,173.91</b>	<b>3</b>	<b>61.76</b>





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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
70,092.28	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	70,092.28	70,092.28	2	0.00
		<b>70,092.28</b>	<b>70,092.28</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
193	CUSIP # 000957100 ABM INDUSTRIES INC	6,343.91	5,582.84	0	30.88
126	CUSIP # 00184X105 AOL INC	6,298.74	5,110.93	0	0.00
432	CUSIP # 002444107 AVX CORP	5,814.72	6,017.13	0	0.00
218	CUSIP # 002535300 AARON'S INC	7,893.78	5,923.59	0	4.88
68	CUSIP # 00817Y108 AETNA INC	8,667.28	6,237.30	0	0.00
77	CUSIP # 011659109 ALASKA AIR GROUP INC	4,961.11	4,082.66	0	0.00
10	CUSIP # 017175100 ALLEGHENY CORP	4,687.60	4,664.68	0	0.00
117	CUSIP # 018522300 ALLETE INC	5,427.63	6,324.52	0	0.00
81	CUSIP # 018802108 ALLIANT ENERGY CORP	4,675.32	5,245.87	0	0.00
101	CUSIP # 020002101 ALLSTATE CORPORATION	6,551.87	7,082.50	0	29.40

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121	CUSIP # 023608102 AMEREN CORPORATION	4,559.28	5,373.30	0	0.00
127	CUSIP # 025537101 AMERICAN ELECTRIC POWER	6,727.19	7,520.50	0	0.00
63	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	6,446.16	6,679.18	0	0.00
90	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	5,895.90	5,080.30	0	22.50
58	CUSIP # 037833100 APPLE INC	7,274.65	5,786.41	0	0.00
93	CUSIP # 049560105 ATMOS ENERGY CORP	4,769.04	5,144.55	0	0.00
219	CUSIP # 050095108 ATWOOD OCEANICS INC	5,790.36	6,234.88	0	54.75
180	CUSIP # 05379B107 AVISTA CORP	5,517.00	6,259.32	0	0.00
192	CUSIP # 05615F102 BABCOCK & WILCOX CO	6,297.60	5,783.33	0	0.00
152	CUSIP # 067806109 BARNES GROUP INC	5,926.48	5,696.75	0	0.00
67	CUSIP # 075896100 BED BATH&BEYOND	4,621.66	4,648.87	0	0.00
102	CUSIP # 084423102 BERKLEY (W R) CORPORATION	5,296.86	5,178.42	0	11.88
49	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	6,669.39	6,776.86	0	0.00
48	CUSIP # 097023105 BOEING CO	6,658.56	6,374.68	0	0.00

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20	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	4,639.80	5,488.06	0	0.00
433	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	5,144.04	4,626.57	0	18.95
29	CUSIP # 119848109 BUFFALO WILD WINGS INC	4,544.01	4,675.72	0	0.00
89	CUSIP # 12503M108 CBOE HOLDINGS INC	5,092.58	5,440.09	0	0.00
56	CUSIP # 125509109 CIGNA CORP	9,072.00	6,047.23	0	0.00
70	CUSIP # 126650100 CVS CAREMARK CORPORATION	7,341.60	6,065.85	0	0.00
691	CUSIP # 12673A108 CYS INVESTMENTS INC	5,341.43	6,090.35	0	188.16
69	CUSIP # 127190304 CACI INTERNATIONAL INC	5,581.41	5,547.75	0	0.00
157	CUSIP # 128030202 CAL-MAINE FOODS, INC	8,195.40	6,092.83	0	0.00
79	CUSIP # 14149Y108 CARDINAL HEALTH INC	6,608.35	6,475.86	0	30.57
68	CUSIP # 147528103 CASEYS GENERAL STORES INC	6,510.32	5,406.26	0	0.00
124	CUSIP # 163072101 CHEESECAKE FACTORY	6,762.34	6,199.64	0	0.00
51	CUSIP # 16359R103 CHEMED CORP	6,686.10	5,504.42	0	0.00
69	CUSIP # 166764100 CHEVRON CORP	6,656.43	7,711.26	0	0.00

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392	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	5,374.32	6,314.29	0	188.16
71	CUSIP # 171232101 CHUBB CORP	6,754.94	6,872.73	0	39.33
60	CUSIP # 171340102 CHURCH & DWIGHT CO INC	4,867.80	4,804.15	0	0.00
63	CUSIP # 172908105 CINTAS CORP	5,329.17	4,326.37	0	0.00
115	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	7,025.35	5,998.97	0	0.00
150	CUSIP # 19247A100 COHEN & STEERS INC	5,112.00	6,160.67	0	0.00
118	CUSIP # 209115104 CONSOLIDATED EDISON INC	6,829.84	7,581.72	0	0.00
47	CUSIP # 22160K105 COSTCO WHOLESALE CORP	6,347.82	6,081.29	0	0.00
40	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	5,966.40	4,821.34	0	0.00
119	CUSIP # 229669106 CUBIC CORP	5,662.02	6,203.04	0	0.00
46	CUSIP # 233326107 DST SYSTEMS INC	5,795.08	4,426.96	0	0.00
89	CUSIP # 233331107 DTE ENERGY CO	6,642.96	7,512.09	0	60.03
167	CUSIP # 23334L102 DSW INC CL A	5,572.79	6,165.23	0	0.00
84	CUSIP # 235851102 DANAHER CORP	7,189.56	6,722.60	0	11.07

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84	CUSIP # 243537107 DECKERS OUTDOOR CORP	6,045.48	7,020.92	0	0.00
159	CUSIP # 247361702 DELTA AIR LINES INC	6,531.72	6,755.07	0	0.00
82	CUSIP # 252131107 DEXCOM INC	6,558.36	4,038.08	0	0.00
96	CUSIP # 256677105 DOLLAR GENERAL CORP	7,463.04	6,213.68	0	20.46
64	CUSIP # 256746108 DOLLAR TREE INC	5,055.36	4,620.12	0	0.00
66	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	4,811.40	4,797.65	0	30.72
94	CUSIP # 26441C204 DUKE ENERGY CORPORATION	6,638.28	7,604.40	0	0.00
188	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	5,536.60	6,243.60	0	78.96
36	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	5,127.48	4,676.14	0	0.00
59	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	4,842.13	5,223.58	0	0.00
150	CUSIP # 296689102 ESSENDANT INC	5,887.50	6,146.95	0	20.44
142	CUSIP # 30040W108 EVERSOURCE ENERGY	6,448.22	7,416.91	0	0.00
84	CUSIP # 30231G102 EXXON MOBIL CORPORATION	6,988.80	7,682.78	0	0.00
32	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	5,200.32	4,587.81	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
144	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	5,358.24	4,523.69	0	0.00
81	CUSIP # 344849104 FOOT LOCKER INC	5,427.81	4,188.59	0	0.00
135	CUSIP # 36467W109 GAMESTOP CORP CL A	5,799.60	4,734.50	0	0.00
77	CUSIP # 372460105 GENUINE PARTS CO	6,893.81	7,154.51	0	46.13
73	CUSIP # 375558103 GILEAD SCIENCES, INC	8,546.84	7,047.59	0	0.00
5	CUSIP # 384637104 GRAHAM HOLDINGS CO	5,375.25	4,507.02	0	0.00
90	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	6,915.60	4,601.58	0	26.55
112	CUSIP # 404251100 HNI CORP	5,728.80	5,739.31	0	0.00
85	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	6,292.55	6,019.37	0	0.00
259	CUSIP # 422347104 HEARTLAND EXPRESS INC	5,239.57	6,607.05	0	5.04
132	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	7,134.60	6,796.20	0	0.00
75	CUSIP # 423452101 HELMERICH & PAYNE	5,281.50	5,708.58	0	0.00
73	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	4,723.10	4,364.28	0	0.00
127	CUSIP # 436106108 HOLLYFRONTIER CORP	5,421.63	5,375.28	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
90	CUSIP # 440452100 HORMEL FOODS CORP	5,073.30	4,562.32	0	0.00
45	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	7,319.70	7,774.85	0	0.00
189	CUSIP # 460335201 INTL SPEEDWAY	6,930.63	6,139.34	0	0.00
58	CUSIP # 466032109 J&J SNACK FOODS	6,418.86	6,243.00	0	20.16
266	CUSIP # 477143101 JETBLUE AIRWAYS CORP	5,522.16	3,726.46	0	0.00
71	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	6,919.66	7,207.32	0	0.00
65	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	4,980.95	7,697.29	0	18.69
67	CUSIP # 494368103 KIMBERLY-CLARK CORP	7,099.99	7,551.85	0	57.20
69	CUSIP # 497266106 KIRBY CORP	5,289.54	5,418.48	0	0.00
191	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	5,107.34	6,263.73	0	0.00
94	CUSIP # 501044101 KROGER COMPANY	6,815.94	5,266.19	0	0.00
134	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	7,057.78	6,708.48	0	0.00
35	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	6,506.50	6,212.61	0	0.00
61	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	5,092.89	4,640.20	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
87	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	6,096.09	5,199.42	0	0.00
121	CUSIP # 562750109 MANHATTAN ASSOCIATES	7,217.65	4,755.95	0	0.00
129	CUSIP # 571748102 MARSH & MCLENNAN COS INC	7,314.30	6,902.05	0	0.00
77	CUSIP # 577933104 MAXIMUS INC	5,061.21	3,809.94	0	0.00
71	CUSIP # 58502B106 MEDNAX INC	5,261.81	4,515.45	0	0.00
51	CUSIP # 61174X109 MONSTER BEVERAGE CORP	6,835.02	4,891.64	0	0.00
159	CUSIP # 636274300 NATIONAL GRID PLC ADR	10,266.63	10,807.15	0	335.82
144	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	6,952.32	8,440.00	0	0.00
198	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	5,454.90	5,998.95	0	43.43
44	CUSIP # 666807102 NORTHROP GRUMMAN CORP	6,979.72	6,006.48	0	0.00
33	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	7,457.34	5,755.98	0	0.00
99	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	7,699.23	8,214.80	0	72.00
67	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	4,596.54	4,568.80	0	0.00
343	CUSIP # 680223104 OLD REPUBLIC INTL CORP	5,361.09	5,242.39	0	0.00



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233	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	6,103.44	6,041.20	0	0.00
211	CUSIP # 69349H107 PNM RESOURCES INC	5,190.60	6,168.04	0	0.00
32	CUSIP # 69840W108 PANERA BREAD CO	5,592.64	5,447.50	0	0.00
89	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	5,723.59	5,101.76	0	0.00
105	CUSIP # 703395103 PATTERSON COS INC	5,108.25	5,091.92	0	0.00
145	CUSIP # 704326107 PAYCHEX INC	6,797.60	6,789.38	0	0.00
289	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	5,037.27	6,130.31	0	0.00
207	CUSIP # 717081103 PFIZER INC	6,940.71	6,621.92	0	0.00
227	CUSIP # 72147K108 PILGRIMS PRIDE CORP	5,214.19	6,266.72	0	0.00
80	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	4,551.20	4,870.18	0	0.00
116	CUSIP # 727493108 PLANTRONICS INC	6,531.96	6,093.57	0	0.00
166	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	5,504.56	6,220.04	0	48.30
108	CUSIP # 737464107 POST PROPERTIES INC	5,871.96	6,301.36	0	47.52
34	CUSIP # 740189105 PRECISION CASTPARTS CORP	6,795.58	7,749.22	0	0.00

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72	CUSIP # 741511109 PRICESMART INC	6,569.28	6,424.57	0	0.00
121	CUSIP # 74164M108 PRIMERICA INC	5,528.49	6,374.64	0	0.00
134	CUSIP # 74267C106 PROASSURANCE CORP	6,192.14	6,147.12	0	40.30
264	CUSIP # 743315103 PROGRESSIVE CORP	7,347.12	7,110.34	0	0.00
36	CUSIP # 74460D109 PUBLIC STORAGE INC	6,637.32	6,783.43	0	0.00
180	CUSIP # 74762E102 QUANTA SERVICES INC	5,187.60	5,529.65	0	0.00
66	CUSIP # 755111507 RAYTHEON COMPANY	6,314.88	6,742.90	0	44.22
84	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	4,662.00	4,314.08	0	0.00
208	CUSIP # 775711104 ROLLINS INC	5,934.24	4,439.34	0	0.00
136	CUSIP # 778296103 ROSS STORES INC	6,610.96	5,595.27	0	0.00
77	CUSIP # 800013104 SANDERSON FARMS INC	5,787.32	6,437.85	0	0.00
94	CUSIP # 80589M102 SCANA CORPORATION	4,761.10	5,480.12	0	49.60
37	CUSIP # 806407102 HENRY SCHEIN INC	5,258.44	4,698.68	0	0.00
1	CUSIP # 811543107 SEABOARD CORP	3,599.00	4,149.88	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
26	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	7,150.52	6,939.27	0	0.00
106	CUSIP # 827048109 SILGAN HOLDINGS INC	5,592.56	5,435.02	0	0.00
85	CUSIP # 830566105 SKECHERS USA INC	9,332.15	5,022.82	0	0.00
44	CUSIP # 832696405 JM SMUCKER CO	4,770.04	4,508.38	0	0.00
162	CUSIP # 844741108 SOUTHWEST AIRLINES	5,360.58	5,636.60	0	0.00
106	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	5,640.26	5,889.69	0	0.00
58	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	5,915.42	5,421.65	0	0.00
325	CUSIP # 858155203 STEELCASE INC CL A	6,145.75	5,876.42	0	0.00
111	CUSIP # 871607107 SYNOPSIS INC	5,622.15	4,862.48	0	0.00
80	CUSIP # 87162W100 SYNNEX CORPORATION	5,855.20	5,612.90	0	0.00
103	CUSIP # 872540109 TJX COMPANIES INC	6,815.51	6,524.57	0	0.00
242	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	6,671.94	6,534.75	0	0.00
107	CUSIP # 878237106 TECH DATA CORPORATION	6,158.92	6,223.87	0	0.00
48	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	5,064.48	4,904.07	0	0.00

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169	CUSIP # 882681109 TEXAS ROADHOUSE	6,325.67	5,090.79	0	27.88
43	CUSIP # 88579Y101 3M COMPANY	6,634.90	6,467.59	0	0.00
73	CUSIP # 891092108 TORO COMPANY	4,947.94	4,687.13	0	17.75
39	CUSIP # 891894107 TOWERS WATSON & CO CL A	4,906.20	4,501.17	0	5.85
67	CUSIP # 89417E109 TRAVELERS COS INC	6,476.22	6,558.71	0	0.00
42	CUSIP # 902252105 TYLER TECHNOLOGIES INC	5,433.96	4,200.72	0	0.00
119	CUSIP # 902748102 UIL HOLDINGS CORPORATION	5,452.58	5,310.82	0	50.11
34	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	5,251.30	4,433.86	0	0.00
52	CUSIP # 904708104 UNIFIRST CORP	5,816.20	5,681.44	0	1.91
67	CUSIP # 907818108 UNION PACIFIC CORP	6,389.79	6,977.80	0	0.00
220	CUSIP # 909218109 UNIT CORPORATION	5,966.40	6,993.47	0	0.00
107	CUSIP # 910047109 UNITED AIRLINES	5,672.07	7,076.99	0	0.00
67	CUSIP # 911163103 UNITED NATURAL FOODS INC	4,266.56	4,765.07	0	0.00
173	CUSIP # 911684108 US CELLULAR	6,516.91	6,686.41	0	0.00

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61	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	7,442.00	5,634.22	0	0.00
96	CUSIP # 918204108 VF CORP	6,695.04	6,538.30	0	0.00
113	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	7,073.80	5,959.52	0	0.00
148	CUSIP # 92343V104 VERIZON COMMUNICATIONS	6,898.28	7,030.80	0	0.00
109	CUSIP # 92924F106 WGL HOLDINGS INC	5,917.61	5,913.34	0	0.00
87	CUSIP # 931142103 WAL-MART STORES INC	6,170.91	6,980.82	0	0.00
196	CUSIP # 950755108 WERNER ENTERPRISES INC	5,145.00	5,549.25	0	0.00
85	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	4,936.80	4,495.12	0	0.00
133	CUSIP # 95709T100 WESTAR ENERGY INC	4,551.26	4,958.34	0	46.44
79	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	6,195.18	7,543.90	0	39.50
138	CUSIP # 966837106 WHOLE FOODS MKT	5,442.72	6,843.28	0	17.94
107	CUSIP # 981475106 WORLD FUEL SERVICES CORP	5,130.65	4,890.07	0	6.24
207	CUSIP # 98389B100 XCEL ENERGY INC	6,661.26	7,335.27	0	64.32
161	CUSIP # 984332106 YAHOO INC	6,325.69	7,658.02	0	0.00

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61	CUSIP # 98956P102 ZIMMER HOLDINGS INC	6,663.03	6,554.77	0	12.98
		<b>1,081,135.48</b>	<b>1,052,919.54</b>	<b>35</b>	<b>1,987.02</b>
<b>FOREIGN STOCK</b>					
84	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	10,136.28	9,552.99	0	0.00
243	CUSIP # 05534B760 BCE INC	10,327.50	10,807.11	0	127.35
171	CUSIP # 063671101 BANK OF MONTREAL	10,136.88	11,005.87	0	0.00
205	CUSIP # 064149107 BANK OF NOVA SCOTIA	10,584.15	11,358.97	0	0.00
153	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	8,835.75	9,431.32	0	0.00
290	CUSIP # 138006309 CANON INC SPONS ADR	9,398.90	9,326.81	0	0.00
93	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	10,791.72	10,453.62	0	0.00
817	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	8,529.48	9,914.81	0	0.00
314	CUSIP # 438128308 HONDA MOTORS LTD ADR	10,173.60	10,316.64	0	0.00
257	CUSIP # 453038408 IMPERIAL OIL LIMITED	9,925.34	11,107.65	0	22.48
280	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	10,029.60	9,498.15	0	0.00

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291	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	10,228.65	10,037.51	0	0.00
1,650	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	11,913.00	9,456.83	0	0.00
589	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	11,267.57	9,475.48	0	0.00
137	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	9,885.92	10,253.92	0	0.00
333	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	12,084.57	9,194.59	0	0.00
505	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	10,559.55	9,130.36	0	0.00
104	CUSIP # 66987V109 NOVARTIS AF ADR	10,227.36	9,781.83	0	0.00
192	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	10,513.92	8,718.28	0	0.00
142	CUSIP # 803054204 SAP AG SPONS ADR	9,972.66	10,559.95	0	0.00
151	CUSIP # 87160A100 SYNGENTA AG ADR	12,323.11	10,484.91	0	0.00
431	CUSIP # 87969N204 TELSTRA CORP ADR	10,162.98	10,243.30	0	0.00
240	CUSIP # 891160509 TORONTO-DOMINION BANK	10,202.40	10,917.70	0	0.00
73	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	9,763.75	8,797.83	0	0.00

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307	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	10,571.55	10,959.26	0	0.00
314	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	11,445.30	11,001.36	0	355.32
106	CUSIP # D1668R123 DAIMLER CHRYSLER AG	9,748.82	8,991.95	0	0.00
110	CUSIP # G1151C101 ACCENTURE PLC	10,645.80	9,188.30	0	0.00
93	CUSIP # H0023R105 ACE LIMITED	9,456.24	10,016.30	0	62.31
		<b>299,842.35</b>	<b>289,983.60</b>	<b>10</b>	<b>567.46</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
271	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	30,365.55	30,521.35	1	0.00
1,770	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	204,824.40	212,419.19	7	0.00
471	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	55,323.66	60,199.41	2	0.00
1,988	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	208,759.88	215,165.44	7	0.00
1,953	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	212,134.86	212,788.69	7	0.00
556	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	60,526.16	60,947.20	2	0.00



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1,021	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	107,541.93	107,695.30	4	0.00
12,782	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	304,083.78	310,389.56	10	0.00
1,625	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	45,028.75	45,674.95	1	0.00
2,028	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	105,496.56	114,406.07	3	0.00
2,155	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	60,469.30	61,502.56	2	0.00
		<b>1,394,554.83</b>	<b>1,431,709.72</b>	<b>45</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
1,065	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	95,434.65	96,924.69	3	0.00
3,013	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	123,171.44	121,767.04	4	1,163.02
		<b>218,606.09</b>	<b>218,691.73</b>	<b>7</b>	<b>1,163.02</b>



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<b>SHORT TERM INVESTMENTS</b>					
123,302.15	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	123,302.15	123,302.15	3	0.00
		<b>123,302.15</b>	<b>123,302.15</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
419	CUSIP # 000957100 ABM INDUSTRIES INC	13,772.53	12,122.56	0	67.04
281	CUSIP # 00184X105 AOL INC	14,047.19	11,322.01	0	0.00
936	CUSIP # 002444107 AVX CORP	12,598.56	12,921.77	0	0.00
472	CUSIP # 002535300 AARON'S INC	17,091.12	13,741.54	0	11.02
111	CUSIP # 00817Y108 AETNA INC	14,148.06	10,417.76	0	0.00
168	CUSIP # 011659109 ALASKA AIR GROUP INC	10,824.24	9,802.88	0	0.00
23	CUSIP # 017175100 ALLEGHENY CORP	10,781.48	10,733.40	0	0.00
253	CUSIP # 018522300 ALLETE INC	11,736.67	13,671.26	0	0.00
177	CUSIP # 018802108 ALLIANT ENERGY CORP	10,216.44	11,414.89	0	0.00
167	CUSIP # 020002101 ALLSTATE CORPORATION	10,833.29	11,670.18	0	50.70

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
264	CUSIP # 023608102 AMEREN CORPORATION	9,947.52	11,656.12	0	0.00
211	CUSIP # 025537101 AMERICAN ELECTRIC POWER	11,176.67	12,435.43	0	0.00
136	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	13,915.52	14,369.72	0	0.00
195	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	12,774.45	10,961.43	0	48.75
107	CUSIP # 037833100 APPLE INC	13,420.48	10,791.85	0	0.00
201	CUSIP # 049560105 ATMOS ENERGY CORP	10,307.28	11,068.05	0	0.00
475	CUSIP # 050095108 ATWOOD OCEANICS INC	12,559.00	13,431.70	0	118.75
391	CUSIP # 05379B107 AVISTA CORP	11,984.15	13,541.34	0	0.00
416	CUSIP # 05615F102 BABCOCK & WILCOX CO	13,644.80	12,448.13	0	0.00
330	CUSIP # 067806109 BARNES GROUP INC	12,866.70	12,419.11	0	0.00
145	CUSIP # 075896100 BED BATH&BEYOND	10,002.10	9,563.99	0	0.00
220	CUSIP # 084423102 BERKLEY (W R) CORPORATION	11,424.60	11,148.06	0	26.40
82	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	11,161.02	11,148.56	0	0.00
89	CUSIP # 097023105 BOEING CO	12,346.08	12,070.51	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
42	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	9,743.58	11,608.91	0	0.00
938	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	11,143.44	9,742.86	0	42.84
61	CUSIP # 119848109 BUFFALO WILD WINGS INC	9,558.09	9,809.29	0	0.00
194	CUSIP # 12503M108 CBOE HOLDINGS INC	11,100.68	11,882.53	0	0.00
92	CUSIP # 125509109 CIGNA CORP	14,904.00	10,142.19	0	0.00
115	CUSIP # 126650100 CVS CAREMARK CORPORATION	12,061.20	9,914.64	0	0.00
1,499	CUSIP # 12673A108 CYS INVESTMENTS INC	11,587.27	13,250.51	0	419.72
149	CUSIP # 127190304 CACI INTERNATIONAL INC	12,052.61	11,410.67	0	0.00
342	CUSIP # 128030202 CAL-MAINE FOODS, INC	17,852.40	13,238.15	0	0.00
148	CUSIP # 14149Y108 CARDINAL HEALTH INC	12,380.20	12,263.92	0	57.28
148	CUSIP # 147528103 CASEYS GENERAL STORES INC	14,169.52	11,546.51	0	0.00
271	CUSIP # 163072101 CHEESECAKE FACTORY	14,778.99	13,537.62	0	0.00
112	CUSIP # 16359R103 CHEMED CORP	14,683.20	12,139.16	0	0.00
113	CUSIP # 166764100 CHEVRON CORP	10,901.11	13,066.86	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
851	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	11,667.21	13,564.64	0	408.48
117	CUSIP # 171232101 CHUBB CORP	11,131.38	11,254.91	0	66.69
130	CUSIP # 171340102 CHURCH & DWIGHT CO INC	10,546.90	10,461.03	0	0.00
136	CUSIP # 172908105 CINTAS CORP	11,504.24	9,482.03	0	0.00
214	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	13,073.26	11,522.41	0	0.00
326	CUSIP # 19247A100 COHEN & STEERS INC	11,110.08	13,469.11	0	0.00
195	CUSIP # 209115104 CONSOLIDATED EDISON INC	11,286.60	12,526.84	0	0.00
88	CUSIP # 22160K105 COSTCO WHOLESALE CORP	11,885.28	11,240.15	0	0.00
88	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	13,126.08	10,353.31	0	0.00
258	CUSIP # 229669106 CUBIC CORP	12,275.64	13,408.61	0	0.00
101	CUSIP # 233326107 DST SYSTEMS INC	12,723.98	9,856.02	0	0.00
147	CUSIP # 233331107 DTE ENERGY CO	10,972.08	12,329.74	0	101.43
362	CUSIP # 23334L102 DSW INC CL A	12,079.94	13,419.86	0	0.00
140	CUSIP # 235851102 DANAHER CORP	11,982.60	11,295.31	0	18.90

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183	CUSIP # 243537107 DECKERS OUTDOOR CORP	13,170.51	14,985.91	0	0.00
264	CUSIP # 247361702 DELTA AIR LINES INC	10,845.12	10,743.39	0	0.00
179	CUSIP # 252131107 DEXCOM INC	14,316.42	8,269.60	0	0.00
177	CUSIP # 256677105 DOLLAR GENERAL CORP	13,759.98	11,240.03	0	38.94
137	CUSIP # 256746108 DOLLAR TREE INC	10,821.63	10,074.80	0	0.00
142	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	10,351.80	10,362.50	0	68.16
155	CUSIP # 26441C204 DUKE ENERGY CORPORATION	10,946.10	12,494.58	0	0.00
409	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	12,045.05	13,577.79	0	171.78
78	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	11,109.54	10,141.44	0	0.00
128	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	10,504.96	11,327.06	0	0.00
326	CUSIP # 296689102 ESSENDANT INC	12,795.50	13,253.09	0	45.64
235	CUSIP # 30040W108 EVERSOURCE ENERGY	10,671.35	12,245.92	0	0.00
140	CUSIP # 30231G102 EXXON MOBIL CORPORATION	11,648.00	13,108.38	0	0.00
70	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	11,375.70	10,058.07	0	0.00

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312	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	11,609.52	9,557.46	0	0.00
177	CUSIP # 344849104 FOOT LOCKER INC	11,860.77	9,448.44	0	0.00
293	CUSIP # 36467W109 GAMESTOP CORP CL A	12,587.28	10,486.07	0	0.00
143	CUSIP # 372460105 GENUINE PARTS CO	12,802.79	12,952.29	0	89.79
136	CUSIP # 375558103 GILEAD SCIENCES, INC	15,922.88	13,150.57	0	0.00
11	CUSIP # 384637104 GRAHAM HOLDINGS CO	11,825.55	10,089.57	0	0.00
196	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	15,060.64	9,926.00	0	57.82
242	CUSIP # 404251100 HNI CORP	12,378.30	12,288.34	0	0.00
184	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	13,621.52	12,978.69	0	0.00
562	CUSIP # 422347104 HEARTLAND EXPRESS INC	11,369.26	14,333.22	0	11.24
285	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	15,404.25	14,593.33	0	0.00
164	CUSIP # 423452101 HELMERICH & PAYNE	11,548.88	13,059.91	0	0.00
159	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	10,287.30	9,632.23	0	0.00
276	CUSIP # 436106108 HOLLYFRONTIER CORP	11,782.44	11,375.58	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
196	CUSIP # 440452100 HORMEL FOODS CORP	11,048.52	9,794.85	0	0.00
83	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	13,500.78	14,283.55	0	0.00
410	CUSIP # 460335201 INTL SPEEDWAY	15,034.70	13,386.61	0	0.00
125	CUSIP # 466032109 J&J SNACK FOODS	13,833.75	13,388.23	0	45.00
578	CUSIP # 477143101 JETBLUE AIRWAYS CORP	11,999.28	7,866.64	0	0.00
133	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	12,962.18	13,536.31	0	0.00
120	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	9,195.60	14,012.03	0	34.50
125	CUSIP # 494368103 KIMBERLY-CLARK CORP	13,246.25	13,993.62	0	111.76
148	CUSIP # 497266106 KIRBY CORP	11,345.68	11,531.83	0	0.00
414	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	11,070.36	13,589.61	0	0.00
174	CUSIP # 501044101 KROGER COMPANY	12,616.74	10,129.62	0	0.00
248	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	13,062.16	12,533.39	0	0.00
66	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	12,269.40	11,501.35	0	0.00
131	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	10,937.19	9,954.88	0	0.00



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189	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	13,243.23	11,678.22	0	0.00
264	CUSIP # 562750109 MANHATTAN ASSOCIATES	15,747.60	10,453.56	0	0.00
238	CUSIP # 571748102 MARSH & MCLENNAN COS INC	13,494.60	12,711.95	0	0.00
167	CUSIP # 577933104 MAXIMUS INC	10,976.91	8,265.89	0	0.00
154	CUSIP # 58502B106 MEDNAX INC	11,412.94	9,600.56	0	0.00
97	CUSIP # 61174X109 MONSTER BEVERAGE CORP	12,999.94	9,465.00	0	0.00
368	CUSIP # 636274300 NATIONAL GRID PLC ADR	23,761.76	25,253.10	1	808.14
238	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	11,490.64	13,623.96	0	0.00
430	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	11,846.50	13,032.37	0	96.75
74	CUSIP # 666807102 NORTHROP GRUMMAN CORP	11,738.62	9,874.29	0	0.00
62	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	14,010.76	10,553.23	0	0.00
163	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	12,676.51	14,040.88	0	123.75
144	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	9,879.12	9,413.73	0	0.00
745	CUSIP # 680223104 OLD REPUBLIC INTL CORP	11,644.35	11,518.81	0	0.00

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507	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	13,280.87	13,192.96	0	0.00
457	CUSIP # 69349H107 PNM RESOURCES INC	11,242.20	13,295.19	0	0.00
70	CUSIP # 69840W108 PANERA BREAD CO	12,233.90	11,908.19	0	0.00
194	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	12,476.14	11,498.23	0	0.00
228	CUSIP # 703395103 PATTERSON COS INC	11,092.20	11,062.97	0	0.00
269	CUSIP # 704326107 PAYCHEX INC	12,610.72	12,680.83	0	0.00
627	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	10,928.61	13,233.62	0	0.00
341	CUSIP # 717081103 PFIZER INC	11,433.73	10,971.02	0	0.00
493	CUSIP # 72147K108 PILGRIMS PRIDE CORP	11,324.21	13,511.77	0	0.00
175	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	9,955.75	10,404.42	0	0.00
252	CUSIP # 727493108 PLANTRONICS INC	14,190.12	13,276.58	0	0.00
360	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	11,937.60	13,434.82	0	108.00
235	CUSIP # 737464107 POST PROPERTIES INC	12,776.95	13,680.42	0	103.40
57	CUSIP # 740189105 PRECISION CASTPARTS CORP	11,392.59	12,769.01	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
157	CUSIP # 741511109 PRICESMART INC	14,324.68	13,501.46	0	0.00
262	CUSIP # 74164M108 PRIMERICA INC	11,970.78	13,726.05	0	0.00
291	CUSIP # 74267C106 PROASSURANCE CORP	13,447.11	13,158.33	0	90.21
437	CUSIP # 743315103 PROGRESSIVE CORP	12,161.71	11,723.07	0	0.00
68	CUSIP # 74460D109 PUBLIC STORAGE INC	12,537.16	12,788.49	0	0.00
390	CUSIP # 74762E102 QUANTA SERVICES INC	11,239.80	12,077.44	0	0.00
109	CUSIP # 755111507 RAYTHEON COMPANY	10,429.12	10,673.08	0	73.03
184	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	10,212.00	9,506.82	0	0.00
450	CUSIP # 775711104 ROLLINS INC	12,838.50	9,416.74	0	0.00
254	CUSIP # 778296103 ROSS STORES INC	12,346.94	10,429.50	0	0.00
168	CUSIP # 800013104 SANDERSON FARMS INC	12,626.88	14,406.66	0	0.00
202	CUSIP # 80589M102 SCANA CORPORATION	10,231.30	11,689.97	0	112.27
80	CUSIP # 806407102 HENRY SCHEIN INC	11,369.60	9,924.91	0	0.00
3	CUSIP # 811543107 SEABOARD CORP	10,797.00	12,363.09	0	0.00

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47	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	12,925.94	12,640.67	0	0.00
230	CUSIP # 827048109 SILGAN HOLDINGS INC	12,134.80	11,930.84	0	0.00
186	CUSIP # 830566105 SKECHERS USA INC	20,420.94	11,341.49	0	0.00
96	CUSIP # 832696405 JM SMUCKER CO	10,407.36	9,943.09	0	0.00
302	CUSIP # 844741108 SOUTHWEST AIRLINES	9,993.18	9,706.52	0	0.00
230	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	12,238.30	12,413.89	0	0.00
124	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	12,646.76	11,590.19	0	0.00
705	CUSIP # 858155203 STEELCASE INC CL A	13,331.55	12,643.93	0	0.00
240	CUSIP # 871607107 SYNOPSIS INC	12,156.00	10,511.51	0	0.00
173	CUSIP # 87162W100 SYNNEX CORPORATION	12,661.87	12,053.60	0	0.00
191	CUSIP # 872540109 TJX COMPANIES INC	12,638.47	11,475.39	0	0.00
525	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	14,474.25	14,051.93	0	0.00
231	CUSIP # 878237106 TECH DATA CORPORATION	13,296.36	13,588.18	0	0.00
104	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	10,973.04	10,521.16	0	0.00

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367	CUSIP # 882681109 TEXAS ROADHOUSE	13,736.81	10,892.52	0	62.39
81	CUSIP # 88579Y101 3M COMPANY	12,498.30	12,185.78	0	0.00
159	CUSIP # 891092108 TORO COMPANY	10,777.02	10,223.38	0	39.75
84	CUSIP # 891894107 TOWERS WATSON & CO CL A	10,567.20	9,878.10	0	12.60
110	CUSIP # 89417E109 TRAVELERS COS INC	10,632.60	10,828.79	0	0.00
92	CUSIP # 902252105 TYLER TECHNOLOGIES INC	11,902.96	9,208.55	0	0.00
260	CUSIP # 902748102 UIL HOLDINGS CORPORATION	11,913.20	11,826.24	0	112.32
74	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	11,429.30	9,958.17	0	0.00
113	CUSIP # 904708104 UNIFIRST CORP	12,639.05	12,371.54	0	4.46
123	CUSIP # 907818108 UNION PACIFIC CORP	11,730.51	12,877.05	0	0.00
477	CUSIP # 909218109 UNIT CORPORATION	12,936.24	14,718.81	0	0.00
199	CUSIP # 910047109 UNITED AIRLINES	10,548.99	13,163.09	0	0.00
144	CUSIP # 911163103 UNITED NATURAL FOODS INC	9,169.92	9,812.63	0	0.00
374	CUSIP # 911684108 US CELLULAR	14,088.58	14,373.88	0	0.00

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100	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	12,200.00	9,427.91	0	0.00
177	CUSIP # 918204108 VF CORP	12,343.98	11,872.85	0	0.00
187	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	11,706.20	9,765.43	0	0.00
275	CUSIP # 92343V104 VERIZON COMMUNICATIONS	12,817.75	13,113.99	0	0.00
237	CUSIP # 92924F106 WGL HOLDINGS INC	12,866.73	12,922.02	0	0.00
144	CUSIP # 931142103 WAL-MART STORES INC	10,213.92	11,357.11	0	0.00
425	CUSIP # 950755108 WERNER ENTERPRISES INC	11,156.25	11,943.32	0	0.00
185	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	10,744.80	9,791.22	0	0.00
287	CUSIP # 95709T100 WESTAR ENERGY INC	9,821.14	10,599.72	0	105.12
130	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	10,194.60	12,362.60	0	65.00
256	CUSIP # 966837106 WHOLE FOODS MKT	10,096.64	11,135.35	0	33.28
232	CUSIP # 981475106 WORLD FUEL SERVICES CORP	11,124.40	11,019.84	0	13.92
341	CUSIP # 98389B100 XCEL ENERGY INC	10,973.38	12,052.39	0	109.12
267	CUSIP # 984332106 YAHOO INC	10,490.43	12,520.72	0	0.00

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101	CUSIP # 98956P102 ZIMMER HOLDINGS INC	11,032.23	10,902.26	0	22.66
		<b>2,181,390.74</b>	<b>2,115,175.66</b>	<b>49</b>	<b>4,208.80</b>
<b>FOREIGN STOCK</b>					
195	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	23,530.65	22,297.43	1	0.00
561	CUSIP # 05534B760 BCE INC	23,842.50	24,891.60	1	302.72
396	CUSIP # 063671101 BANK OF MONTREAL	23,474.88	25,966.13	1	0.00
473	CUSIP # 064149107 BANK OF NOVA SCOTIA	24,420.99	26,865.85	1	0.00
355	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	20,501.25	22,666.09	0	2.06
671	CUSIP # 138006309 CANON INC SPONS ADR	21,747.11	21,883.65	0	0.00
215	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	24,948.60	24,095.54	1	0.00
1,892	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	19,752.48	23,071.78	0	0.00
725	CUSIP # 438128308 HONDA MOTORS LTD ADR	23,490.00	24,433.91	1	0.00
595	CUSIP # 453038408 IMPERIAL OIL LIMITED	22,978.90	26,285.72	1	54.40
646	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	23,139.72	22,182.90	1	0.00

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674	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	23,691.10	23,324.67	1	0.00
3,818	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	27,565.96	22,309.26	1	0.00
1,362	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	26,055.06	23,146.40	1	0.00
316	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	22,802.56	23,863.59	1	0.00
771	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	27,979.59	23,007.21	1	0.00
1,168	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	24,422.88	21,740.03	1	0.00
241	CUSIP # 66987V109 NOVARTIS AF ADR	23,699.94	22,713.47	1	0.00
445	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	24,368.20	20,472.51	1	0.00
329	CUSIP # 803054204 SAP AG SPONS ADR	23,105.67	24,352.34	1	0.00
350	CUSIP # 87160A100 SYNGENTA AG ADR	28,563.50	24,852.92	1	0.00
996	CUSIP # 87969N204 TELSTRA CORP ADR	23,485.68	24,153.36	1	0.00
554	CUSIP # 891160509 TORONTO-DOMINION BANK	23,550.54	24,937.62	1	0.00
170	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	22,737.50	20,999.94	1	0.00



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712	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	24,517.72	25,081.82	1	0.00
727	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	26,499.15	24,536.26	1	885.39
246	CUSIP # D1668R123 DAIMLER CHRYSLER AG	22,624.62	21,409.03	1	0.00
253	CUSIP # G1151C101 ACCENTURE PLC	24,485.34	21,032.85	1	0.00
213	CUSIP # H0023R105 ACE LIMITED	21,657.84	22,587.02	0	142.71
		<b>693,639.93</b>	<b>679,160.90</b>	<b>15</b>	<b>1,387.28</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
915	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	105,883.80	109,987.44	2	0.00
170	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	19,968.20	22,404.84	0	0.00
1,232	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	129,372.32	133,208.02	3	0.00
1,211	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	131,538.82	132,340.56	3	0.00
402	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	43,761.72	44,098.82	1	0.00
422	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	44,449.26	44,512.06	1	0.00

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6,469	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	153,897.51	157,590.63	3	0.00
2,350	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	65,118.50	66,882.87	1	0.00
2,934	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	152,626.68	164,842.23	3	0.00
6,234	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	174,926.04	178,077.47	4	0.00
		<b>1,021,542.85</b>	<b>1,053,944.94</b>	<b>23</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,541	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	138,089.01	140,065.00	3	0.00
7,626	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	311,750.88	316,742.13	7	2,943.64
		<b>449,839.89</b>	<b>456,807.13</b>	<b>10</b>	<b>2,943.64</b>



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<b>SHORT TERM INVESTMENTS</b>					
114,331.22	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	114,331.22	114,331.22	3	0.00
		<b>114,331.22</b>	<b>114,331.22</b>	<b>3</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
440	CUSIP # 000957100 ABM INDUSTRIES INC	14,462.80	12,747.88	0	70.40
258	CUSIP # 00184X105 AOL INC	12,897.42	10,810.94	0	0.00
983	CUSIP # 002444107 AVX CORP	13,231.18	13,605.37	0	0.00
496	CUSIP # 002535300 AARON'S INC	17,960.16	13,942.30	0	11.73
120	CUSIP # 00817Y108 AETNA INC	15,295.20	11,195.46	0	0.00
154	CUSIP # 011659109 ALASKA AIR GROUP INC	9,922.22	8,667.08	0	0.00
21	CUSIP # 017175100 ALLEGHENY CORP	9,843.96	9,762.80	0	0.00
266	CUSIP # 018522300 ALLETE INC	12,339.74	14,415.42	0	0.00
162	CUSIP # 018802108 ALLIANT ENERGY CORP	9,350.64	10,500.99	0	0.00
179	CUSIP # 020002101 ALLSTATE CORPORATION	11,611.73	12,541.99	0	55.20

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242	CUSIP # 023608102 AMEREN CORPORATION	9,118.56	10,695.56	0	0.00
227	CUSIP # 025537101 AMERICAN ELECTRIC POWER	12,024.19	13,433.32	0	0.00
143	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	14,631.76	15,099.73	0	0.00
179	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	11,726.29	9,954.69	0	44.75
82	CUSIP # 037833100 APPLE INC	10,284.85	8,775.12	0	0.00
185	CUSIP # 049560105 ATMOS ENERGY CORP	9,486.80	10,222.14	0	0.00
499	CUSIP # 050095108 ATWOOD OCEANICS INC	13,193.56	14,215.90	0	124.75
411	CUSIP # 05379B107 AVISTA CORP	12,597.15	14,290.34	0	0.00
437	CUSIP # 05615F102 BABCOCK & WILCOX CO	14,333.60	12,964.28	0	0.00
347	CUSIP # 067806109 BARNES GROUP INC	13,529.53	12,957.69	0	0.00
133	CUSIP # 075896100 BED BATH&BEYOND	9,174.34	9,438.28	0	0.00
202	CUSIP # 084423102 BERKLEY (W R) CORPORATION	10,489.86	10,183.51	0	24.96
88	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	11,977.68	12,414.19	0	0.00
68	CUSIP # 097023105 BOEING CO	9,432.96	9,221.77	0	0.00

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38	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	8,815.62	10,581.59	0	0.00
860	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	10,216.80	9,585.56	0	39.83
56	CUSIP # 119848109 BUFFALO WILD WINGS INC	8,774.64	9,568.53	0	0.00
178	CUSIP # 12503M108 CBOE HOLDINGS INC	10,185.16	10,918.07	0	0.00
99	CUSIP # 125509109 CIGNA CORP	16,038.00	10,849.27	0	0.00
124	CUSIP # 126650100 CVS CAREMARK CORPORATION	13,005.12	11,371.41	0	0.00
1,575	CUSIP # 12673A108 CYS INVESTMENTS INC	12,174.75	13,996.32	0	441.00
156	CUSIP # 127190304 CACI INTERNATIONAL INC	12,618.84	12,756.65	0	0.00
359	CUSIP # 128030202 CAL-MAINE FOODS, INC	18,739.80	13,647.14	0	0.00
113	CUSIP # 14149Y108 CARDINAL HEALTH INC	9,452.45	9,348.63	0	43.73
156	CUSIP # 147528103 CASEYS GENERAL STORES INC	14,935.44	13,047.74	0	0.00
284	CUSIP # 163072101 CHEESECAKE FACTORY	15,487.94	14,196.13	0	0.00
118	CUSIP # 16359R103 CHEMED CORP	15,469.80	12,731.50	0	0.00
122	CUSIP # 166764100 CHEVRON CORP	11,769.34	13,440.96	0	0.00

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894	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	12,256.74	14,370.09	0	429.12
126	CUSIP # 171232101 CHUBB CORP	11,987.64	12,331.46	0	71.82
119	CUSIP # 171340102 CHURCH & DWIGHT CO INC	9,654.47	9,626.51	0	0.00
125	CUSIP # 172908105 CINTAS CORP	10,573.75	9,211.46	0	0.00
164	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	10,018.76	8,844.90	0	0.00
343	CUSIP # 19247A100 COHEN & STEERS INC	11,689.44	14,313.86	0	0.00
209	CUSIP # 209115104 CONSOLIDATED EDISON INC	12,096.92	13,451.76	0	0.00
67	CUSIP # 22160K105 COSTCO WHOLESALE CORP	9,049.02	9,053.53	0	0.00
92	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	13,722.72	11,706.09	0	0.00
271	CUSIP # 229669106 CUBIC CORP	12,894.18	14,044.96	0	0.00
92	CUSIP # 233326107 DST SYSTEMS INC	11,590.16	8,993.67	0	0.00
158	CUSIP # 233331107 DTE ENERGY CO	11,793.12	13,310.54	0	112.47
381	CUSIP # 23334L102 DSW INC CL A	12,713.97	14,091.33	0	0.00
150	CUSIP # 235851102 DANAHER CORP	12,838.50	12,182.10	0	20.25

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193	CUSIP # 243537107 DECKERS OUTDOOR CORP	13,890.21	15,735.43	0	0.00
284	CUSIP # 247361702 DELTA AIR LINES INC	11,666.72	12,148.61	0	0.00
164	CUSIP # 252131107 DEXCOM INC	13,116.72	8,974.56	0	0.00
135	CUSIP # 256677105 DOLLAR GENERAL CORP	10,494.90	9,008.28	0	30.58
126	CUSIP # 256746108 DOLLAR TREE INC	9,952.74	9,172.01	0	0.00
130	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	9,477.00	9,583.11	0	64.32
166	CUSIP # 26441C204 DUKE ENERGY CORPORATION	11,722.92	13,421.95	0	0.00
429	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	12,634.05	14,329.10	0	180.18
72	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	10,254.96	9,332.13	0	0.00
117	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	9,602.19	10,351.36	0	0.00
342	CUSIP # 296689102 ESSENDANT INC	13,423.50	13,881.36	0	49.28
253	CUSIP # 30040W108 EVERSOURCE ENERGY	11,488.73	13,233.22	0	0.00
150	CUSIP # 30231G102 EXXON MOBIL CORPORATION	12,480.00	13,573.98	0	0.00
64	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	10,400.64	9,193.21	0	0.00

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286	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	10,642.06	9,346.76	0	0.00
162	CUSIP # 344849104 FOOT LOCKER INC	10,855.62	8,625.73	0	0.00
269	CUSIP # 36467W109 GAMESTOP CORP CL A	11,556.24	9,621.73	0	0.00
110	CUSIP # 372460105 GENUINE PARTS CO	9,848.30	10,280.21	0	69.50
104	CUSIP # 375558103 GILEAD SCIENCES, INC	12,176.32	10,085.86	0	0.00
10	CUSIP # 384637104 GRAHAM HOLDINGS CO	10,750.50	9,169.41	0	0.00
180	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	13,831.20	9,363.83	0	53.10
254	CUSIP # 404251100 HNI CORP	12,992.10	12,856.59	0	0.00
193	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	14,287.79	13,582.34	0	0.00
591	CUSIP # 422347104 HEARTLAND EXPRESS INC	11,955.93	15,004.72	0	11.82
300	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	16,215.00	15,256.26	0	0.00
150	CUSIP # 423452101 HELMERICH & PAYNE	10,563.00	11,020.84	0	0.00
146	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	9,446.20	8,958.53	0	0.00
253	CUSIP # 436106108 HOLLYFRONTIER CORP	10,800.57	10,138.71	0	0.00



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180	CUSIP # 440452100 HORMEL FOODS CORP	10,146.60	9,330.87	0	0.00
64	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	10,410.24	10,736.04	0	0.00
430	CUSIP # 460335201 INTL SPEEDWAY	15,768.10	13,733.36	0	0.00
132	CUSIP # 466032109 J&J SNACK FOODS	14,608.44	14,151.15	0	48.60
530	CUSIP # 477143101 JETBLUE AIRWAYS CORP	11,002.80	8,194.56	0	0.00
101	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	9,843.46	10,273.71	0	0.00
91	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	6,973.33	10,919.83	0	26.16
95	CUSIP # 494368103 KIMBERLY-CLARK CORP	10,067.15	10,651.52	0	86.24
136	CUSIP # 497266106 KIRBY CORP	10,425.76	10,609.84	0	0.00
435	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	11,631.90	14,240.23	0	0.00
133	CUSIP # 501044101 KROGER COMPANY	9,643.83	8,413.02	0	0.00
190	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	10,007.30	9,554.87	0	0.00
50	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	9,295.00	9,287.99	0	0.00
121	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	10,102.29	9,151.58	0	0.00

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198	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	13,873.86	12,091.32	0	0.00
277	CUSIP # 562750109 MANHATTAN ASSOCIATES	16,523.05	11,684.10	0	0.00
182	CUSIP # 571748102 MARSH & MCLENNAN COS INC	10,319.40	9,956.96	0	0.00
153	CUSIP # 577933104 MAXIMUS INC	10,056.69	8,307.91	0	0.00
141	CUSIP # 58502B106 MEDNAX INC	10,449.51	9,149.08	0	0.00
74	CUSIP # 61174X109 MONSTER BEVERAGE CORP	9,917.48	8,158.32	0	0.00
355	CUSIP # 636274300 NATIONAL GRID PLC ADR	22,922.35	24,155.39	1	792.98
255	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	12,311.40	14,486.55	0	0.00
452	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	12,452.60	13,798.02	0	104.63
79	CUSIP # 666807102 NORTHROP GRUMMAN CORP	12,531.77	11,367.46	0	0.00
47	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	10,621.06	8,474.01	0	0.00
175	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	13,609.75	14,214.63	0	135.00
132	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	9,055.86	9,304.75	0	0.00
683	CUSIP # 680223104 OLD REPUBLIC INTL CORP	10,675.29	10,190.33	0	0.00

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532	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	13,935.74	13,906.35	0	0.00
481	CUSIP # 69349H107 PNM RESOURCES INC	11,832.60	14,032.03	0	0.00
64	CUSIP # 69840W108 PANERA BREAD CO	11,185.28	10,849.74	0	0.00
203	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	13,054.93	12,164.90	0	0.00
209	CUSIP # 703395103 PATTERSON COS INC	10,167.85	10,164.48	0	0.00
206	CUSIP # 704326107 PAYCHEX INC	9,657.28	9,735.25	0	0.00
659	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	11,486.37	14,069.78	0	0.00
367	CUSIP # 717081103 PFIZER INC	12,305.51	11,841.25	0	0.00
452	CUSIP # 72147K108 PILGRIMS PRIDE CORP	10,382.44	12,446.58	0	0.00
160	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	9,102.40	10,013.19	0	0.00
265	CUSIP # 727493108 PLANTRONICS INC	14,922.15	13,896.15	0	0.00
378	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	12,534.48	14,190.44	0	113.40
246	CUSIP # 737464107 POST PROPERTIES INC	13,375.02	14,401.49	0	108.24
61	CUSIP # 740189105 PRECISION CASTPARTS CORP	12,192.07	13,499.99	0	0.00

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165	CUSIP # 741511109 PRICESMART INC	15,054.60	14,279.98	0	0.00
276	CUSIP # 74164M108 PRIMERICA INC	12,610.44	14,402.01	0	0.00
306	CUSIP # 74267C106 PROASSURANCE CORP	14,140.26	13,868.27	0	94.86
469	CUSIP # 743315103 PROGRESSIVE CORP	13,052.27	12,529.52	0	0.00
52	CUSIP # 74460D109 PUBLIC STORAGE INC	9,587.24	9,885.67	0	0.00
358	CUSIP # 74762E102 QUANTA SERVICES INC	10,317.56	10,664.15	0	0.00
117	CUSIP # 755111507 RAYTHEON COMPANY	11,194.56	12,095.12	0	78.39
169	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	9,379.50	9,099.50	0	0.00
413	CUSIP # 775711104 ROLLINS INC	11,782.89	8,857.34	0	0.00
194	CUSIP # 778296103 ROSS STORES INC	9,430.34	8,494.25	0	0.00
176	CUSIP # 800013104 SANDERSON FARMS INC	13,228.16	14,785.49	0	0.00
186	CUSIP # 80589M102 SCANA CORPORATION	9,420.90	10,805.38	0	104.10
73	CUSIP # 806407102 HENRY SCHEIN INC	10,374.76	9,512.02	0	0.00
2	CUSIP # 811543107 SEABOARD CORP	7,198.00	8,064.31	0	0.00

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36	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	9,900.72	9,748.48	0	0.00
241	CUSIP # 827048109 SILGAN HOLDINGS INC	12,715.16	12,743.85	0	0.00
195	CUSIP # 830566105 SKECHERS USA INC	21,409.05	11,850.66	1	0.00
88	CUSIP # 832696405 JM SMUCKER CO	9,540.08	9,149.09	0	0.00
230	CUSIP # 844741108 SOUTHWEST AIRLINES	7,610.70	8,450.06	0	0.00
241	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	12,823.61	13,582.32	0	0.00
114	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	11,626.86	10,615.09	0	0.00
741	CUSIP # 858155203 STEELCASE INC CL A	14,012.31	13,250.09	0	0.00
220	CUSIP # 871607107 SYNOPSIS INC	11,143.00	9,633.21	0	0.00
182	CUSIP # 87162W100 SYNNEX CORPORATION	13,320.58	13,218.97	0	0.00
146	CUSIP # 872540109 TJX COMPANIES INC	9,660.82	9,314.71	0	0.00
551	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	15,191.07	14,741.30	0	0.00
243	CUSIP # 878237106 TECH DATA CORPORATION	13,987.08	14,234.44	0	0.00
96	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	10,128.96	9,678.93	0	0.00

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385	CUSIP # 882681109 TEXAS ROADHOUSE	14,410.55	12,260.29	0	67.32
62	CUSIP # 88579Y101 3M COMPANY	9,566.60	9,616.66	0	0.00
146	CUSIP # 891092108 TORO COMPANY	9,895.88	9,388.34	0	36.50
77	CUSIP # 891894107 TOWERS WATSON & CO CL A	9,686.60	9,020.94	0	11.55
118	CUSIP # 89417E109 TRAVELERS COS INC	11,405.88	11,826.05	0	0.00
85	CUSIP # 902252105 TYLER TECHNOLOGIES INC	10,997.30	8,916.62	0	0.00
273	CUSIP # 902748102 UIL HOLDINGS CORPORATION	12,508.86	12,372.65	0	121.39
68	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	10,502.60	9,093.84	0	0.00
119	CUSIP # 904708104 UNIFIRST CORP	13,310.15	13,506.30	0	4.61
94	CUSIP # 907818108 UNION PACIFIC CORP	8,964.78	10,282.64	0	0.00
502	CUSIP # 909218109 UNIT CORPORATION	13,614.24	15,370.34	0	0.00
152	CUSIP # 910047109 UNITED AIRLINES	8,057.52	10,032.77	0	0.00
132	CUSIP # 911163103 UNITED NATURAL FOODS INC	8,405.76	9,462.81	0	0.00
393	CUSIP # 911684108 US CELLULAR	14,804.31	14,901.97	0	0.00

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108	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	13,176.00	10,689.18	0	0.00
136	CUSIP # 918204108 VF CORP	9,484.64	9,475.14	0	0.00
201	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	12,582.60	10,494.49	0	0.00
210	CUSIP # 92343V104 VERIZON COMMUNICATIONS	9,788.10	10,027.13	0	0.00
249	CUSIP # 92924F106 WGL HOLDINGS INC	13,518.21	13,598.13	0	0.00
155	CUSIP # 931142103 WAL-MART STORES INC	10,994.15	12,657.53	0	0.00
447	CUSIP # 950755108 WERNER ENTERPRISES INC	11,733.75	13,114.52	0	0.00
170	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	9,873.60	8,962.09	0	0.00
263	CUSIP # 95709T100 WESTAR ENERGY INC	8,999.86	10,025.16	0	97.56
140	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	10,978.80	13,793.74	0	70.00
196	CUSIP # 966837106 WHOLE FOODS MKT	7,730.24	9,560.84	0	25.48
244	CUSIP # 981475106 WORLD FUEL SERVICES CORP	11,699.80	11,631.76	0	14.64
366	CUSIP # 98389B100 XCEL ENERGY INC	11,777.88	12,979.17	0	117.12
287	CUSIP # 984332106 YAHOO INC	11,276.23	13,382.24	0	0.00

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109	CUSIP # 98956P102 ZIMMER HOLDINGS INC	11,906.07	11,928.16	0	25.08
		<b>2,098,878.21</b>	<b>2,064,603.07</b>	<b>54</b>	<b>4,232.64</b>
	<b>FOREIGN STOCK</b>				
188	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	22,685.96	21,603.01	1	0.00
542	CUSIP # 05534B760 BCE INC	23,035.00	24,081.83	1	301.10
383	CUSIP # 063671101 BANK OF MONTREAL	22,704.24	24,693.27	1	0.00
457	CUSIP # 064149107 BANK OF NOVA SCOTIA	23,594.91	24,802.58	1	0.00
343	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	19,808.25	22,304.76	1	2.02
649	CUSIP # 138006309 CANON INC SPONS ADR	21,034.09	21,040.96	1	0.00
208	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	24,136.32	23,356.01	1	0.00
1,830	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	19,105.20	22,363.06	0	0.00
701	CUSIP # 438128308 HONDA MOTORS LTD ADR	22,712.40	22,934.03	1	0.00
576	CUSIP # 453038408 IMPERIAL OIL LIMITED	22,245.12	24,210.61	1	53.23
625	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	22,387.50	21,371.03	1	0.00



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652	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	22,917.80	22,579.61	1	0.00
3,692	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	26,656.24	21,405.44	1	0.00
1,317	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	25,194.21	21,688.38	1	0.00
305	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	22,008.80	22,946.51	1	0.00
745	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	27,036.05	21,370.34	1	0.00
1,130	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	23,628.30	20,920.11	1	0.00
233	CUSIP # 66987V109 NOVARTIS AF ADR	22,913.22	22,238.58	1	0.00
430	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	23,546.80	19,585.81	1	0.00
318	CUSIP # 803054204 SAP AG SPONS ADR	22,333.14	22,933.85	1	0.00
339	CUSIP # 87160A100 SYNGENTA AG ADR	27,665.79	23,202.16	1	0.00
963	CUSIP # 87969N204 TELSTRA CORP ADR	22,707.54	23,351.67	1	0.00
536	CUSIP # 891160509 TORONTO-DOMINION BANK	22,785.36	23,882.07	1	0.00
164	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	21,935.00	20,445.81	1	0.00

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689	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	23,725.72	24,263.86	1	0.00
703	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	25,624.35	24,033.74	1	842.28
238	CUSIP # D1668R123 DAIMLER CHRYSLER AG	21,888.86	20,809.70	1	0.00
245	CUSIP # G1151C101 ACCENTURE PLC	23,711.10	20,990.03	1	0.00
206	CUSIP # H0023R105 ACE LIMITED	20,946.08	22,337.86	1	138.02
		<b>670,673.35</b>	<b>651,746.68</b>	<b>17</b>	<b>1,336.65</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
337	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	37,760.85	38,073.55	1	0.00
472	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	54,619.84	56,892.36	1	0.00
353	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	37,068.53	38,407.80	1	0.00
347	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	37,691.14	37,773.52	1	0.00
2,383	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	56,691.57	57,611.15	1	0.00
2,020	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	55,974.20	57,115.01	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,801	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	93,688.02	100,217.85	2	0.00
6,028	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	169,145.68	172,222.31	4	0.00
		<b>542,639.83</b>	<b>558,313.55</b>	<b>14</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,325	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	118,733.25	125,243.41	3	0.00
7,491	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	306,232.08	304,073.89	8	2,891.53
		<b>424,965.33</b>	<b>429,317.30</b>	<b>11</b>	<b>2,891.53</b>



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### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,993.75	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2,993.75	2,993.75	5	0.00
		<b>2,993.75</b>	<b>2,993.75</b>	<b>5</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
6	CUSIP # 000957100 ABM INDUSTRIES INC	197.22	194.51	0	0.96
4	CUSIP # 00184X105 AOL INC	199.96	200.36	0	0.00
14	CUSIP # 002444107 AVX CORP	188.44	198.80	0	0.00
7	CUSIP # 002535300 AARON'S INC	253.47	240.16	0	0.00
2	CUSIP # 00817Y108 AETNA INC	254.92	235.18	0	0.00
2	CUSIP # 011659109 ALASKA AIR GROUP INC	128.86	132.30	0	0.00
5	CUSIP # 018522300 ALLETE INC	231.95	246.29	0	0.00
3	CUSIP # 018802108 ALLIANT ENERGY CORP	173.16	180.79	0	0.00
3	CUSIP # 020002101 ALLSTATE CORPORATION	194.61	202.17	0	0.00
3	CUSIP # 023608102 AMEREN CORPORATION	113.04	118.95	0	0.00

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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # 025537101 AMERICAN ELECTRIC POWER	211.88	218.94	0	0.00
2	CUSIP # 028591105 AMERICAN NATIONAL INSURANCE	204.64	211.22	0	0.00
3	CUSIP # 032359309 AMTRUST FINANCIAL SERVICES	196.53	182.79	0	0.75
1	CUSIP # 037833100 APPLE INC	125.43	130.40	0	0.00
3	CUSIP # 049560105 ATMOS ENERGY CORP	153.84	160.11	0	0.00
7	CUSIP # 050095108 ATWOOD OCEANICS INC	185.08	220.01	0	1.75
6	CUSIP # 05379B107 AVISTA CORP	183.90	189.89	0	0.00
6	CUSIP # 05615F102 BABCOCK & WILCOX CO	196.80	202.86	0	0.00
5	CUSIP # 067806109 BARNES GROUP INC	194.95	202.58	0	0.00
2	CUSIP # 075896100 BED BATH&BEYOND	137.96	142.44	0	0.00
3	CUSIP # 084423102 BERKLEY (W R) CORPORATION	155.79	148.17	0	0.36
1	CUSIP # 084670702 BERKSHIRE HATHAWAY INC CL B	136.11	143.17	0	0.00
1	CUSIP # 097023105 BOEING CO	138.72	143.80	0	0.00
1	CUSIP # 100557107 BOSTON BEER COMPANY INC -A	231.99	260.99	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
12	CUSIP # 111621306 BROCADE COMMUNICATIONS SYSTEMS	142.56	146.52	0	0.54
1	CUSIP # 119848109 BUFFALO WILD WINGS INC	156.69	153.32	0	0.00
3	CUSIP # 12503M108 CBOE HOLDINGS INC	171.66	172.79	0	0.00
1	CUSIP # 125509109 CIGNA CORP	162.00	141.21	0	0.00
2	CUSIP # 126650100 CVS CAREMARK CORPORATION	209.76	204.19	0	0.00
23	CUSIP # 12673A108 CYS INVESTMENTS INC	177.79	204.93	0	6.44
3	CUSIP # 127190304 CACI INTERNATIONAL INC	242.67	254.60	0	0.00
5	CUSIP # 128030202 CAL-MAINE FOODS, INC	261.00	281.10	0	0.00
2	CUSIP # 14149Y108 CARDINAL HEALTH INC	167.30	176.36	0	0.77
2	CUSIP # 147528103 CASEYS GENERAL STORES INC	191.48	175.54	0	0.00
4	CUSIP # 163072101 CHEESECAKE FACTORY	218.14	208.12	0	0.00
2	CUSIP # 16359R103 CHEMED CORP	262.20	249.28	0	0.00
2	CUSIP # 166764100 CHEVRON CORP	192.94	205.94	0	0.00
16	CUSIP # 16934Q208 CHIMERA INVESTMENT CORP NEW	219.36	229.02	0	6.24

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 171232101 CHUBB CORP	190.28	194.40	0	1.14
2	CUSIP # 171340102 CHURCH & DWIGHT CO INC	162.26	167.74	0	0.00
2	CUSIP # 172908105 CINTAS CORP	169.18	172.19	0	0.00
2	CUSIP # 192446102 COGNIZANT TECH SOLUTIONS CORP	122.18	131.72	0	0.00
5	CUSIP # 19247A100 COHEN & STEERS INC	170.40	187.25	0	0.00
3	CUSIP # 209115104 CONSOLIDATED EDISON INC	173.64	182.66	0	0.00
1	CUSIP # 22160K105 COSTCO WHOLESALE CORP	135.06	142.40	0	0.00
1	CUSIP # 22410J106 CRACKER BARREL OLD COUNTRY STORE	149.16	147.22	0	0.00
4	CUSIP # 229669106 CUBIC CORP	190.32	197.32	0	0.00
1	CUSIP # 233326107 DST SYSTEMS INC	125.98	119.09	0	0.00
3	CUSIP # 233331107 DTE ENERGY CO	223.92	232.04	0	1.38
5	CUSIP # 23334L102 DSW INC CL A	166.85	175.50	0	0.00
2	CUSIP # 235851102 DANAHER CORP	171.18	173.80	0	0.27
3	CUSIP # 243537107 DECKERS OUTDOOR CORP	215.91	211.02	0	0.00

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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 247361702 DELTA AIR LINES INC	205.40	214.94	0	0.00
2	CUSIP # 252131107 DEXCOM INC	159.96	145.31	0	0.00
2	CUSIP # 256677105 DOLLAR GENERAL CORP	155.48	150.42	0	0.44
2	CUSIP # 256746108 DOLLAR TREE INC	157.98	155.58	0	0.00
2	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	145.80	151.98	0	0.96
3	CUSIP # 26441C204 DUKE ENERGY CORPORATION	211.86	224.13	0	0.00
6	CUSIP # 26613Q106 DUPONT FABROS TECHNOLOGY	176.70	193.80	0	2.52
1	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	142.43	131.59	0	0.00
2	CUSIP # 29530P102 ERIE INDEMNITY COMPANY CL A	164.14	162.04	0	0.00
5	CUSIP # 296689102 ESSENDANT INC	196.25	198.48	0	0.70
4	CUSIP # 30040W108 EVERSOURCE ENERGY	181.64	193.76	0	0.00
2	CUSIP # 30231G102 EXXON MOBIL CORPORATION	166.40	170.80	0	0.00
1	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	162.51	166.30	0	0.00
4	CUSIP # 31847R102 FIRST AMERICAN FINANCIAL CORP	148.84	141.40	0	0.00



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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2	CUSIP # 344849104 FOOT LOCKER INC	134 .02	125 .99	0	0 .00
4	CUSIP # 36467W109 GAMESTOP CORP CL A	171 .84	177 .00	0	0 .00
2	CUSIP # 372460105 GENUINE PARTS CO	179 .06	180 .90	0	1 .23
1	CUSIP # 375558103 GILEAD SCIENCES, INC	117 .08	113 .83	0	0 .00
3	CUSIP # 404132102 HCC INSURANCE HOLDINGS INC	230 .52	172 .02	0	0 .89
4	CUSIP # 404251100 HNI CORP	204 .60	197 .16	0	0 .00
3	CUSIP # 410867105 HANOVER INSURANCE GROUP INC	222 .09	215 .52	0	0 .00
11	CUSIP # 422347104 HEARTLAND EXPRESS INC	222 .53	229 .03	0	0 .18
4	CUSIP # 42235N108 HEARTLAND PAYMENT SYSTEMS INC	216 .20	215 .18	0	0 .00
2	CUSIP # 423452101 HELMERICH & PAYNE	140 .84	147 .96	0	0 .00
2	CUSIP # 426281101 JACK HENRY & ASSOCIATES INC	129 .40	130 .46	0	0 .00
4	CUSIP # 436106108 HOLLYFRONTIER CORP	170 .76	164 .35	0	0 .00
3	CUSIP # 440452100 HORMEL FOODS CORP	169 .11	170 .71	0	0 .00
1	CUSIP # 459200101 INTL BUSINESS MACHINES CORP	162 .66	169 .96	0	0 .00

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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 460335201 INTL SPEEDWAY	220.02	224.46	0	0.00
2	CUSIP # 466032109 J&J SNACK FOODS	221.34	216.02	0	0.72
8	CUSIP # 477143101 JETBLUE AIRWAYS CORP	166.08	165.60	0	0.00
2	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	194.92	200.23	0	0.00
2	CUSIP # 49271M100 KEURIG GREEN MOUNTAIN INC	153.26	169.08	0	0.58
1	CUSIP # 494368103 KIMBERLY-CLARK CORP	105.97	108.45	0	0.88
2	CUSIP # 497266106 KIRBY CORP	153.32	157.28	0	0.00
8	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	213.92	223.38	0	0.00
2	CUSIP # 501044101 KROGER COMPANY	145.02	144.84	0	0.00
3	CUSIP # 52729N308 LEVEL 3 COMMUNICATIONS, INC.	158.01	166.72	0	0.00
1	CUSIP # 539830109 LOCKHEED MARTIN CORPORATION	185.90	190.99	0	0.00
2	CUSIP # 55826P100 MADISON SQUARE GAR INC-A	166.98	169.56	0	0.00
3	CUSIP # 559079207 MAGELLAN HEALTH SERVICES INC	210.21	202.71	0	0.00
4	CUSIP # 562750109 MANHATTAN ASSOCIATES	238.60	221.08	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 571748102 MARSH & MCLENNAN COS INC	170 . 10	175 . 38	0	0 . 00
2	CUSIP # 577933104 MAXIMUS INC	131 . 46	129 . 54	0	0 . 00
2	CUSIP # 58502B106 MEDNAX INC	148 . 22	141 . 40	0	0 . 00
1	CUSIP # 61174X109 MONSTER BEVERAGE CORP	134 . 02	126 . 35	0	0 . 00
5	CUSIP # 636274300 NATIONAL GRID PLC ADR	322 . 85	356 . 05	1	10 . 83
4	CUSIP # 637071101 NATIONAL OILWELL VARCO INC	193 . 12	201 . 04	0	0 . 00
7	CUSIP # 646025106 NEW JERSEY RESOURCES CORP	192 . 85	206 . 97	0	1 . 58
1	CUSIP # 666807102 NORTHROP GRUMMAN CORP	158 . 63	160 . 39	0	0 . 00
1	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	225 . 98	223 . 15	0	0 . 00
3	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	233 . 31	239 . 46	0	2 . 25
2	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	137 . 21	135 . 86	0	0 . 00
10	CUSIP # 680223104 OLD REPUBLIC INTL CORP	156 . 30	155 . 10	0	0 . 00
8	CUSIP # 682128103 OMNIVISION TECHNOLOGIES INC	209 . 56	213 . 22	0	0 . 00
9	CUSIP # 69349H107 PNM RESOURCES INC	221 . 40	231 . 63	0	0 . 00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 69840W108 PANERA BREAD CO	174.77	182.68	0	0.00
3	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	192.93	199.50	0	0.00
3	CUSIP # 703395103 PATTERSON COS INC	145.95	143.67	0	0.00
3	CUSIP # 704326107 PAYCHEX INC	140.64	147.84	0	0.00
12	CUSIP # 70931T103 PENNYMAC MORTGAGE INVESTMENT	209.16	221.27	0	0.00
5	CUSIP # 717081103 PFIZER INC	167.65	172.85	0	0.00
7	CUSIP # 72147K108 PILGRIMS PRIDE CORP	160.79	171.77	0	0.00
3	CUSIP # 723484101 PINNACLE WEST CAPITAL CORPORATION	170.67	177.78	0	0.00
4	CUSIP # 727493108 PLANTRONICS INC	225.24	222.63	0	0.00
5	CUSIP # 736508847 PORTLAND GENERAL ELECTRIC CO	165.80	171.69	0	1.50
4	CUSIP # 737464107 POST PROPERTIES INC	217.48	228.20	0	1.76
1	CUSIP # 740189105 PRECISION CASTPARTS CORP	199.87	212.82	0	0.00
2	CUSIP # 741511109 PRICESMART INC	182.48	165.42	0	0.00
5	CUSIP # 74164M108 PRIMERICA INC	228.45	224.28	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 74267C106 PROASSURANCE CORP	231.05	227.07	0	1.24
7	CUSIP # 743315103 PROGRESSIVE CORP	194.81	192.07	0	0.00
1	CUSIP # 74460D109 PUBLIC STORAGE INC	184.37	195.75	0	0.00
5	CUSIP # 74762E102 QUANTA SERVICES INC	144.10	150.15	0	0.00
2	CUSIP # 755111507 RAYTHEON COMPANY	191.36	206.04	0	1.34
3	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	166.50	171.02	0	0.00
6	CUSIP # 775711104 ROLLINS INC	171.18	149.28	0	0.00
3	CUSIP # 778296103 ROSS STORES INC	145.83	147.89	0	0.00
3	CUSIP # 800013104 SANDERSON FARMS INC	225.48	234.05	0	0.00
3	CUSIP # 80589M102 SCANA CORPORATION	151.95	157.80	0	1.64
1	CUSIP # 806407102 HENRY SCHEIN INC	142.12	142.25	0	0.00
1	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	275.02	287.52	0	0.00
4	CUSIP # 827048109 SILGAN HOLDINGS INC	211.04	218.97	0	0.00
3	CUSIP # 830566105 SKECHERS USA INC	329.37	319.38	1	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 832696405 JM SMUCKER CO	108.41	118.70	0	0.00
5	CUSIP # 844741108 SOUTHWEST AIRLINES	165.45	182.32	0	0.00
4	CUSIP # 844895102 SOUTHWEST GAS CORPORATION	212.84	219.08	0	0.00
2	CUSIP # 84763R101 SPECTRUM BRANDS HOLDINGS INC	203.98	192.14	0	0.00
11	CUSIP # 858155203 STEELCASE INC CL A	208.01	195.68	0	0.00
3	CUSIP # 871607107 SYNOPSIS INC	151.95	150.72	0	0.00
3	CUSIP # 87162W100 SYNNEX CORPORATION	219.57	249.81	0	0.00
2	CUSIP # 872540109 TJX COMPANIES INC	132.34	130.64	0	0.00
8	CUSIP # 874054109 TAKE-TWO INTERACTIVE SOFTWARE	220.56	222.39	0	0.00
4	CUSIP # 878237106 TECH DATA CORPORATION	230.24	248.52	0	0.00
1	CUSIP # 879360105 TELEDYNE TECHNOLOGIES INC	105.51	102.64	0	0.00
6	CUSIP # 882681109 TEXAS ROADHOUSE	224.58	211.56	0	1.02
1	CUSIP # 88579Y101 3M COMPANY	154.30	159.59	0	0.00
2	CUSIP # 891092108 TORO COMPANY	135.56	138.68	0	0.50

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1	CUSIP # 891894107 TOWERS WATSON & CO CL A	125.80	137.67	0	0.15
2	CUSIP # 89417E109 TRAVELERS COS INC	193.32	200.98	0	0.00
1	CUSIP # 902252105 TYLER TECHNOLOGIES INC	129.38	121.68	0	0.00
5	CUSIP # 902748102 UIL HOLDINGS CORPORATION	229.10	250.16	0	1.73
1	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	154.45	154.64	0	0.00
2	CUSIP # 904708104 UNIFIRST CORP	223.70	229.70	0	0.08
2	CUSIP # 907818108 UNION PACIFIC CORP	190.74	204.16	0	0.00
7	CUSIP # 909218109 UNIT CORPORATION	189.84	226.57	0	0.00
3	CUSIP # 910047109 UNITED AIRLINES	159.03	165.52	0	0.00
2	CUSIP # 911163103 UNITED NATURAL FOODS INC	127.36	132.45	0	0.00
6	CUSIP # 911684108 US CELLULAR	226.02	232.20	0	0.00
2	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	244.00	236.40	0	0.00
2	CUSIP # 918204108 VF CORP	139.48	141.72	0	0.00
3	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	187.80	176.01	0	0.00

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3	CUSIP # 92343V104 VERIZON COMMUNICATIONS	139.83	147.78	0	0.00
4	CUSIP # 92924F106 WGL HOLDINGS INC	217.16	226.79	0	0.00
3	CUSIP # 931142103 WAL-MART STORES INC	212.79	222.10	0	0.00
8	CUSIP # 950755108 WERNER ENTERPRISES INC	210.00	220.98	0	0.00
3	CUSIP # 955306105 WEST PHARMACEUTICAL SERVICES	174.24	168.18	0	0.00
4	CUSIP # 95709T100 WESTAR ENERGY INC	136.88	143.67	0	1.44
2	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	156.84	194.19	0	1.00
4	CUSIP # 966837106 WHOLE FOODS MKT	157.76	163.56	0	0.52
4	CUSIP # 981475106 WORLD FUEL SERVICES CORP	191.80	200.84	0	0.24
5	CUSIP # 98389B100 XCEL ENERGY INC	160.90	167.00	0	1.60
4	CUSIP # 984332106 YAHOO INC	157.16	173.28	0	0.00
2	CUSIP # 98956P102 ZIMMER HOLDINGS INC	218.46	228.85	0	0.00
		<b>32,018.98</b>	<b>32,641.88</b>	<b>54</b>	<b>60.12</b>
<b>FOREIGN STOCK</b>					
3	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	362.01	366.54	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8	CUSIP # 05534B760 BCE INC	340.00	353.19	1	4.32
6	CUSIP # 063671101 BANK OF MONTREAL	355.68	369.64	1	0.00
7	CUSIP # 064149107 BANK OF NOVA SCOTIA	361.41	374.63	1	0.00
6	CUSIP # 136375102 CANADIAN NATIONAL RAILWAY CO	346.50	360.09	1	0.00
11	CUSIP # 138006309 CANON INC SPONS ADR	356.51	373.69	1	0.00
3	CUSIP # 25243Q205 DIAGEO PLC SPONSORED ADR	348.12	329.67	1	0.00
31	CUSIP # 294821608 ERICSSON (LM) TEL-SP ADR	323.64	351.62	1	0.00
10	CUSIP # 438128308 HONDA MOTORS LTD ADR	324.00	340.29	1	0.00
8	CUSIP # 453038408 IMPERIAL OIL LIMITED	308.96	321.36	1	0.00
9	CUSIP # 502117203 L'OREAL UNSPONSORED ADR	322.38	342.27	1	0.00
9	CUSIP # 502441306 LVMH MOET HENNESSY UNSPONSORED ADR	316.35	333.18	1	0.00
53	CUSIP # 606822104 MITSUBISHI UFJ FINANCIAL GROUP INC	382.66	391.26	1	0.00
19	CUSIP # 62942M201 NTT DOCOMO INC SPONS ADR	363.47	357.58	1	0.00

# ACCOUNT STATEMENT

Statement Period  
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04/01/2015 through 06/30/2015  
XXXXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 641069406 NESTLE SA SPONS ADR FOR REG: 1 ADR REPS 1 REGISTERED SHARE	360.80	385.12	1	0.00
11	CUSIP # 654624105 NIPPON TELEPHONE & TELEGRAPH	399.19	384.56	1	0.00
16	CUSIP # 654744408 NISSAN MOTOR CO LTD SPONS ADR	334.56	341.60	1	0.00
4	CUSIP # 66987V109 NOVARTIS AF ADR	393.36	409.04	1	0.00
6	CUSIP # 670100205 NOVO-NORDISK SA SPONS ADR	328.56	346.56	1	0.00
5	CUSIP # 803054204 SAP AG SPONS ADR	351.15	374.95	1	0.00
5	CUSIP # 87160A100 SYNGENTA AG ADR	408.05	452.33	1	0.00
14	CUSIP # 87969N204 TELSTRA CORP ADR	330.12	333.90	1	0.00
8	CUSIP # 891160509 TORONTO-DOMINION BANK	340.08	351.84	1	0.00
3	CUSIP # 892331307 TOYOTA MOTORS CORP ADR	401.25	408.54	1	0.00
10	CUSIP # 911271302 UNITED OVERSEAS BANK LIMITED SPONS ADR	344.35	338.50	1	0.00
10	CUSIP # 92857W308 VODAFONE GROUP PLC SPONSORED ADR	364.50	388.60	1	11.65
4	CUSIP # D1668R123 DAIMLER CHRYSLER AG	367.88	373.91	1	0.00

# ACCOUNT STATEMENT

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04/01/2015 through 06/30/2015  
XXXXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4	CUSIP # G1151C101 ACCENTURE PLC	387.12	386.95	1	0.00
3	CUSIP # H0023R105 ACE LIMITED	305.04	320.04	1	2.01
		<b>10,227.70</b>	<b>10,561.45</b>	<b>17</b>	<b>17.98</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
5	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	560.25	560.34	1	0.00
8	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	925.76	933.13	2	0.00
6	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	630.06	633.06	1	0.00
5	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	543.10	546.45	1	0.00
37	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	880.23	893.21	1	0.00
31	CUSIP # 73936T573 POWERSHARES EMERGING MKTS SOVEREIGN DEBT	859.01	875.84	1	0.00
28	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	1,456.56	1,468.86	2	0.00
94	CUSIP # 97717W471 WISDOMTREE BLOOMBERG US DOLLAR BULLISH FUND	2,637.64	2,643.57	4	0.00

# ACCOUNT STATEMENT

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04/01/2015 through 06/30/2015  
XXXXXX6362  
FIRST TRUST TARGET DATE FUND  
2050

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		8,492.61	8,554.46	14	0.00
	MUTUAL FUNDS - EQUITY				
23	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	2,061.03	2,181.58	3	0.00
114	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	4,660.32	4,847.28	8	42.46
		6,721.35	7,028.86	11	42.46



## ACCOUNT STATEMENT

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FIRST TRUST COUNTER INFLATION  
PORTFOLIO

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
92,767.59	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	92,767.59	92,767.59	4	0.00
		<b>92,767.59</b>	<b>92,767.59</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
2,916	CUSIP # 013817101 ALCOA INC	32,513.40	48,857.69	1	0.00
498	CUSIP # 032511107 ANADARKO PETROLEUM CORP	38,873.88	45,173.66	2	0.00
952	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	45,905.44	38,287.10	2	0.00
751	CUSIP # 125269100 CF INDUSTRIES HOLDINGS INC	48,274.28	38,731.49	2	0.00
423	CUSIP # 166764100 CHEVRON CORP	40,806.81	47,463.15	2	0.00
705	CUSIP # 20825C104 CONOCO/PHILLIPS	43,294.05	45,724.82	2	0.00
515	CUSIP # 244199105 DEERE & CO	49,980.75	44,646.27	2	302.40
510	CUSIP # 26875P101 EOG RESOURCES INC	44,650.50	43,881.59	2	0.00
1,996	CUSIP # 35671D857 FREEPORT-MCMORAN COPPER & GOLD INC	37,165.52	53,981.30	2	0.00
949	CUSIP # 406216101 HALLIBURTON COMPANY	40,873.43	46,421.57	2	0.00

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XXXXXXXX1759  
FIRST TRUST COUNTER INFLATION  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
639	CUSIP # 42809H107 HESS CORP	42,736.32	43,220.36	2	0.00
2,400	CUSIP # 46626D108 MMC NORILSK NICKEL JSC-ADR	40,680.00	40,477.68	2	0.00
923	CUSIP # 56585A102 MARATHON PETROLEUM CORP	48,282.13	36,216.86	2	0.00
384	CUSIP # 61166W101 MONSANTO COMPANY	40,930.56	38,608.30	2	188.16
584	CUSIP # 674599105 OCCIDENTAL PETROLEUM CORPORATION	45,417.68	53,302.28	2	429.00
578	CUSIP # 718546104 PHILLIPS 66	46,563.68	40,115.66	2	0.00
1,430	CUSIP # 84265V105 SOUTHERN COPPER CORP	42,056.30	47,011.86	2	0.00
2,095	CUSIP # 858119100 STEEL DYNAMICS INC	43,397.93	37,031.77	2	282.15
804	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	50,330.40	40,588.49	2	0.00
		<b>822,733.06</b>	<b>829,741.90</b>	<b>37</b>	<b>1,201.71</b>
	<b>FOREIGN STOCK</b>				
974	CUSIP # 088606108 BHP BILLITON LTD SPONS ADR	39,651.54	60,479.31	2	0.00
1,573	CUSIP # 136385101 CANADIAN NATURAL RESOURCES LTD	42,722.68	58,368.43	2	242.75
2,489	CUSIP # 380956409 GOLDCORP INC	40,321.80	55,887.81	2	0.00

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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
398	CUSIP # 71646E100 PETROCHINA CO LTD- ADR	44,102.38	46,866.94	2	536.54
614	CUSIP # 752344309 RANDGOLD RESOURCES LIMITED ADR	41,107.30	45,970.83	2	0.00
1,011	CUSIP # 767204100 RIO TINTO PLC-SPON ADR	41,663.31	50,070.03	2	0.00
1,290	CUSIP # 803866300 SASOL LTD SPONS ADR	47,807.40	55,007.75	2	0.00
559	CUSIP # 806857108 SCHLUMBERGER LTD	48,180.21	48,733.38	2	274.50
887	CUSIP # 89151E109 TOTAL SA SPON ADR	43,613.79	45,201.36	2	492.78
5,226	CUSIP # 91912E105 VALE SA SPONS ADR	30,781.14	66,668.02	1	0.00
501	CUSIP # G16962105 BUNGE LTD	43,987.80	38,217.63	2	0.00
		<b>463,939.35</b>	<b>571,471.49</b>	<b>21</b>	<b>1,546.57</b>
	<b>MUTUAL FUNDS - FIXED INCOME</b>				
1,014	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	113,618.70	117,018.21	5	0.00
4,803	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	114,263.37	118,451.90	5	0.00
2,052	CUSIP # 78464A490 SPDR DB INTL GOV INFL-PROT	112,675.32	121,039.47	5	0.00
		<b>340,557.39</b>	<b>356,509.58</b>	<b>15</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				

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XXXXXXXX1759  
FIRST TRUST COUNTER INFLATION  
PORTFOLIO

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18,287	CUSIP # 464285105 ISHARES COMEX GOLD TRUST	207,374.58	240,455.17	9	0.00
653	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	58,515.33	54,376.71	3	0.00
839	CUSIP # 464287739 ISHARES DJ US REAL ESTATE INDEX FD	59,820.70	57,341.00	3	0.00
8,922	CUSIP # 46428Q109 ISHARES SILVER TRUST	134,097.66	165,203.00	6	0.00
1,166	CUSIP # 922908553 VANGUARD REIT ETF	87,088.54	83,240.59	4	870.20
		<b>546,896.81</b>	<b>600,616.47</b>	<b>25</b>	<b>870.20</b>





# ACCOUNT STATEMENT

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04/01/2015 through 06/30/2015  
XXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
55,330.21	CUSIP # TDA100222 TD AMERITRADE NON INTEREST BEARING CASH ACCT	55,330.21	55,330.21	4	0.00
		<b>55,330.21</b>	<b>55,330.21</b>	<b>4</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
30	CUSIP # 001084102 AGCO CORP	1,703.40	1,529.70	0	0.00
158	CUSIP # 001744101 AMN HEALTHCARE SERVICES INC	4,991.22	3,461.93	0	0.00
6	CUSIP # 002567105 ABAXIS INC	308.88	370.20	0	0.00
8	CUSIP # 003654100 ABIOMED INC	525.84	429.20	0	0.00
389	CUSIP # 003830106 ABRAXAS PETROLEUM CORP	1,147.55	2,045.58	0	0.00
23	CUSIP # 00751Y106 ADVANCE AUTO PARTS INC	3,663.67	3,213.38	0	1.38
67	CUSIP # 00817Y108 AETNA INC	8,539.82	7,123.17	1	0.00
14	CUSIP # 009158106 AIR PRODUCTS & CHEMICALS INC	1,915.62	2,024.32	0	11.34
79	CUSIP # 011659109 ALASKA AIR GROUP INC	5,089.97	5,070.85	0	0.00
13	CUSIP # 01748X102 ALLEGiant TRAVEL	2,312.44	2,231.82	0	0.00

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04/01/2015 through 06/30/2015  
XXXXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 020409108 ALMOST FAMILY	2,594.15	1,926.80	0	0.00
91	CUSIP # 023436108 AMEDISYS INC	3,615.43	2,228.20	0	0.00
563	CUSIP # 02553E106 AMERICAN EAGLE OUTFITTERS INC	9,694.86	9,027.87	1	0.00
23	CUSIP # 031162100 AMGEN INC	3,530.96	3,686.29	0	0.00
121	CUSIP # 032095101 AMPHENOL CORP CL A	7,014.37	6,353.74	1	15.13
17	CUSIP # 032654105 ANALOG DEVICES INC	1,091.15	1,162.97	0	0.00
67	CUSIP # 034164103 THE ANDERSONS, INC	2,613.00	3,862.06	0	9.38
206	CUSIP # 034754101 ANGIES LIST INC	1,268.96	1,244.30	0	0.00
97	CUSIP # 03475V101 ANGIODYNAMICS	1,590.80	1,600.59	0	0.00
183	CUSIP # 037833100 APPLE INC	22,952.78	22,635.66	2	0.00
60	CUSIP # 039483102 ARCHER-DANIELS-MIDLAND CO	2,893.20	3,008.12	0	0.00
63	CUSIP # 04269X105 ARRAY BIOPHARMA INC	454.23	502.63	0	0.00
32	CUSIP # 045327103 ASPEN TECHNOLOGY INC	1,457.60	1,318.73	0	0.00
28	CUSIP # 053015103 AUTO DATA PROCESSING INC.	2,246.44	2,214.18	0	13.72

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MIZAN ALL EQUITY MODERATE  
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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
125	CUSIP # 057224107 BAKER HUGHES INC	7,712.50	8,388.15	1	0.00
55	CUSIP # 067383109 CR BARD INC	9,388.50	8,536.03	1	0.00
58	CUSIP # 067774109 BARNES & NOBLE INC	1,505.68	1,277.98	0	0.00
42	CUSIP # 068323104 BARRACUDA NETWORKS INC	1,664.04	1,600.91	0	0.00
72	CUSIP # 073271108 BAZAARVOICE INC	424.08	415.37	0	0.00
18	CUSIP # 075896100 BED BATH&BEYOND	1,241.64	1,341.47	0	0.00
117	CUSIP # 089302103 BIG LOTS INC	5,263.83	5,334.66	0	0.00
25	CUSIP # 09057G602 BIO-REFERENCE LABS INC	1,031.25	827.64	0	0.00
6	CUSIP # 09062X103 BIOGEN IDEC INC	2,423.64	2,433.20	0	0.00
49	CUSIP # 09238E104 BLACKHAWK NETWORK HOLDINGS I	2,018.80	1,750.03	0	0.00
68	CUSIP # 09739D100 BOISE CASCADE CO	2,494.24	2,490.59	0	0.00
18	CUSIP # 101388106 BOTTOMLINE TECHNOLOGIES (DE) INC	500.58	479.34	0	0.00
15	CUSIP # 104674106 BRADY CORP CL A	371.10	430.23	0	0.00
72	CUSIP # 111320107 BROADCOM CORP CL A	3,707.28	3,104.77	0	0.00

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MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24	CUSIP # 12541W209 C H ROBINSON WORLDWIDE INC	1,497.36	1,752.14	0	0.00
73	CUSIP # 125509109 CIGNA CORP	11,826.00	8,863.27	1	0.00
63	CUSIP # 126349109 CSG SYSTEMS INTL	1,994.58	1,974.42	0	0.00
35	CUSIP # 12662P108 CVR ENERGY INC	1,317.40	1,456.78	0	0.00
332	CUSIP # 126650100 CVS CAREMARK CORPORATION	34,820.16	31,045.84	3	0.00
13	CUSIP # 12709P103 CABOT MICROELECTRONICS CORP	612.43	663.53	0	0.00
18	CUSIP # 128030202 CAL-MAINE FOODS, INC	939.60	656.96	0	0.00
52	CUSIP # 128246105 CALAVO GROWERS INC	2,700.36	2,156.13	0	0.00
154	CUSIP # 129500104 CALERES INC	4,894.12	4,719.45	0	10.78
37	CUSIP # 132011107 CAMBREX CORP	1,625.78	1,285.34	0	0.00
40	CUSIP # 139594105 CAPELLA EDUCATION CO	2,146.80	2,623.60	0	14.80
140	CUSIP # 141337105 CARBONITE INC	1,653.40	1,679.25	0	0.00
114	CUSIP # 14149Y108 CARDINAL HEALTH INC	9,536.10	8,554.38	1	44.12
16	CUSIP # 142339100 CARLISLE COMPANIES INC	1,601.92	1,423.32	0	0.00

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MIZAN ALL EQUITY MODERATE  
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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
54	CUSIP # 146229109 CARTERS INC	5,740.20	4,456.72	0	0.00
8	CUSIP # 14964U108 CAVIUM INC	550.48	465.12	0	0.00
159	CUSIP # 15135B101 CENTENE CORPORATION	12,783.60	9,625.09	1	0.00
327	CUSIP # 156431108 CENTURY ALUMINUM COMPANY	3,410.61	7,594.84	0	0.00
28	CUSIP # 159864107 CHARLES RIVER LABS INTL INC	1,969.52	1,998.18	0	0.00
31	CUSIP # 16359R103 CHEMED CORP	4,064.10	3,644.63	0	0.00
10	CUSIP # 168905107 CHILDRENS PLACE RETAIL STRES INC	654.10	600.74	0	1.50
10	CUSIP # 17273K109 CIRCOR INTERNATIONAL INC	545.30	675.25	0	0.00
47	CUSIP # 172755100 CIRRUS LOGIC INC	1,599.41	1,491.27	0	0.00
155	CUSIP # 172908105 CINTAS CORP	13,111.45	10,091.56	1	0.00
33	CUSIP # 179895107 CLARCOR INC	2,053.92	2,098.01	0	0.00
159	CUSIP # 198516106 COLUMBIA SPORTSWEAR CO	9,613.14	7,736.18	1	0.00
24	CUSIP # 20451N101 COMPASS MINERALS INTL	1,971.36	2,081.78	0	0.00
22	CUSIP # 205363104 COMPUTER SCIENCES CORP	1,444.08	1,438.80	0	5.06

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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
115	CUSIP # 205944101 CON-WAY INC	4,412.55	5,507.92	0	0.00
112	CUSIP # 210313102 CONSTANT CONTACT INC	3,221.12	3,307.44	0	0.00
18	CUSIP # 212485106 CONVERGYS CORPORATION	458.82	382.49	0	1.44
15	CUSIP # 216648402 COOPER COMPANIES, INC	2,669.55	2,320.95	0	0.00
64	CUSIP # 231021106 CUMMINS INC	8,396.16	9,234.56	1	0.00
30	CUSIP # 23247G109 CVENT INC	773.40	821.15	0	0.00
216	CUSIP # 23331S100 DHI GROUP INC	1,920.24	2,217.07	0	0.00
43	CUSIP # 233326107 DST SYSTEMS INC	5,417.14	4,402.89	0	0.00
121	CUSIP # 23334L102 DSW INC CL A	4,037.77	4,387.50	0	0.00
25	CUSIP # 23335C101 DTS INC	762.25	812.76	0	0.00
16	CUSIP # 243537107 DECKERS OUTDOOR CORP	1,151.52	1,383.72	0	0.00
9	CUSIP # 248019101 DELUXE CORP	558.00	584.88	0	0.00
58	CUSIP # 253393102 DICKS SPORTING GOODS INC	3,002.66	3,006.90	0	0.00
82	CUSIP # 254543101 DIODES INC	1,977.02	2,275.20	0	0.00

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XXXXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19	CUSIP # 256746108 DOLLAR TREE INC	1,500.81	1,522.90	0	0.00
32	CUSIP # 260003108 DOVER CORPORATION	2,245.76	2,611.39	0	0.00
137	CUSIP # 26138E109 DR PEPPER SNAPPLE GROUP INC	9,987.30	8,997.72	1	65.76
37	CUSIP # 26746E103 DYAX CORP	980.50	677.42	0	0.00
40	CUSIP # 26875P101 EOG RESOURCES INC	3,502.00	4,319.86	0	0.00
35	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	4,985.05	4,299.18	0	0.00
103	CUSIP # 282914100 8X8 INC	922.88	871.29	0	0.00
13	CUSIP # 28849P100 ELLIE MAE INC	907.27	846.18	0	0.00
9	CUSIP # 29404K106 ENVESTNET INC	363.87	447.04	0	0.00
43	CUSIP # 29414B104 EPAM SYSTEMS INC	3,062.89	2,140.51	0	0.00
82	CUSIP # 294429105 EQUIFAX INC	7,961.38	6,608.62	1	0.00
25	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	658.50	751.14	0	0.00
33	CUSIP # 298736109 EURONET WORLDWIDE INC	2,036.10	1,874.37	0	0.00
42	CUSIP # 302130109 EXPEDITORS INTL WASH INC	1,936.41	1,929.90	0	0.00

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176	CUSIP # 30219E103 EXPRESS INC	3,187.36	2,987.77	0	0.00
53	CUSIP # 30249U101 FMC TECHNOLOGIES INC	2,198.97	2,699.26	0	0.00
6	CUSIP # 30303M102 FACEBOOK INC	514.59	456.70	0	0.00
24	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	3,900.24	3,900.60	0	0.00
249	CUSIP # 303726103 FAIRCHILD SEMICONDUCTOR INT'L	4,327.62	4,137.05	0	0.00
106	CUSIP # 313855108 FEDERAL SIGNAL CORP	1,580.46	1,572.44	0	0.00
100	CUSIP # 31428X106 FEDEX CORPORATION	17,040.00	16,032.91	1	25.00
23	CUSIP # 315616102 F5 NETWORKS INC	2,768.05	2,926.30	0	0.00
12	CUSIP # 337738108 FISERV INC	993.96	941.89	0	0.00
36	CUSIP # 33829M101 FIVE BELOW INC	1,423.08	1,372.82	0	0.00
594	CUSIP # 344849104 FOOT LOCKER INC	39,803.94	31,882.22	3	0.00
73	CUSIP # 34984V100 FORUM ENERGY TECHNOLOGIES INC	1,480.44	2,129.01	0	0.00
60	CUSIP # 361268105 G & K SERVICES INC CL A	4,148.40	4,141.47	0	0.00
115	CUSIP # 36237H101 G-III APPAREL GROUP	8,090.25	6,239.02	1	0.00



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45	CUSIP # 364760108 GAP INC	1,717.65	2,014.31	0	0.00
126	CUSIP # 371901109 GENTEX CORP	2,068.92	2,021.01	0	0.00
65	CUSIP # 372460105 GENUINE PARTS CO	5,819.45	6,008.24	0	39.98
92	CUSIP # 37253A103 GENTHERM INC	5,051.72	3,789.66	0	0.00
87	CUSIP # 37518B102 GIGAMON INC	2,870.13	1,987.83	0	0.00
13	CUSIP # 375558103 GILEAD SCIENCES, INC	1,522.04	1,419.28	0	0.00
208	CUSIP # 38526M106 GRAND CANYON EDUCATION INC	8,819.20	9,284.50	1	0.00
13	CUSIP # 39153L106 GREATBATCH INC	700.96	695.96	0	0.00
106	CUSIP # 404251100 HNI CORP	5,421.90	5,069.56	0	0.00
321	CUSIP # 404609109 HACKETT GROUP INC	4,311.03	2,930.81	0	32.10
26	CUSIP # 405024100 HAEMONETICS CORP	1,075.36	967.54	0	0.00
58	CUSIP # 406216101 HALLIBURTON COMPANY	2,498.06	3,531.58	0	0.00
517	CUSIP # 410345102 HANESBRANDS INC	17,226.44	12,244.29	1	0.00
55	CUSIP # 413086109 HARMAN INTERNATIONAL INDUSTRIES	6,541.70	6,241.97	1	0.00

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58	CUSIP # 42330P107 HELIX ENERGY SOLUTIONS GROUP INC	732.54	1,342.90	0	0.00
49	CUSIP # 423452101 HELMERICH & PAYNE	3,450.58	5,159.91	0	0.00
15	CUSIP # 42809H107 HESS CORP	1,003.20	1,334.98	0	0.00
73	CUSIP # 428567101 HIBBETT SPORTS INC	3,400.34	3,512.75	0	0.00
33	CUSIP # 431475102 HILL ROM HOLDINGS INC	1,792.89	1,474.35	0	0.00
36	CUSIP # 436106108 HOLLYFRONTIER CORP	1,536.84	1,497.96	0	0.00
150	CUSIP # 437076102 HOME DEPOT INC	16,669.50	14,562.08	1	0.00
19	CUSIP # 441060100 HOSPIRA INC	1,685.49	1,151.46	0	0.00
27	CUSIP # 447462102 HURON CONSULTING GROUP INC	1,892.43	1,724.75	0	0.00
219	CUSIP # 450911201 ITT CORP	9,162.96	9,535.65	1	25.91
109	CUSIP # 45167R104 IDEX CORP	8,565.22	8,368.90	1	0.00
49	CUSIP # 452308109 ILLINOIS TOOL WORKS INC	4,497.71	4,323.60	0	23.77
13	CUSIP # 452327109 ILLUMINA INC	2,838.68	2,166.19	0	0.00
14	CUSIP # 45256B101 IMPAX LABORATORIES INC	642.88	477.61	0	0.00

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176	CUSIP # 45667G103 INFINERA CORP	3,692.48	3,005.38	0	0.00
143	CUSIP # 45772F107 INPHI CORP	3,268.98	2,609.74	0	0.00
32	CUSIP # 45774W108 INSTEEL INDUSTRIES INC	598.40	712.39	0	0.00
10	CUSIP # 45778Q107 INSPERITY INC	509.00	529.80	0	0.00
22	CUSIP # 45780L104 INOGEN INC	981.20	561.32	0	0.00
202	CUSIP # 458118106 INTEGRATED DEVICE TECHNOLOGY INC	4,383.40	4,243.73	0	0.00
174	CUSIP # 458140100 INTEL CORPORATION	5,292.21	5,950.16	0	0.00
53	CUSIP # 45825N107 INTELIQUENT INC	975.20	934.22	0	0.00
226	CUSIP # 458665304 INTERFACE INC	5,661.30	4,903.63	0	0.00
19	CUSIP # 461202103 INTUIT INC	1,914.63	1,990.63	0	0.00
18	CUSIP # 465741106 ITRON INC	619.92	739.53	0	0.00
133	CUSIP # 47760A108 JIVE SOFTWARE INC	698.25	796.52	0	0.00
32	CUSIP # 477839104 JOHN BEAN TECHNOLOGIES CORP	1,202.88	1,001.61	0	0.00
70	CUSIP # 485170302 KANSAS CITY SOUTHERN ORD	6,384.00	8,067.22	1	23.10

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86	CUSIP # 497498105 KIRKLANDS INC	2,396.82	2,102.08	0	0.00
643	CUSIP # 499064103 KNIGHT TRANSPORTATION INC	17,193.82	18,777.88	1	0.00
58	CUSIP # 500643200 KORN FERRY INTERNATIONAL	2,016.66	1,677.44	0	5.80
47	CUSIP # 501797104 L BRANDS INC	4,029.31	4,005.59	0	0.00
95	CUSIP # 50187A107 LHC GROUP LLC	3,633.75	2,707.48	0	0.00
103	CUSIP # 501889208 LKQ CORP	3,115.24	2,918.73	0	0.00
18	CUSIP # 515098101 LANDSTAR SYSTEMS INC	1,203.66	1,387.30	0	0.00
29	CUSIP # 516012101 LANNETT CO INC	1,723.76	1,177.86	0	0.00
17	CUSIP # 526107107 LENNOX INTERNATIONAL INC	1,830.73	1,580.56	0	6.12
65	CUSIP # 529771107 LEXMARK INTERNATIONAL GROUP CL A	2,873.00	2,958.38	0	0.00
135	CUSIP # 53224V100 LIFELOCK INC	2,214.00	1,906.66	0	0.00
233	CUSIP # 536252109 LIONBRIDGE TECHNOLOGIES INC	1,437.61	1,315.09	0	0.00
13	CUSIP # 54142L109 LOGMEIN INC	838.37	743.92	0	0.00
375	CUSIP # 548661107 LOWES COS INC	25,113.75	25,435.83	2	0.00

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79	CUSIP # 55306N104 MKS INSTRUMENTS INC	2,997.26	2,892.42	0	0.00
10	CUSIP # 562750109 MANHATTAN ASSOCIATES	596.50	471.02	0	0.00
58	CUSIP # 56585A102 MARATHON PETROLEUM CORP	3,033.98	2,989.40	0	0.00
46	CUSIP # 56804T106 MARIN SOFTWARE INC	310.04	384.14	0	0.00
12	CUSIP # 57063L107 MARKETO INC	336.72	380.25	0	0.00
19	CUSIP # 576690101 MATERION CORP	669.75	655.17	0	0.00
8	CUSIP # 577933104 MAXIMUS INC	525.84	526.96	0	0.00
95	CUSIP # 579780206 MCCORMICK & CO	7,690.25	6,921.10	1	0.00
10	CUSIP # 580645109 MCGRAW HILL FINANCIAL INC	1,004.50	1,046.01	0	0.00
61	CUSIP # 583334107 MEADWESTVACO CORP	2,878.59	3,038.06	0	0.00
69	CUSIP # 589378108 MERCURY SYSTEMS INC	1,010.16	1,075.00	0	0.00
141	CUSIP # 591520200 METHODE ELECTRONICS INC	3,870.45	5,608.73	0	0.00
2	CUSIP # 594972408 MICROSTRATEGY INC CL A	340.16	361.42	0	0.00
44	CUSIP # 595112103 MICRON TECHNOLOGY INC	828.96	1,447.05	0	0.00

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1	CUSIP # 62944T105 NVR INC	1,340.00	1,211.34	0	0.00
72	CUSIP # 639050103 NATUS MEDICAL	3,064.32	2,392.37	0	0.00
18	CUSIP # 64115T104 NETSCOUT SYSTEMS	660.06	696.50	0	0.00
352	CUSIP # 651229106 NEWELL RUBBERMAID INC	14,470.72	12,120.11	1	0.00
55	CUSIP # 654106103 NIKE INC CLASS B	5,941.10	5,108.42	0	15.40
34	CUSIP # 65440R101 NIMBLE STORAGE INC	954.04	844.32	0	0.00
80	CUSIP # 655663102 NORDSON CORP	6,231.20	6,220.12	0	0.00
56	CUSIP # 655844108 NORFOLK SOUTHERN CORPORATION	4,892.16	6,078.46	0	0.00
53	CUSIP # 670346105 NUCOR CORPORATION	2,335.71	2,774.80	0	19.74
36	CUSIP # 670704105 NUVASIVE INC	1,705.68	1,511.15	0	0.00
60	CUSIP # 67103H107 O'REILLY AUTOMOTIVE INC	13,558.80	11,812.80	1	0.00
105	CUSIP # 679580100 OLD DOMINION FREIGHT LINES INC	7,203.53	6,534.93	1	0.00
84	CUSIP # 682159108 ON ASSIGNMENT INC	3,299.52	2,574.83	0	0.00
298	CUSIP # 682189105 ON SEMICONDUCTOR CORP	3,483.62	2,960.21	0	0.00

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97	CUSIP # 68243Q106 1-800-FLOWERS.COM INC CL A	1,014.62	923.44	0	0.00
165	CUSIP # 68554V108 ORASURE TECHNOLOGIES INC	889.35	1,305.09	0	0.00
30	CUSIP # 693506107 PPG INDUSTRIES INC	3,441.60	2,989.83	0	0.00
14	CUSIP # 699462107 PAREXEL INTERNATIONAL CORP	900.34	927.40	0	0.00
48	CUSIP # 701094104 PARKER HANNIFIN CORPORATION	5,583.84	5,731.82	0	0.00
91	CUSIP # 703395103 PATTERSON COS INC	4,427.15	4,444.86	0	0.00
73	CUSIP # 703481101 PATTERSON-UTI ENERGY INC	1,373.50	2,195.46	0	0.00
47	CUSIP # 704326107 PAYCHEX INC	2,203.36	2,109.16	0	0.00
23	CUSIP # 713448108 PEPSICO INC	2,146.82	2,088.20	0	0.00
17	CUSIP # 727493108 PLANTRONICS INC	957.27	848.99	0	0.00
68	CUSIP # 729132100 PLEXUS CORP	2,983.84	2,769.81	0	0.00
69	CUSIP # 73179P106 POLYONE CORPORATION	2,702.73	2,600.69	0	6.90
92	CUSIP # 73936N105 POWERSECURE INTERNATIONAL INC	1,357.92	1,022.30	0	0.00
40	CUSIP # 743713109 PROTO LABS INC	2,699.20	3,072.85	0	0.00

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78	CUSIP # 745867101 PULTEGROUP INC	1,571.70	1,504.62	0	6.24
209	CUSIP # 747277101 QLOGIC CORP	2,965.71	2,939.15	0	0.00
29	CUSIP # 74736K101 QORVO INC	2,327.83	2,240.19	0	0.00
47	CUSIP # 74758T303 QUALYS INC	1,896.45	2,063.13	0	0.00
89	CUSIP # 74762E102 QUANTA SERVICES INC	2,564.98	2,814.17	0	0.00
138	CUSIP # 751198102 RALLY SOFTWARE DEVELOPMENT CORP	2,684.10	1,930.21	0	0.00
41	CUSIP # 75604L105 REALD INC	505.53	522.34	0	0.00
14	CUSIP # 756577102 RED HAT INC	1,063.02	1,068.00	0	0.00
19	CUSIP # 758750103 REGAL BELOIT CORP	1,379.21	1,490.31	0	4.37
59	CUSIP # 76122Q105 RESOURCES CONNECTION INC	949.31	930.43	0	0.00
91	CUSIP # 761283100 RESTORATION HARDWARE HOLDINGS	8,884.33	7,815.84	1	0.00
21	CUSIP # 76680R206 RINGCENTRAL INC CL A	388.29	360.65	0	0.00
148	CUSIP # 770323103 ROBERT HALF INTERNATIONAL INC	8,214.00	8,600.35	1	0.00
27	CUSIP # 776696106 ROPER INDUSTRIES INC	4,656.42	4,197.83	0	0.00



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418	CUSIP # 778296103 ROSS STORES INC	20,318.98	20,332.92	2	0.00
40	CUSIP # 781220108 RUCKUS WIRELESS INC	413.60	453.90	0	0.00
19	CUSIP # 78709Y105 SAIA INC	746.51	777.41	0	0.00
44	CUSIP # 790849103 ST JUDE MEDICAL INC	3,215.08	3,021.51	0	12.76
30	CUSIP # 806407102 HENRY SCHEIN INC	4,263.60	4,156.00	0	0.00
122	CUSIP # 81616X103 SELECT COMFORT CORP	3,668.54	3,408.61	0	0.00
13	CUSIP # 81725T100 SENSIENT TECHNOLOGIES CORP	888.42	754.31	0	0.00
88	CUSIP # 824348106 SHERWIN-WILLIAMS COMPANY	24,201.76	22,722.78	2	0.00
91	CUSIP # 824889109 SHOE CARNIVAL INC	2,626.26	2,493.66	0	0.00
64	CUSIP # 82568P304 SHUTTERFLY INC	3,059.84	3,002.80	0	0.00
180	CUSIP # 830566105 SKECHERS USA INC	19,762.20	10,489.21	2	0.00
176	CUSIP # 83088M102 SKYWORKS SOLUTIONS INC	18,321.60	10,819.70	1	0.00
110	CUSIP # 831865209 SMITH (AO) CORP	7,917.80	6,915.34	1	0.00
16	CUSIP # 833034101 SNAP-ON INC	2,548.00	2,171.04	0	0.00

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9	CUSIP # 83416B109 SOLARWINDS INC	415.17	460.44	0	0.00
129	CUSIP # 835495102 SONOCO PRODUCTS	5,528.94	5,848.11	0	0.00
457	CUSIP # 844741108 SOUTHWEST AIRLINES	15,122.13	19,569.00	1	0.00
51	CUSIP # 848577102 SPIRIT AIRLINES INC	3,167.10	3,367.09	0	0.00
47	CUSIP # 854502101 STANLEY BLACK & DECKER INC	4,946.28	4,357.29	0	0.00
44	CUSIP # 858155203 STEELCASE INC CL A	832.04	785.29	0	0.00
77	CUSIP # 859152100 STERIS CORP	4,961.88	4,760.75	0	0.00
14	CUSIP # 863236105 STRAYER EDUCATION INC	603.40	846.53	0	0.00
144	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	4,259.52	4,619.29	0	0.00
58	CUSIP # 87157B103 SYNCHRONOSS TECHNOLOGIES INC	2,652.34	2,603.43	0	0.00
49	CUSIP # 87157D109 SYNAPTICS INC	4,250.02	3,542.75	0	0.00
55	CUSIP # 87164P103 SYNERGY RESOURCES CORP	628.65	708.67	0	0.00
192	CUSIP # 87612E106 TARGET CORPORATION	15,672.96	15,436.47	1	0.00
8	CUSIP # 87817A107 TEAM HEALTH HOLDINGS INC	522.64	452.98	0	0.00

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239	CUSIP # 882508104 TEXAS INSTRUMENTS INC	12,310.89	12,422.44	1	0.00
232	CUSIP # 886885102 TILLY'S INC CL A	2,243.44	3,430.73	0	0.00
165	CUSIP # 892356106 TRACTOR SUPPLY	14,840.10	13,489.62	1	0.00
17	CUSIP # 899896104 TUPPERWARE BRANDS CORP	1,097.18	1,375.35	0	11.56
243	CUSIP # 902104108 II-VI INC	4,612.14	4,462.15	0	0.00
17	CUSIP # 90214J101 2U INC	547.23	431.54	0	0.00
17	CUSIP # 902252105 TYLER TECHNOLOGIES INC	2,199.46	1,996.79	0	0.00
19	CUSIP # 90328M107 USANA HEALTH SCIENCES	2,596.54	1,987.34	0	0.00
70	CUSIP # 90337L108 US PHYSICAL THERAPY	3,833.20	2,715.89	0	0.00
86	CUSIP # 90346E103 US SILICA HOLDINGS INC	2,524.96	3,765.72	0	10.75
20	CUSIP # 90384S303 ULTA SALON COSMETICS & FRAGR	3,089.00	2,915.62	0	0.00
7	CUSIP # 904311107 UNDER ARMOUR INC CL A	584.08	472.38	0	0.00
182	CUSIP # 907818108 UNION PACIFIC CORP	17,357.34	19,298.25	1	0.00
12	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	1,331.16	1,371.28	0	0.00

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251	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	30,622.00	28,082.94	2	0.00
71	CUSIP # 918194101 VCA ANTECH INC	3,862.76	3,007.74	0	0.00
48	CUSIP # 918204108 VF CORP	3,347.52	3,141.89	0	0.00
75	CUSIP # 91913Y100 VALERO ENERGY CORPORATION	4,695.00	4,460.06	0	0.00
18	CUSIP # 920355104 VALSPAR CORP	1,472.76	1,434.91	0	0.00
25	CUSIP # 92343X100 VERINT SYSTEMS INC	1,518.63	1,422.75	0	0.00
22	CUSIP # 92849E101 VITAMIN SHOPPE INC	819.94	953.76	0	0.00
146	CUSIP # 92886T201 VONAGE HOLDINGS CORP	716.86	747.62	0	0.00
78	CUSIP # 929740108 WABTEC CORP	7,350.72	6,643.46	1	0.00
7	CUSIP # 930427109 WAGEWORKS INC	283.15	405.53	0	0.00
26	CUSIP # 931427108 WALGREENS BOOT ALLIANCE INC	2,195.44	2,212.94	0	0.00
88	CUSIP # 950755108 WERNER ENTERPRISES INC	2,310.00	2,560.64	0	0.00
16	CUSIP # 958102105 WESTERN DIGITAL CORPORATION	1,254.72	1,479.14	0	8.00
48	CUSIP # 969904101 WILLIAMS-SONOMA INC	3,948.96	3,535.37	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
152	CUSIP # 980745103 WOODWARD INC	8,358.48	7,550.28	1	0.00
30	CUSIP # 98235T107 WRIGHT MEDICAL	787.80	880.23	0	0.00
39	CUSIP # 98933Q108 ZELTIQ AESTHETICS INC	1,149.33	1,018.75	0	0.00
238	CUSIP # 989817101 ZUMIEZ INC	6,337.94	8,409.54	0	0.00
		<b>1,163,905.24</b>	<b>1,098,182.10</b>	<b>92</b>	<b>471.91</b>
<b>FOREIGN STOCK</b>					
90	CUSIP # 148887102 CATAMARAN CORP	5,497.20	4,391.49	0	0.00
85	CUSIP # 167250109 CHICAGO BRIDGE & IRON NY SHR	4,253.40	4,197.21	0	0.00
50	CUSIP # G037AX101 AMBARELLA INC	5,134.50	2,962.31	0	0.00
25	CUSIP # G1151C101 ACCENTURE PLC	2,419.50	2,053.31	0	0.00
21	CUSIP # G29183103 EATON CORP PLC	1,417.29	1,482.90	0	0.00
26	CUSIP # G3164Q101 C & J ENERGY SERVICES LTD	343.20	646.68	0	0.00
52	CUSIP # G35569105 FLEETMATIC GROUP PLC	2,435.16	2,013.05	0	0.00
24	CUSIP # G47791101 INGERSOLL-RAND PLC	1,618.08	1,478.63	0	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX1287  
MIZAN ALL EQUITY MODERATE  
ALLOCATION FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
63	CUSIP # G81276100 SIGNET JEWELERS LTD	8,079.12	8,297.90	1	0.00
27	CUSIP # H2906T109 GARMIN LTD	1,186.11	1,434.66	0	0.00
31	CUSIP # N20146101 CIMPRESS NV	2,608.96	2,505.24	0	0.00
10	CUSIP # N53745100 LYONDELLBASELL INDUSTRIES NV	1,035.20	1,025.59	0	0.00
82	CUSIP # Y0486S104 AVAGO TECHNOLOGIES LTD	10,900.26	10,722.15	1	0.00
		<b>46,927.98</b>	<b>43,211.12</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX1232  
HB&T METLIFE STABLE VALUE FUND  
#29551

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
320,253.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	320,253.30	320,253.30	1	0.00
		<b>320,253.30</b>	<b>320,253.30</b>	<b>1</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
4,337,928.952	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	50,792,810.10	48,632,819.22	98	0.00
		<b>50,792,810.10</b>	<b>48,632,819.22</b>	<b>98</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5149  
HBS METLIFE STABLE VALUE FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
599,060.4	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	599,060.40	599,060.40	3	0.00
		<b>599,060.40</b>	<b>599,060.40</b>	<b>3</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
178,782.944	CUSIP # 59217U223 METLIFE GTD ANNUITY CONTRACT #32956	18,310,412.78	17,932,850.28	97	0.00
		<b>18,310,412.78</b>	<b>17,932,850.28</b>	<b>97</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0965  
ADVICE PORTFOLIOS-GROWTH FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
9,635.78	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	9,635.78	9,635.78	0	1.09
		<b>9,635.78</b>	<b>9,635.78</b>	<b>0</b>	<b>1.09</b>
<b>MUTUAL FUNDS - BALANCED</b>					
14,065.111	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	133,477.90	146,563.07	1	0.00
12,519.495	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	134,208.99	138,728.00	1	0.00
		<b>267,686.89</b>	<b>285,291.07</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
14,103.861	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	149,500.93	153,980.73	1	0.00
20,745.063	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	209,110.24	213,371.66	1	0.00
56,397.152	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	243,071.73	316,977.84	1	0.00
8,819	CUSIP # 78464A151 SPDR BARCLAYS CAPITAL INTL CORP BOND	276,652.03	324,958.31	2	0.00
7,865	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	409,137.30	456,686.11	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0965  
ADVICE PORTFOLIOS-GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
		1,287,472.23	1,465,974.65	8	0.00
<b>MUTUAL FUNDS - EQUITY</b>					
7,272.287	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	95,121.51	96,946.68	1	0.00
10,281.048	CUSIP # 25156A809 DEUTSCHE GLOBAL INFRASTRUCTURE FUND S	143,112.19	130,252.17	1	0.00
64,868	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	1,516,613.84	1,274,862.00	9	0.00
59,920	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	3,493,336.00	3,672,930.16	21	59,876.98
8,726	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	875,741.36	877,635.77	5	0.00
7,584.937	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	162,924.45	161,130.04	1	0.00
21,524	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	879,901.12	839,902.83	5	8,308.26
5,663	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	512,897.91	424,080.23	3	0.00
4,852	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	517,077.64	406,526.35	3	0.00
5,196	CUSIP # 922908751 VANGUARD SMALL CAP ETF	631,158.12	623,263.99	4	0.00
		<b>8,827,884.14</b>	<b>8,507,530.22</b>	<b>52</b>	<b>68,185.24</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0965  
ADVICE PORTFOLIOS-GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
625,695.64	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	625,695.64	625,695.64	4	0.00
		<b>625,695.64</b>	<b>625,695.64</b>	<b>4</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
102,996.01	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	2,701,472.05	2,181,409.63	16	0.00
130,101.25	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	3,050,392.94	2,011,432.93	18	0.00
		<b>5,751,864.99</b>	<b>4,192,842.56</b>	<b>34</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0947  
ADVICE PORTFOLIOS-HIGH GROWTH  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
11,061.19	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	11,061.19	11,061.19	0	1.25
		<b>11,061.19</b>	<b>11,061.19</b>	<b>0</b>	<b>1.25</b>
<b>MUTUAL FUNDS - BALANCED</b>					
16,089.855	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	152,692.72	165,358.73	1	0.00
12,564.35	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	134,689.83	139,225.00	1	0.00
		<b>287,382.55</b>	<b>304,583.73</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
14,530.811	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	154,026.60	158,054.19	1	0.00
21,801.918	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	219,763.33	223,925.46	1	0.00
60,076.749	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	258,930.79	306,860.76	1	0.00
		<b>632,720.72</b>	<b>688,840.41</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
8,481.121	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	110,933.06	113,091.94	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0947  
ADVICE PORTFOLIOS-HIGH GROWTH  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,456.597	CUSIP # 25156A809 DEUTSCHE GLOBAL INFRASTRUCTURE FUND S	145,555.83	150,972.36	1	0.00
74,408	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	1,739,659.04	1,597,096.95	9	0.00
33,980	CUSIP # 464288273 ISHARES MSCI EAFE SMALL CAP INDEX FUND	1,733,659.60	1,475,461.51	9	20,451.17
68,664	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	4,003,111.20	4,208,912.86	21	68,614.70
7,351.643	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	157,913.29	154,572.91	1	0.00
28,460	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	1,163,444.80	1,183,589.77	6	10,985.56
7,145	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	647,122.65	526,355.69	3	0.00
6,120	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	652,208.40	523,656.30	3	0.00
6,232	CUSIP # 922908751 VANGUARD SMALL CAP ETF	757,001.04	747,532.63	4	0.00
		<b>11,110,608.91</b>	<b>10,681,242.92</b>	<b>58</b>	<b>100,051.43</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
39,823.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	39,823.50	39,823.50	0	0.00
		<b>39,823.50</b>	<b>39,823.50</b>	<b>0</b>	<b>0.00</b>
	<b>COMMON TRUST FUNDS - EQUITY</b>				

# ACCOUNT STATEMENT

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Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0947  
ADVICE PORTFOLIOS-HIGH GROWTH  
FUND

## Preliminary Asset Detail As Of 06/30/2015

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
110,650.96	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	2,902,252.96	2,006,771.05	15	0.00
148,264.39	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	3,476,251.37	2,441,119.46	18	0.00
		<b>6,378,504.33</b>	<b>4,447,890.51</b>	<b>33</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX1009  
ADVICE PORTFOLIOS-MODERATE FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
670.13	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	670.13	670.13	0	0.00
		<b>670.13</b>	<b>670.13</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - BALANCED</b>					
4,656.961	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	44,194.56	48,905.51	1	0.00
4,422.88	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	47,413.27	50,079.00	1	0.00
		<b>91,607.83</b>	<b>98,984.51</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
4,714.577	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	49,974.52	52,263.66	1	0.00
7,474.792	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	75,345.90	79,473.49	1	0.00
2,828	CUSIP # 464286517 ISHARES EMERGING MARKETS LOC	123,583.60	125,525.04	2	0.00
2,387	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	202,560.82	201,699.99	3	0.00
1,735	CUSIP # 464288166 ISHARES BARCLAYS AGENCY BOND FUND	196,367.30	197,434.54	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX1009  
ADVICE PORTFOLIOS-MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,668	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	414,518.40	425,395.53	7	0.00
2,997	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	325,534.14	325,143.69	5	0.00
1,641	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	201,777.36	201,269.15	3	0.00
20,350.362	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	87,710.06	114,381.95	1	0.00
13,845	CUSIP # 78464A151 SPDR BARCLAYS CAPITAL INTL CORP BOND	434,317.65	510,402.33	7	0.00
13,254	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	689,473.08	791,320.91	11	0.00
6,268	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	534,660.40	539,334.29	9	0.00
		<b>3,335,823.23</b>	<b>3,563,644.57</b>	<b>54</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,403.558	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	31,438.54	32,623.13	1	0.00
3,389.317	CUSIP # 25156A809 DEUTSCHE GLOBAL INFRASTRUCTURE FUND S	47,179.29	43,064.76	1	0.00
4,164	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	97,354.32	81,438.62	2	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX1009  
ADVICE PORTFOLIOS-MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
9,297	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	542,015.10	565,368.80	9	9,290.32
3,648	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	366,113.28	366,673.81	6	0.00
2,493.162	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	53,553.12	53,369.74	1	0.00
2,845	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	116,303.60	119,525.63	2	1,098.17
1,563	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	141,560.91	105,423.66	2	0.00
1,105	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	117,759.85	80,942.11	2	0.00
		<b>1,513,278.01</b>	<b>1,448,430.26</b>	<b>24</b>	<b>10,388.49</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
286,716.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	286,716.11	286,716.11	5	0.00
		<b>286,716.11</b>	<b>286,716.11</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
18,378.6	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	482,050.46	327,579.95	8	0.00
19,986.99	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	468,620.96	286,506.66	8	0.00
		<b>950,671.42</b>	<b>614,086.61</b>	<b>15</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX1027  
ADVICE PORTFOLIOS-MODERATE  
CONSERVATIVE FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
362.11	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	362.11	362.11	0	0.00
		<b>362.11</b>	<b>362.11</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - BALANCED</b>					
2,237.19	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	21,230.93	23,760.47	1	0.00
1,960.227	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	21,013.63	22,437.00	1	0.00
		<b>42,244.56</b>	<b>46,197.47</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,086.388	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	22,115.71	23,140.66	1	0.00
3,544.114	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	35,724.67	36,532.99	1	0.00
2,171	CUSIP # 464286517 ISHARES EMERGING MARKETS LOC	94,872.70	96,363.57	3	0.00
1,886	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	160,045.96	159,557.36	5	0.00
1,396	CUSIP # 464288166 ISHARES BARCLAYS AGENCY BOND FUND	157,999.28	158,885.14	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX1027  
ADVICE PORTFOLIOS-MODERATE  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,179	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	282,295.20	289,703.63	9	0.00
2,248	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	244,177.76	244,324.23	8	0.00
1,295	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	159,233.20	159,488.24	5	0.00
9,653.127	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	41,604.98	52,157.45	1	0.00
6,069	CUSIP # 78464A151 SPDR BARCLAYS CAPITAL INTL CORP BOND	190,384.53	222,686.47	6	0.00
6,468	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	336,465.36	383,848.16	11	0.00
4,744	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	404,663.20	406,370.88	13	0.00
		<b>2,129,582.55</b>	<b>2,233,058.78</b>	<b>67</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,227.684	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	16,058.11	16,766.17	1	0.00
1,641.052	CUSIP # 25156A809 DEUTSCHE GLOBAL INFRASTRUCTURE FUND S	22,843.44	24,409.99	1	0.00
2,277	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	53,236.26	44,533.03	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX1027  
ADVICE PORTFOLIOS-MODERATE  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,267	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	73,866.10	77,053.94	2	1,266.09
2,436	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	244,476.96	244,929.64	8	0.00
1,084.108	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	23,286.64	23,628.87	1	0.00
409	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	52,118.87	37,346.33	2	0.00
		<b>485,886.38</b>	<b>468,667.97</b>	<b>15</b>	<b>1,266.09</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
266,146.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	266,146.07	266,146.07	8	0.00
		<b>266,146.07</b>	<b>266,146.07</b>	<b>8</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
4,392.01	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	115,197.59	92,915.46	4	0.00
5,958.06	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	139,694.46	100,333.71	4	0.00
		<b>254,892.05</b>	<b>193,249.17</b>	<b>8</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0983  
ADVICE PORTFOLIOS-MODERATE  
GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
5,031.23	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5,031.23	5,031.23	0	0.00
		<b>5,031.23</b>	<b>5,031.23</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - BALANCED</b>					
10,021.925	CUSIP # 277923710 EATON VANCE DIVERSIFIED CURRENCY INCOME FUND	95,108.07	105,311.22	1	0.00
9,683.036	CUSIP # 55276T107 MFS GLOBAL ALT STRATEGY A	103,802.15	108,462.00	1	0.00
		<b>198,910.22</b>	<b>213,773.22</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
10,571.955	CUSIP # 091937722 BLACKROCK INFLATION PROTECTED BOND PORT	112,062.72	115,428.19	1	0.00
16,303.306	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	164,337.32	171,728.73	1	0.00
4,637	CUSIP # 464286517 ISHARES EMERGING MARKETS LOC	202,636.90	201,645.65	2	0.00
1,947	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	165,222.42	164,520.59	1	0.00
1,443	CUSIP # 464288166 ISHARES BARCLAYS AGENCY BOND FUND	163,318.74	160,440.31	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX0983  
ADVICE PORTFOLIOS-MODERATE  
GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,930	CUSIP # 464288513 ISHARES IBOXX HI YLD CORPORATE BOND	615,384.00	631,531.51	5	0.00
2,247	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	244,069.14	241,560.75	2	0.00
1,338	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	164,520.48	162,688.62	1	0.00
43,784.373	CUSIP # 722005550 PIMCO COMMODITY REAL RETURN STRATEGY D	188,710.65	246,098.07	1	0.00
23,494	CUSIP # 78464A151 SPDR BARCLAYS CAPITAL INTL CORP BOND	737,006.78	858,817.41	6	0.00
20,831	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	1,083,628.62	1,205,043.91	8	0.00
5,356	CUSIP # 92206C870 VANGUARD INTERMEDIATE TERM CORP BOND ETF	456,866.80	461,797.18	3	0.00
		<b>4,297,764.57</b>	<b>4,621,300.92</b>	<b>32</b>	<b>0.00</b>
	<b>MUTUAL FUNDS - EQUITY</b>				
5,283.895	CUSIP # 128119203 CALAMOS MARKET NEUTRAL INCOME FUND A	69,113.35	71,168.00	1	0.00
7,437.332	CUSIP # 25156A809 DEUTSCHE GLOBAL INFRASTRUCTURE FUND S	103,527.66	94,004.70	1	0.00
33,876	CUSIP # 33734H106 FIRST TRUST VALUE LINE DIVIDEND INDEX FUND	792,020.88	662,531.27	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX0983  
ADVICE PORTFOLIOS-MODERATE  
GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
37,919	CUSIP # 46432F842 ISHARES CORE MSCI EAFE ETF	2,210,677.70	2,324,330.41	17	37,891.77
6,437	CUSIP # 46432F859 ISHARES CORE SHORT-TERM USD	646,017.32	647,414.52	5	0.00
5,142.017	CUSIP # 74254T278 PRINCIPAL REAL ESTATE SECURITIES FUND	110,450.53	109,234.92	1	0.00
9,865	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	403,281.20	394,786.16	3	3,807.89
3,294	CUSIP # 922908512 VANGUARD MID CAP VALUE INDEX	298,337.58	245,837.93	2	0.00
2,878	CUSIP # 922908538 VANGUARD MID CAP GROWTH INDEX FUND	306,708.46	223,763.64	2	0.00
2,973	CUSIP # 922908751 VANGUARD SMALL CAP ETF	361,130.31	356,614.54	3	0.00
		<b>5,301,264.99</b>	<b>5,129,686.09</b>	<b>40</b>	<b>41,699.66</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
591,820.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	591,820.30	591,820.30	4	0.00
		<b>591,820.30</b>	<b>591,820.30</b>	<b>4</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
51,832.95	CUSIP # 06739Q313 BLACKROCK RUSSELL 1000 VALUE FUND T	1,359,521.26	1,061,495.55	10	0.00
64,611.82	CUSIP # 06739Q362 BLACKROCK RUSSELL 1000 GROWTH FUND T	1,514,908.12	1,000,245.69	11	0.00
		<b>2,874,429.38</b>	<b>2,061,741.24</b>	<b>22</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX2641  
TACTICAL CORE STABLE VALUE FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
51,118.07	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	51,118.07	51,118.07	2	0.00
		<b>51,118.07</b>	<b>51,118.07</b>	<b>2</b>	<b>0.00</b>
<b>INSURANCE POLICIES/ANNUITIES</b>					
183,843.673	CUSIP # 59217T101 METLIFE STABLE VALUE CONTRACT #29551	2,152,625.57	2,073,751.71	97	0.00
		<b>2,152,625.57</b>	<b>2,073,751.71</b>	<b>97</b>	<b>0.00</b>





# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX2375  
TRADEMARK TACTICAL RISK  
RETIREMENT FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
5,521.1	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	5,521.10	5,521.10	0	1.31
		<b>5,521.10</b>	<b>5,521.10</b>	<b>0</b>	<b>1.31</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
16,612	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	831,928.96	832,263.20	15	0.00
		<b>831,928.96</b>	<b>832,263.20</b>	<b>15</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
13,108	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	519,732.20	524,992.79	9	6,724.40
6,002	CUSIP # 922908363 VANGUARD S&P 500 ETF	1,133,417.68	1,091,900.40	21	0.00
3,588	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	457,218.84	423,618.04	8	0.00
		<b>2,110,368.72</b>	<b>2,040,511.23</b>	<b>39</b>	<b>6,724.40</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,525,194.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,525,194.72	2,525,194.72	46	0.00
		<b>2,525,194.72</b>	<b>2,525,194.72</b>	<b>46</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
18,847.98	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	18,847.98	18,847.98	0	2.77
		<b>18,847.98</b>	<b>18,847.98</b>	<b>0</b>	<b>2.77</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
33,602	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,682,788.16	1,683,462.20	11	0.00
18,052	CUSIP # 57060U522 MARKET VECTORS EMERGING MKTS LOCAL CURRENCY BOND ETF	352,736.08	416,619.62	2	0.00
6,893	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	358,573.86	398,641.47	2	0.00
		<b>2,394,098.10</b>	<b>2,498,723.29</b>	<b>16</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
50,741	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	2,011,880.65	2,066,247.36	13	26,030.13
10,610	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	433,736.80	453,082.10	3	4,095.46
19,830	CUSIP # 922908363 VANGUARD S&P 500 ETF	3,744,697.20	3,659,473.74	24	0.00
2,655	CUSIP # 922908553 VANGUARD REIT ETF	198,301.95	203,740.89	1	2,023.11

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX2428  
TRADEMARK TACTICAL RISK 2020  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
13,630	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,736,870.90	1,644,556.96	11	0.00
4,084	CUSIP # 922908751 VANGUARD SMALL CAP ETF	496,083.48	479,804.64	3	0.00
		<b>8,621,570.98</b>	<b>8,506,905.69</b>	<b>56</b>	<b>32,148.70</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
4,357,500.41	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	4,357,500.41	4,357,500.41	28	0.00
		<b>4,357,500.41</b>	<b>4,357,500.41</b>	<b>28</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2473  
TRADEMARK TACTICAL RISK 2030  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
28,476.52	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	28,476.52	28,476.52	0	2.58
		<b>28,476.52</b>	<b>28,476.52</b>	<b>0</b>	<b>2.58</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
28,244	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	1,414,459.52	1,415,026.40	7	0.00
36,727	CUSIP # 57060U522 MARKET VECTORS EMERGING MKTS LOCAL CURRENCY BOND ETF	717,645.58	843,549.77	4	0.00
14,018	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	729,216.36	793,898.89	4	0.00
		<b>2,861,321.46</b>	<b>3,052,475.06</b>	<b>14</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
80,550	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	3,193,807.50	3,166,683.75	16	41,322.15
14,871	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	607,926.48	613,437.60	3	5,740.21
30,495	CUSIP # 922908363 VANGUARD S&P 500 ETF	5,758,675.80	5,306,919.07	29	0.00
10,177	CUSIP # 922908553 VANGUARD REIT ETF	760,120.13	769,137.81	4	7,754.87

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX2473  
TRADEMARK TACTICAL RISK 2030  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
21,403	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	2,727,384.29	2,431,287.46	14	0.00
8,566	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,040,512.02	980,297.07	5	0.00
		<b>14,088,426.22</b>	<b>13,267,762.76</b>	<b>71</b>	<b>54,817.23</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,857,994.57	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,857,994.57	2,857,994.57	14	0.00
		<b>2,857,994.57</b>	<b>2,857,994.57</b>	<b>14</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2525  
TRADEMARK TACTICAL RISK 2040  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
14,625.93	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	14,625.93	14,625.93	0	0.02
		<b>14,625.93</b>	<b>14,625.93</b>	<b>0</b>	<b>0.02</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
7,295	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	365,333.60	365,481.50	4	0.00
6,253	CUSIP # 57060U522 MARKET VECTORS EMERGING MKTS LOCAL CURRENCY BOND ETF	122,183.62	146,645.91	1	0.00
2,203	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	114,600.06	128,383.94	1	0.00
		<b>602,117.28</b>	<b>640,511.35</b>	<b>7</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
47,411	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	1,879,846.15	1,866,551.72	20	24,321.84
8,933	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	365,181.04	371,227.50	4	3,448.14
16,095	CUSIP # 922908363 VANGUARD S&P 500 ETF	3,039,379.80	2,749,220.85	33	0.00
6,072	CUSIP # 922908553 VANGUARD REIT ETF	453,517.68	450,723.93	5	4,626.86

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX2525  
TRADEMARK TACTICAL RISK 2040  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,477	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,462,514.11	1,303,158.66	16	0.00
5,711	CUSIP # 922908751 VANGUARD SMALL CAP ETF	693,715.17	654,982.12	7	0.00
		<b>7,894,153.95</b>	<b>7,395,864.78</b>	<b>85</b>	<b>32,396.84</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
720,396.63	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	720,396.63	720,396.63	8	0.00
		<b>720,396.63</b>	<b>720,396.63</b>	<b>8</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2570  
TRADEMARK TACTICAL RISK 2050  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
10,567.58	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	10,567.58	10,567.58	0	0.01
		<b>10,567.58</b>	<b>10,567.58</b>	<b>0</b>	<b>0.01</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,347	CUSIP # 18383M654 GUGGENHEIM ENHANCED SHORT DURATION BOND ETF	167,617.76	167,686.70	2	0.00
1,497	CUSIP # 57060U522 MARKET VECTORS EMERGING MKTS LOCAL CURRENCY BOND ETF	29,251.38	33,515.91	0	0.00
572	CUSIP # 78464A516 SPDR BARCLAYS INTERNATL TREASURY BOND	29,755.44	32,584.98	0	0.00
		<b>226,624.58</b>	<b>233,787.59</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
37,706	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	1,495,042.90	1,516,043.33	22	19,343.18
7,657	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	313,018.16	317,049.02	5	2,955.60
11,209	CUSIP # 922908363 VANGUARD S&P 500 ETF	2,116,707.56	1,968,748.10	32	0.00
4,267	CUSIP # 922908553 VANGUARD REIT ETF	318,702.23	327,655.29	5	3,251.45



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX2570  
TRADEMARK TACTICAL RISK 2050  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,274	CUSIP # 922908629 VANGUARD MSCI US MID CAP 450 INDEX	1,054,355.82	956,949.41	16	0.00
4,902	CUSIP # 922908751 VANGUARD SMALL CAP ETF	595,445.94	562,353.33	9	0.00
		<b>5,893,272.61</b>	<b>5,648,798.48</b>	<b>88</b>	<b>25,550.23</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
552,548.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	552,548.71	552,548.71	8	0.00
		<b>552,548.71</b>	<b>552,548.71</b>	<b>8</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5327  
FACETS TARGET RETIREMENT NOW  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
8,889.79	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	8,889.79	8,889.79	0	0.00
		<b>8,889.79</b>	<b>8,889.79</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,135	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	127,176.75	129,224.78	2	0.00
4,199	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	485,908.28	486,671.25	9	0.00
1,230	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	129,162.30	126,390.10	2	0.00
2,816	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	309,534.72	317,071.00	5	0.00
5,921	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	525,784.80	557,773.44	9	0.00
5,369	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	583,180.78	574,437.45	10	0.00
4,350	CUSIP # 464288620 ISHARES CORE US CREDIT BOND ETF	472,279.50	482,126.64	8	0.00
6,754	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	264,554.18	258,183.03	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX5327  
FACETS TARGET RETIREMENT NOW  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,610	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	171,727.70	177,622.93	3	0.00
13,680	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	525,722.40	564,167.07	9	0.00
		<b>3,595,031.41</b>	<b>3,673,667.69</b>	<b>64</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
3,665	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	145,207.30	152,979.41	3	1,104.09
2,493	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	158,280.57	166,933.59	3	2,770.44
1,114	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	82,168.64	78,053.62	1	0.00
1,040	CUSIP # 464287481 ISHARES RUSSELL MIDCAP GR INDEX FD	100,724.00	90,241.93	2	0.00
1,879	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	168,377.19	164,431.62	3	0.00
1,650	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	170,197.50	152,523.13	3	0.00
2,087	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	206,633.87	184,486.42	4	0.00
804	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	81,975.84	80,400.24	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5327  
FACETS TARGET RETIREMENT NOW  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
782	CUSIP # 464287648 ISHARES RUSSELL 2000 GROWTH IDX FD	120,881.56	104,311.52	2	0.00
15,069	CUSIP # 464288539 ISHARES MORTGAGE REAL ESTATE	159,430.02	186,826.96	3	0.00
1,156	CUSIP # 81369Y209 SPDR SELECT SECTOR HEALTH CARE	85,994.84	68,516.94	2	0.00
527	CUSIP # 81369Y506 SPDR SELECT SECTOR ENERGY	39,609.32	50,564.09	1	0.00
2,291	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	94,847.40	85,146.03	2	0.00
1,845	CUSIP # 922908736 VANGUARD GROWTH ETF	197,507.25	176,985.40	3	0.00
2,282	CUSIP # 922908744 VANGUARD VALUE ETF	190,227.52	181,475.54	3	0.00
		<b>2,002,062.82</b>	<b>1,923,876.44</b>	<b>35</b>	<b>3,874.53</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
56,226.26	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	56,226.26	56,226.26	1	0.00
		<b>56,226.26</b>	<b>56,226.26</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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04/01/2015 through 06/30/2015  
XXXXXXXX5363  
FACETS TARGET RETIREMENT 2020  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
26,295.23	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	26,295.23	26,295.23	0	0.00
		<b>26,295.23</b>	<b>26,295.23</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,561	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	174,910.05	179,642.73	1	0.00
6,154	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	712,140.88	738,161.47	5	0.00
1,594	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	167,385.94	167,088.47	1	0.00
3,872	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	425,610.24	446,011.46	3	0.00
8,271	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	734,464.80	779,525.95	5	0.00
7,681	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	834,310.22	832,112.55	6	0.00
6,122	CUSIP # 464288620 ISHARES CORE US CREDIT BOND ETF	664,665.54	686,045.52	5	0.00
15,514	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	607,683.38	618,112.22	4	0.00

# ACCOUNT STATEMENT

Statement Period  
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04/01/2015 through 06/30/2015  
XXXXXXXX5363  
FACETS TARGET RETIREMENT 2020  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
8,612	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	409,672.84	418,917.94	3	0.00
19,073	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	732,975.39	787,922.45	5	0.00
		<b>5,463,819.28</b>	<b>5,653,540.76</b>	<b>40</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
14,181	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	561,851.22	581,646.33	4	4,272.05
10,051	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	638,137.99	676,674.49	5	11,169.56
4,107	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	302,932.32	285,719.35	2	0.00
4,326	CUSIP # 464287481 ISHARES RUSSELL MIDCAP GR INDEX FD	418,973.10	368,433.77	3	0.00
6,332	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	567,410.52	549,501.12	4	0.00
6,429	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	663,151.35	601,145.15	5	0.00
8,143	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	806,238.43	704,509.47	6	0.00
3,871	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	394,687.16	387,415.46	3	0.00

# ACCOUNT STATEMENT

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04/01/2015 through 06/30/2015  
XXXXXXXX5363  
FACETS TARGET RETIREMENT 2020  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,331	CUSIP # 464287648 ISHARES RUSSELL 2000 GROWTH IDX FD	514,905.98	440,295.42	4	0.00
32,355	CUSIP # 464288539 ISHARES MORTGAGE REAL ESTATE	342,315.90	406,635.83	3	0.00
5,082	CUSIP # 81369Y209 SPDR SELECT SECTOR HEALTH CARE	378,049.98	294,724.08	3	0.00
2,130	CUSIP # 81369Y506 SPDR SELECT SECTOR ENERGY	160,090.80	209,518.20	1	0.00
9,852	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	407,872.80	354,992.13	3	0.00
7,303	CUSIP # 922908736 VANGUARD GROWTH ETF	781,786.15	683,041.32	6	0.00
8,971	CUSIP # 922908744 VANGUARD VALUE ETF	747,822.56	704,107.38	5	0.00
		<b>7,686,226.26</b>	<b>7,248,359.50</b>	<b>56</b>	<b>15,441.61</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
451,008.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	451,008.53	451,008.53	3	0.00
		<b>451,008.53</b>	<b>451,008.53</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
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04/01/2015 through 06/30/2015  
XXXXXXXX5407  
FACETS TARGET RETIREMENT 2030  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
18,361.94	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	18,361.94	18,361.94	0	0.00
		<b>18,361.94</b>	<b>18,361.94</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
554	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	62,075.70	63,596.87	1	0.00
2,361	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	273,214.92	281,128.72	3	0.00
539	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	56,600.39	56,209.46	1	0.00
1,433	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	157,515.36	163,935.42	2	0.00
2,876	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	255,388.80	270,785.37	3	0.00
2,695	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	292,730.90	291,168.59	4	0.00
2,197	CUSIP # 464288620 ISHARES CORE US CREDIT BOND ETF	238,528.29	245,463.00	3	0.00
8,549	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	334,864.33	338,960.66	4	0.00



# ACCOUNT STATEMENT

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XXXXXX5407  
FACETS TARGET RETIREMENT 2030  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,271	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	250,741.47	256,802.85	3	0.00
6,641	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	255,213.63	273,820.79	3	0.00
		<b>2,176,873.79</b>	<b>2,241,871.73</b>	<b>26</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
11,117	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	440,455.54	458,403.99	5	3,349.02
7,860	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	499,031.40	526,682.25	6	8,734.72
3,160	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	233,081.60	221,085.06	3	0.00
3,448	CUSIP # 464287481 ISHARES RUSSELL MIDCAP GR INDEX FD	333,938.80	296,254.72	4	0.00
4,795	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	429,679.95	416,829.50	5	0.00
4,918	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	507,291.70	464,589.68	6	0.00
6,289	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	622,673.89	549,343.10	7	0.00
3,197	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	325,966.12	318,555.72	4	0.00

# ACCOUNT STATEMENT

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04/01/2015 through 06/30/2015  
XXXXXXXX5407  
FACETS TARGET RETIREMENT 2030  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,593	CUSIP # 464287648 ISHARES RUSSELL 2000 GROWTH IDX FD	400,825.94	343,553.93	5	0.00
19,264	CUSIP # 464288539 ISHARES MORTGAGE REAL ESTATE	203,813.12	240,146.47	2	0.00
3,988	CUSIP # 81369Y209 SPDR SELECT SECTOR HEALTH CARE	296,667.32	233,330.69	4	0.00
1,727	CUSIP # 81369Y506 SPDR SELECT SECTOR ENERGY	129,801.32	164,132.29	2	0.00
7,674	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	317,703.60	279,581.62	4	0.00
5,674	CUSIP # 922908736 VANGUARD GROWTH ETF	607,401.70	536,166.49	7	0.00
6,867	CUSIP # 922908744 VANGUARD VALUE ETF	572,433.12	541,693.55	7	0.00
		<b>5,920,765.12</b>	<b>5,590,349.06</b>	<b>71</b>	<b>12,083.74</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
209,106.72	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	209,106.72	209,106.72	3	0.00
		<b>209,106.72</b>	<b>209,106.72</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXXXX5443  
FACETS TARGET RETIREMENT 2040  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
11,905.76	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	11,905.76	11,905.76	0	0.00
		<b>11,905.76</b>	<b>11,905.76</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
115	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	12,885.75	13,042.85	0	0.00
635	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	73,482.20	74,284.13	1	0.00
121	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	12,706.21	12,494.26	0	0.00
383	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	42,099.36	42,967.95	1	0.00
757	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	67,221.60	70,851.68	1	0.00
706	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	76,685.72	75,788.87	2	0.00
581	CUSIP # 464288620 ISHARES CORE US CREDIT BOND ETF	63,079.17	64,454.18	1	0.00
1,876	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	73,482.92	72,362.06	1	0.00

# ACCOUNT STATEMENT

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XXXXXX5443  
FACETS TARGET RETIREMENT 2040  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,245	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	154,364.65	157,959.26	3	0.00
1,750	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	67,252.50	71,538.74	1	0.00
		<b>643,260.08</b>	<b>655,743.98</b>	<b>13</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
8,038	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	318,465.56	331,234.81	6	2,421.46
5,825	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	369,829.25	389,424.68	7	6,473.25
2,239	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	165,148.64	157,223.22	3	0.00
2,553	CUSIP # 464287481 ISHARES RUSSELL MIDCAP GR INDEX FD	247,258.05	220,144.87	5	0.00
3,573	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	320,176.53	312,906.44	6	0.00
3,538	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	364,944.70	337,069.75	7	0.00
4,587	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	454,158.87	401,876.45	9	0.00
2,321	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	236,649.16	231,779.04	5	0.00

# ACCOUNT STATEMENT

Statement Period  
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04/01/2015 through 06/30/2015  
XXXXXXXX5443  
FACETS TARGET RETIREMENT 2040  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,893	CUSIP # 464287648 ISHARES RUSSELL 2000 GROWTH IDX FD	292,619.94	252,444.32	6	0.00
8,578	CUSIP # 464288539 ISHARES MORTGAGE REAL ESTATE	90,755.24	105,180.65	2	0.00
2,953	CUSIP # 81369Y209 SPDR SELECT SECTOR HEALTH CARE	219,673.67	173,549.16	4	0.00
1,262	CUSIP # 81369Y506 SPDR SELECT SECTOR ENERGY	94,851.92	117,027.28	2	0.00
5,583	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	231,136.20	204,456.12	5	0.00
4,098	CUSIP # 922908736 VANGUARD GROWTH ETF	438,690.90	388,814.44	9	0.00
4,977	CUSIP # 922908744 VANGUARD VALUE ETF	414,882.72	394,369.07	8	0.00
		<b>4,259,241.35</b>	<b>4,017,500.30</b>	<b>84</b>	<b>8,894.71</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
182,305.9	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	182,305.90	182,305.90	4	0.00
		<b>182,305.90</b>	<b>182,305.90</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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04/01/2015 through 06/30/2015  
XXXXXX5489  
FACETS TARGET RETIREMENT 2050  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,904.38	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	1,904.38	1,904.38	0	0.00
		<b>1,904.38</b>	<b>1,904.38</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
15	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,680.75	1,726.57	0	0.00
88	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	10,183.36	10,503.12	1	0.00
16	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,680.16	1,704.00	0	0.00
53	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	5,825.76	5,963.03	1	0.00
104	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	9,235.20	9,648.40	1	0.00
97	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	10,536.14	10,569.31	1	0.00
80	CUSIP # 464288620 ISHARES CORE US CREDIT BOND ETF	8,685.60	9,000.72	1	0.00
256	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	10,027.52	10,061.69	1	0.00

# ACCOUNT STATEMENT

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XXXXXX5489  
FACETS TARGET RETIREMENT 2050  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
469	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	22,310.33	22,625.56	3	0.00
242	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	9,300.06	9,757.93	1	0.00
		<b>89,464.88</b>	<b>91,560.33</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,169	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	46,315.78	48,071.31	6	352.16
847	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	53,776.03	55,260.41	7	941.26
323	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	23,824.48	23,294.03	3	0.00
371	CUSIP # 464287481 ISHARES RUSSELL MIDCAP GR INDEX FD	35,931.35	33,456.75	5	0.00
520	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	46,597.20	48,403.60	6	0.00
514	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	53,019.10	51,132.30	7	0.00
667	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	66,039.67	61,508.21	9	0.00
334	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	34,054.64	33,342.96	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5489  
FACETS TARGET RETIREMENT 2050  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
279	CUSIP # 464287648 ISHARES RUSSELL 2000 GROWTH IDX FD	43,127.82	38,346.76	6	0.00
1,225	CUSIP # 464288539 ISHARES MORTGAGE REAL ESTATE	12,960.50	14,749.30	2	0.00
429	CUSIP # 81369Y209 SPDR SELECT SECTOR HEALTH CARE	31,913.31	27,746.42	4	0.00
183	CUSIP # 81369Y506 SPDR SELECT SECTOR ENERGY	13,754.28	15,859.65	2	0.00
812	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	33,616.80	31,792.69	5	0.00
596	CUSIP # 922908736 VANGUARD GROWTH ETF	63,801.80	59,675.39	9	0.00
723	CUSIP # 922908744 VANGUARD VALUE ETF	60,269.28	59,011.84	8	0.00
		<b>619,002.04</b>	<b>601,651.62</b>	<b>85</b>	<b>1,293.42</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
22,784.02	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	22,784.02	22,784.02	3	0.00
		<b>22,784.02</b>	<b>22,784.02</b>	<b>3</b>	<b>0.00</b>





# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2776  
FACETS LIFESTYLE AGGRESSIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
92,937.43	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	92,937.43	92,937.43	1	0.00
		<b>92,937.43</b>	<b>92,937.43</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
267	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	29,917.35	30,331.68	0	0.00
1,449	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	167,678.28	169,817.23	1	0.00
283	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	29,717.83	29,006.72	0	0.00
872	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	95,850.24	97,941.35	1	0.00
1,727	CUSIP # 464288513 ISHARES IBOX\$ HI YLD CORPORATE BOND	153,357.60	162,240.93	1	0.00
1,628	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	176,833.36	174,318.12	1	0.00
1,330	CUSIP # 464288620 ISHARES CORE US CREDIT BOND ETF	144,398.10	147,462.02	1	0.00
4,256	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	166,707.52	163,691.67	1	0.00
7,823	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	372,140.11	379,812.79	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2776  
FACETS LIFESTYLE AGGRESSIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,982	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	153,028.26	163,464.92	1	0.00
		<b>1,489,628.65</b>	<b>1,518,087.43</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
18,158	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	719,419.96	748,881.34	6	5,470.13
13,725	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	871,400.25	915,942.14	7	15,252.43
5,446	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	401,696.96	382,372.90	3	0.00
6,197	CUSIP # 464287481 ISHARES RUSSELL MIDCAP GR INDEX FD	600,179.45	534,278.32	5	0.00
8,324	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	745,913.64	726,462.84	6	0.00
8,579	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	884,923.85	813,697.88	7	0.00
11,064	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	1,095,446.64	971,408.59	9	0.00
5,535	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	564,348.60	551,265.63	5	0.00
4,515	CUSIP # 464287648 ISHARES RUSSELL 2000 GROWTH IDX FD	697,928.70	599,767.33	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX2776  
FACETS LIFESTYLE AGGRESSIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,970	CUSIP # 464288539 ISHARES MORTGAGE REAL ESTATE	211,282.60	245,602.97	2	0.00
7,147	CUSIP # 81369Y209 SPDR SELECT SECTOR HEALTH CARE	531,665.33	419,273.95	4	0.00
2,981	CUSIP # 81369Y506 SPDR SELECT SECTOR ENERGY	224,051.96	275,421.30	2	0.00
13,393	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	554,470.20	494,513.08	5	0.00
9,902	CUSIP # 922908736 VANGUARD GROWTH ETF	1,060,009.10	941,076.22	9	0.00
12,029	CUSIP # 922908744 VANGUARD VALUE ETF	1,002,737.44	953,026.08	8	0.00
		<b>10,165,474.68</b>	<b>9,572,990.57</b>	<b>84</b>	<b>20,722.56</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
185,762.81	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	185,762.81	185,762.81	2	0.00
		<b>185,762.81</b>	<b>185,762.81</b>	<b>2</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2810  
FACETS LIFESTYLE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
38,307.59	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	38,307.59	38,307.59	0	0.00
		<b>38,307.59</b>	<b>38,307.59</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,315	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	147,345.75	149,317.93	1	0.00
5,623	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	650,693.56	655,180.81	4	0.00
1,302	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	136,723.02	133,572.39	1	0.00
3,414	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	375,266.88	382,600.77	2	0.00
6,860	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	609,168.00	644,973.12	3	0.00
6,441	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	699,621.42	688,947.01	4	0.00
5,241	CUSIP # 464288620 ISHARES CORE US CREDIT BOND ETF	569,015.37	580,739.92	3	0.00
20,673	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	809,761.41	792,081.58	5	0.00
11,200	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	532,784.00	543,897.21	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2810  
FACETS LIFESTYLE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15,843	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	608,846.49	651,770.96	3	0.00
		<b>5,139,225.90</b>	<b>5,223,081.70</b>	<b>29</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
22,674	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	898,343.88	932,056.44	5	6,830.59
15,923	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,010,951.27	1,073,672.67	6	17,695.04
6,451	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	475,825.76	448,304.34	3	0.00
6,991	CUSIP # 464287481 ISHARES RUSSELL MIDCAP GR INDEX FD	677,078.35	598,760.03	4	0.00
9,701	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	869,306.61	846,515.92	5	0.00
10,052	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	1,036,863.80	943,883.84	6	0.00
12,796	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	1,266,931.96	1,115,331.20	7	0.00
6,616	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	674,567.36	662,412.89	4	0.00
5,273	CUSIP # 464287648 ISHARES RUSSELL 2000 GROWTH IDX FD	815,100.34	700,668.39	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX2810  
FACETS LIFESTYLE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
43,314	CUSIP # 464288539 ISHARES MORTGAGE REAL ESTATE	458,262.12	532,357.37	3	0.00
8,058	CUSIP # 81369Y209 SPDR SELECT SECTOR HEALTH CARE	599,434.62	470,564.44	3	0.00
3,514	CUSIP # 81369Y506 SPDR SELECT SECTOR ENERGY	264,112.24	332,839.93	1	0.00
15,626	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	646,916.40	570,738.01	4	0.00
11,577	CUSIP # 922908736 VANGUARD GROWTH ETF	1,239,317.85	1,091,176.16	7	0.00
13,997	CUSIP # 922908744 VANGUARD VALUE ETF	1,166,789.92	1,104,399.01	7	0.00
		<b>12,099,802.48</b>	<b>11,423,680.64</b>	<b>68</b>	<b>24,525.63</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
504,831.55	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	504,831.55	504,831.55	3	0.00
		<b>504,831.55</b>	<b>504,831.55</b>	<b>3</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX2856  
FACETS LIFESTYLE CONSERVATIVE FD

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
15,254.71	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	15,254.71	15,254.71	0	0.00
		<b>15,254.71</b>	<b>15,254.71</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,919	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	215,023.95	217,822.39	2	0.00
7,114	CUSIP # 464287242 ISHARES IBOX\$ INV GRADE CORP BD FD	823,232.08	831,017.12	8	0.00
2,080	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	218,420.80	213,119.50	2	0.00
4,781	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	525,527.52	534,986.65	5	0.00
10,052	CUSIP # 464288513 ISHARES IBOX HI YLD CORPORATE BOND	892,617.60	944,222.45	9	0.00
9,097	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	988,116.14	972,497.51	10	0.00
7,362	CUSIP # 464288620 ISHARES CORE US CREDIT BOND ETF	799,292.34	815,023.81	8	0.00
11,455	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	448,692.35	434,315.09	5	0.00
6,143	CUSIP # 78464A359 SPDR BARCLAYS CONVERTIBLE SECS	292,222.51	300,611.26	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2856  
FACETS LIFESTYLE CONSERVATIVE FD

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
23,214	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	892,114.02	953,586.28	9	0.00
		<b>6,095,259.31</b>	<b>6,217,202.06</b>	<b>62</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
6,218	CUSIP # 464287234 ISHARES MSCI EMERGING MKT INDEX	246,357.16	255,144.96	2	1,873.18
4,208	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	267,165.92	283,381.95	3	4,676.30
1,874	CUSIP # 464287473 ISHARES RUSSELL MIDCAP VALUE IDX FD	138,226.24	130,353.69	1	0.00
1,771	CUSIP # 464287481 ISHARES RUSSELL MIDCAP GR INDEX FD	171,521.35	151,869.00	2	0.00
3,192	CUSIP # 464287564 ISHARES COHEN & STEERS REALTY MAJORS IDX	286,035.12	279,653.07	3	0.00
2,808	CUSIP # 464287598 ISHARES RUSSELL 1000 VALUE INDEX FD	289,645.20	251,123.96	3	0.00
3,553	CUSIP # 464287614 ISHARES RUSSELL 1000 GROWTH IDX FD	351,782.53	310,709.91	4	0.00
1,378	CUSIP # 464287630 ISHARES RUSSELL 2000 VALUE INDEX FD	140,500.88	138,000.87	1	0.00
1,369	CUSIP # 464287648 ISHARES RUSSELL 2000 GROWTH IDX FD	211,620.02	182,164.93	2	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX2856  
FACETS LIFESTYLE CONSERVATIVE FD

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
25,471	CUSIP # 464288539 ISHARES MORTGAGE REAL ESTATE	269,483.18	312,933.54	3	0.00
1,976	CUSIP # 81369Y209 SPDR SELECT SECTOR HEALTH CARE	146,994.64	114,887.90	1	0.00
899	CUSIP # 81369Y506 SPDR SELECT SECTOR ENERGY	67,568.84	87,557.93	1	0.00
3,901	CUSIP # 81369Y803 SPDR SELECT SECTOR TECHNOLOGY ETF	161,501.40	143,358.17	2	0.00
3,142	CUSIP # 922908736 VANGUARD GROWTH ETF	336,351.10	297,288.45	3	0.00
3,884	CUSIP # 922908744 VANGUARD VALUE ETF	323,770.24	307,108.27	3	0.00
		<b>3,408,523.82</b>	<b>3,245,536.60</b>	<b>35</b>	<b>6,549.48</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
350,205.53	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	350,205.53	350,205.53	4	0.00
		<b>350,205.53</b>	<b>350,205.53</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX3123  
HORIZON FOCUSED WITH RISK ASSIST  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
77,992.59	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	77,992.59	77,992.59	1	0.02
		<b>77,992.59</b>	<b>77,992.59</b>	<b>1</b>	<b>0.02</b>
<b>MUTUAL FUNDS - EQUITY</b>					
90,659	CUSIP # 233051200 DB X-TRACKERS MSCI EAFE HEDGED EQUITY ETF	2,594,660.58	2,726,118.13	19	0.00
18,790	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	2,011,845.30	2,045,270.95	15	4,775.67
22,701	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	4,673,000.85	4,658,874.95	34	23,383.62
30,501	CUSIP # 78464A698 SPDR KBW REGIONAL BANKING ETF	1,346,924.16	1,258,371.66	10	0.00
54,410	CUSIP # 922042775 VANGUARD FTSE ALL-WORLD EX US INDEX FUND	2,641,605.50	2,823,430.81	19	30,306.37
		<b>13,268,036.39</b>	<b>13,512,066.50</b>	<b>97</b>	<b>58,465.66</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
276,518.15	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	276,518.15	276,518.15	2	0.00
		<b>276,518.15</b>	<b>276,518.15</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
41,343.41	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	41,343.41	41,343.41	0	0.01
		<b>41,343.41</b>	<b>41,343.41</b>	<b>0</b>	<b>0.01</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,348	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	114,793.72	115,651.61	1	0.00
7,053	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	423,250.53	423,934.54	4	0.00
6,375	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	693,472.50	697,458.74	6	0.00
10,770	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	421,860.90	429,076.17	4	0.00
3,802	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	192,533.28	192,725.38	2	0.00
3,611	CUSIP # 72201R775 PIMCO TOTAL RETURN ETF	386,377.00	394,951.42	3	1,083.30
12,859	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	305,915.61	310,818.45	3	0.00
3,415	CUSIP # 78464A284 SPDR NUVEEN S&P HIGH YIELD MUNI	189,293.45	194,198.57	2	0.00
9,940	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	381,994.20	385,276.40	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX3169  
HORIZON MODERATE W/RISK ASSIST

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,776	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	385,067.52	387,129.48	3	0.00
7,131	CUSIP # 922020805 VANGUARD SH TERM INFL-PROTECTED SEC IDX	347,137.08	346,925.15	3	0.00
		<b>3,841,695.79</b>	<b>3,878,145.91</b>	<b>35</b>	<b>1,083.30</b>
<b>MUTUAL FUNDS - EQUITY</b>					
47,542	CUSIP # 233051200 DB X-TRACKERS MSCI EAFE HEDGED EQUITY ETF	1,360,652.04	1,429,589.94	12	0.00
9,853	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	1,054,960.71	1,072,489.23	10	2,504.24
11,905	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	2,450,644.25	2,435,898.84	22	12,262.98
15,995	CUSIP # 78464A698 SPDR KBW REGIONAL BANKING ETF	706,339.20	660,691.97	6	0.00
28,533	CUSIP # 922042775 VANGUARD FTSE ALL-WORLD EX US INDEX FUND	1,385,277.15	1,479,853.18	13	15,892.88
		<b>6,957,873.35</b>	<b>7,078,523.16</b>	<b>63</b>	<b>30,660.10</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
190,214.29	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	190,214.29	190,214.29	2	0.00
		<b>190,214.29</b>	<b>190,214.29</b>	<b>2</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
8,641.35	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	8,641.35	8,641.35	0	0.00
		<b>8,641.35</b>	<b>8,641.35</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,292	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	63,165.88	63,657.74	2	0.00
3,882	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	232,958.82	233,335.19	7	0.00
3,509	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	381,709.02	383,231.06	11	0.00
5,928	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	232,199.76	236,156.88	6	0.00
2,092	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	105,938.88	106,045.48	3	0.00
1,987	CUSIP # 72201R775 PIMCO TOTAL RETURN ETF	212,609.00	217,068.16	6	596.10
7,078	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	168,385.62	171,088.21	5	0.00
1,880	CUSIP # 78464A284 SPDR NUVEEN S&P HIGH YIELD MUNI	104,208.40	107,018.33	3	0.00
5,471	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	210,250.53	212,057.96	6	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3203  
HORIZON CONSERVATIVE  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,280	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	211,945.60	213,087.09	6	0.00
3,925	CUSIP # 922020805 VANGUARD SH TERM INFL-PROTECTED SEC IDX	191,069.00	190,953.25	5	0.00
		<b>2,114,440.51</b>	<b>2,133,699.35</b>	<b>59</b>	<b>596.10</b>
<b>MUTUAL FUNDS - EQUITY</b>					
9,394	CUSIP # 233051200 DB X-TRACKERS MSCI EAFE HEDGED EQUITY ETF	268,856.28	282,479.58	8	0.00
1,947	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	208,465.29	211,930.61	6	494.85
2,352	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	484,159.20	481,215.69	14	2,422.72
3,160	CUSIP # 78464A698 SPDR KBW REGIONAL BANKING ETF	139,545.60	130,734.43	4	0.00
5,638	CUSIP # 922042775 VANGUARD FTSE ALL-WORLD EX US INDEX FUND	273,724.90	292,318.12	8	3,140.37
		<b>1,374,751.27</b>	<b>1,398,678.43</b>	<b>38</b>	<b>6,057.94</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
79,096.06	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	79,096.06	79,096.06	2	0.00
		<b>79,096.06</b>	<b>79,096.06</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3249  
HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,105.95	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	4,105.95	4,105.95	0	0.00
		<b>4,105.95</b>	<b>4,105.95</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,394	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	68,152.66	68,680.90	2	0.00
4,188	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	251,321.88	251,727.47	9	0.00
3,785	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	411,732.30	416,591.92	14	0.00
6,394	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	250,452.98	254,711.53	9	0.00
2,257	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	114,294.48	114,409.33	4	0.00
2,143	CUSIP # 72201R775 PIMCO TOTAL RETURN ETF	229,301.00	234,327.00	8	642.90
7,634	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	181,612.86	184,517.16	6	0.00
2,028	CUSIP # 78464A284 SPDR NUVEEN S&P HIGH YIELD MUNI	112,412.04	116,435.85	4	0.00
5,901	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	226,775.43	228,724.76	8	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX3249  
HORIZON CONSERVATION PLUS  
WITH RISK ASSIST FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,616	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	228,584.32	229,801.54	8	0.00
4,234	CUSIP # 922020805 VANGUARD SH TERM INFL-PROTECTED SEC IDX	206,111.12	205,986.10	7	0.00
		<b>2,280,751.07</b>	<b>2,305,913.56</b>	<b>78</b>	<b>642.90</b>
<b>MUTUAL FUNDS - EQUITY</b>					
3,800	CUSIP # 233051200 DB X-TRACKERS MSCI EAFE HEDGED EQUITY ETF	108,756.00	114,268.00	4	0.00
787	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	84,264.09	85,666.01	3	200.02
951	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	195,763.35	195,912.40	7	979.60
1,278	CUSIP # 78464A698 SPDR KBW REGIONAL BANKING ETF	56,436.48	52,764.72	2	0.00
2,280	CUSIP # 922042775 VANGUARD FTSE ALL-WORLD EX US INDEX FUND	110,694.00	118,253.37	4	1,269.96
		<b>555,913.92</b>	<b>566,864.50</b>	<b>19</b>	<b>2,449.58</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
76,068.28	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	76,068.28	76,068.28	3	0.00
		<b>76,068.28</b>	<b>76,068.28</b>	<b>3</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
53,676.88	CUSIP # FSWBD1008 CASH FORCE BANK INSURED DEPOSIT FUND	53,676.88	53,676.88	0	0.02
		<b>53,676.88</b>	<b>53,676.88</b>	<b>0</b>	<b>0.02</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,014	CUSIP # 33738D309 FIRST TRUST SENIOR LOAN ETF	49,574.46	49,964.72	0	0.00
3,048	CUSIP # 33739Q408 FIRST TRUST ENHANCED SHORT MATURITY FUND	182,910.48	183,208.79	2	0.00
2,754	CUSIP # 464287226 ISHARES BARCLAYS AGGREGATE BOND FUND	299,580.12	301,372.74	3	0.00
4,653	CUSIP # 464288687 ISHARES S&P US PREFERRED STOCK INDEX	182,258.01	185,377.01	2	0.00
1,643	CUSIP # 46429B655 ISHARES FLOATING RATE BOND ETF	83,201.52	83,285.67	1	0.00
1,560	CUSIP # 72201R775 PIMCO TOTAL RETURN ETF	166,920.00	170,501.16	1	468.00
5,556	CUSIP # 73936Q769 INVESCO POWERSHARES SENIOR LOAN PORTFOLIO	132,177.24	134,323.92	1	0.00
1,475	CUSIP # 78464A284 SPDR NUVEEN S&P HIGH YIELD MUNI	81,759.25	83,738.34	1	0.00
4,295	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	165,056.85	166,476.20	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3285  
HORIZON GROWTH WITH RISK ASSIST  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,360	CUSIP # 78467V848 SPDR DOUBLELINE TTL RTN TACTICAL ETF	166,387.20	167,282.35	1	0.00
3,082	CUSIP # 922020805 VANGUARD SH TERM INFL-PROTECTED SEC IDX	150,031.76	149,941.30	1	0.00
		<b>1,659,856.89</b>	<b>1,675,472.20</b>	<b>14</b>	<b>468.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
62,684	CUSIP # 233051200 DB X-TRACKERS MSCI EAFE HEDGED EQUITY ETF	1,794,016.08	1,884,909.88	16	0.00
12,992	CUSIP # 73935A104 POWERSHARES QQQ SERIES ETF	1,391,053.44	1,414,165.61	12	3,302.05
15,696	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	3,231,021.60	3,195,273.41	28	16,167.98
21,089	CUSIP # 78464A698 SPDR KBW REGIONAL BANKING ETF	931,290.24	870,884.73	8	0.00
37,621	CUSIP # 922042775 VANGUARD FTSE ALL-WORLD EX US INDEX FUND	1,826,499.55	1,951,357.25	16	20,954.90
		<b>9,173,880.91</b>	<b>9,316,590.88</b>	<b>80</b>	<b>40,424.93</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
598,377.04	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	598,377.04	598,377.04	5	0.00
		<b>598,377.04</b>	<b>598,377.04</b>	<b>5</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3338  
VANGUARD 100% FIXED INCOME  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
5.4	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.40	5.40	0	0.00
		<b>5.40</b>	<b>5.40</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
3,533	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	309,526.13	317,827.57	13	0.00
4,742	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	397,711.54	402,199.78	17	0.00
9,849	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	789,791.31	791,285.72	33	0.00
9,020	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	472,377.40	466,137.17	20	0.00
7,424	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	392,209.92	389,296.09	16	0.00
		<b>2,361,616.30</b>	<b>2,366,746.33</b>	<b>99</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
10,598.09	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	10,598.09	10,598.09	0	0.00
		<b>10,598.09</b>	<b>10,598.09</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4.06	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.06	4.06	0	0.00
		<b>4.06</b>	<b>4.06</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
18,606	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,630,071.66	1,638,619.51	10	0.00
24,823	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,081,905.01	2,088,022.56	13	0.00
51,479	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,128,101.01	4,126,734.10	26	0.00
47,267	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,475,372.79	2,401,662.29	16	0.00
38,738	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,046,528.54	2,003,057.21	13	0.00
		<b>12,361,979.01</b>	<b>12,258,095.67</b>	<b>79</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
15,790	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	626,073.50	599,457.86	4	8,100.27
1,052	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	107,219.84	103,374.89	1	735.35

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3356  
VANGUARD 20/80-CONSERVATIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,711	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	151,705.68	151,386.16	1	1,432.45
7,993	CUSIP # 922908736 VANGUARD GROWTH ETF	855,650.65	721,491.12	5	0.00
11,540	CUSIP # 922908744 VANGUARD VALUE ETF	961,974.40	869,416.46	6	0.00
2,268	CUSIP # 922908751 VANGUARD SMALL CAP ETF	275,493.96	243,031.13	2	0.00
		<b>2,978,118.03</b>	<b>2,688,157.62</b>	<b>19</b>	<b>10,268.07</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
281,752.96	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	281,752.96	281,752.96	2	0.00
		<b>281,752.96</b>	<b>281,752.96</b>	<b>2</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3374  
VANGUARD 40/60-MODERATE

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
6.03	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	6.03	6.03	0	0.00
		<b>6.03</b>	<b>6.03</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
27,692	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,426,096.12	2,439,558.72	8	0.00
37,554	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	3,149,653.98	3,164,057.55	10	0.00
78,080	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	6,261,235.20	6,265,038.79	20	0.00
71,660	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,752,834.20	3,625,903.93	12	0.00
58,907	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	3,112,056.81	3,037,919.30	10	0.00
		<b>18,701,876.31</b>	<b>18,532,478.29</b>	<b>60</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
63,700	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	2,525,705.00	2,440,268.23	8	32,678.10
3,908	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	398,303.36	377,480.52	1	2,731.69
15,720	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	642,633.60	622,870.64	2	6,067.92

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3374  
VANGUARD 40/60-MODERATE

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32,247	CUSIP # 922908736 VANGUARD GROWTH ETF	3,452,041.35	2,842,114.20	11	0.00
46,560	CUSIP # 922908744 VANGUARD VALUE ETF	3,881,241.60	3,464,046.19	12	0.00
9,101	CUSIP # 922908751 VANGUARD SMALL CAP ETF	1,105,498.47	941,382.01	4	0.00
		<b>12,005,423.38</b>	<b>10,688,161.79</b>	<b>38</b>	<b>41,477.71</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
668,033.11	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	668,033.11	668,033.11	2	0.00
		<b>668,033.11</b>	<b>668,033.11</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4.84	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	4.84	4.84	0	0.00
		<b>4.84</b>	<b>4.84</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
59,757	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	5,235,310.77	5,244,012.89	5	0.00
78,959	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	6,622,291.33	6,597,802.76	7	0.00
163,749	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	13,131,032.31	13,140,414.85	13	0.00
149,392	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	7,823,659.04	7,548,334.84	8	0.00
123,221	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	6,509,765.43	6,348,212.66	7	0.00
		<b>39,322,058.88</b>	<b>38,878,778.00</b>	<b>40</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
301,345	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	11,948,329.25	11,460,839.16	12	154,589.99
18,013	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,835,884.96	1,739,586.55	2	12,591.09



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3392  
VANGUARD 60/40-MODERATE AGGRESS  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
73,187	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	2,991,884.56	2,928,346.98	3	28,250.18
152,550	CUSIP # 922908736 VANGUARD GROWTH ETF	16,330,477.50	13,405,063.45	17	0.00
220,257	CUSIP # 922908744 VANGUARD VALUE ETF	18,360,623.52	16,197,619.22	19	0.00
43,850	CUSIP # 922908751 VANGUARD SMALL CAP ETF	5,326,459.50	4,543,770.15	5	0.00
		<b>56,793,659.29</b>	<b>50,275,225.51</b>	<b>58</b>	<b>195,431.26</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
2,173,747.95	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,173,747.95	2,173,747.95	2	0.00
		<b>2,173,747.95</b>	<b>2,173,747.95</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
7.08	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	7.08	7.08	0	0.00
		<b>7.08</b>	<b>7.08</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
24,027	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	2,105,005.47	2,096,673.95	4	0.00
31,426	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,635,698.62	2,622,243.24	5	0.00
65,671	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,266,157.49	5,263,236.59	10	0.00
60,582	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	3,172,679.34	3,053,203.64	6	0.00
49,799	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,630,881.17	2,556,848.83	5	0.00
		<b>15,810,422.09</b>	<b>15,592,206.25</b>	<b>30</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
188,488	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	7,473,549.20	7,181,466.82	14	96,694.34
11,691	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,191,546.72	1,124,257.67	2	8,172.01

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3418  
VANGUARD 70/30-MOD AGGR GROWTH  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
45,562	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	1,862,574.56	1,818,455.27	4	17,586.93
95,411	CUSIP # 922908736 VANGUARD GROWTH ETF	10,213,747.55	8,288,898.95	19	0.00
138,076	CUSIP # 922908744 VANGUARD VALUE ETF	11,510,015.36	10,118,888.89	22	0.00
26,929	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,271,065.63	2,781,557.78	6	0.00
		<b>35,522,499.02</b>	<b>31,313,525.38</b>	<b>68</b>	<b>122,453.28</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
895,029.5	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	895,029.50	895,029.50	2	0.00
		<b>895,029.50</b>	<b>895,029.50</b>	<b>2</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
5.81	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.81	5.81	0	0.00
		<b>5.81</b>	<b>5.81</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
21,381	CUSIP # 921937793 VANGUARD LONG-TERM BOND ETF	1,873,189.41	1,881,104.98	3	0.00
29,382	CUSIP # 921937819 VANGUARD INTERMEDIATE TERM BOND ETF	2,464,268.34	2,457,269.13	3	0.00
61,399	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	4,923,585.81	4,925,040.34	7	0.00
55,593	CUSIP # 92203J407 VANGUARD TOTAL INTERNATIONAL BOND ETF	2,911,405.41	2,809,610.57	4	0.00
46,558	CUSIP # 92206C771 VANGUARD MORTGAGE BACKED SECURITIES ETF	2,459,659.14	2,400,700.61	3	0.00
		<b>14,632,108.11</b>	<b>14,473,725.63</b>	<b>20</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
299,043	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	11,857,054.95	11,533,039.19	16	153,409.06
17,641	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	1,797,970.72	1,715,856.13	2	12,331.06

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3436  
VANGUARD 80/20-AGGRESSIVE  
MANAGED TRUST FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
73,794	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	3,016,698.72	2,982,898.18	4	28,484.48
151,377	CUSIP # 922908736 VANGUARD GROWTH ETF	16,204,907.85	13,125,645.75	22	0.00
218,569	CUSIP # 922908744 VANGUARD VALUE ETF	18,219,911.84	16,154,016.11	25	0.00
43,317	CUSIP # 922908751 VANGUARD SMALL CAP ETF	5,261,715.99	4,540,273.59	7	0.00
		<b>56,358,260.07</b>	<b>50,051,728.95</b>	<b>77</b>	<b>194,224.60</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
1,576,512.67	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,576,512.67	1,576,512.67	2	0.00
		<b>1,576,512.67</b>	<b>1,576,512.67</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3454  
VANGUARD 100% EQUITY  
MANAGED TRUST FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
5.81	CUSIP # 147539837 DWS GOVT & AGENCY SECURITIES PORT SERVICE SHARES	5.81	5.81	0	0.00
		<b>5.81</b>	<b>5.81</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
38,483	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	1,525,850.95	1,485,714.79	20	19,741.78
2,326	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	237,065.92	228,032.20	3	1,625.87
9,406	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	384,517.28	383,599.50	5	3,630.72
19,480	CUSIP # 922908736 VANGUARD GROWTH ETF	2,085,334.00	1,732,699.21	28	0.00
28,125	CUSIP # 922908744 VANGUARD VALUE ETF	2,344,500.00	2,111,432.04	31	0.00
5,559	CUSIP # 922908751 VANGUARD SMALL CAP ETF	675,251.73	582,627.43	9	0.00
		<b>7,252,519.88</b>	<b>6,524,105.17</b>	<b>97</b>	<b>24,998.37</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
184,548.87	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	184,548.87	184,548.87	2	0.00
		<b>184,548.87</b>	<b>184,548.87</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3828  
CLEAR SAILING INVESTMENT GROUP  
CONSERVATIVE FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
100.06	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	100.06	100.06	0	0.00
		<b>100.06</b>	<b>100.06</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - BALANCED</b>					
8,137.544	CUSIP # 471023879 JANUS BALANCED FUND T	248,683.34	247,885.07	9	0.00
5,482.904	CUSIP # 63872T745 ASG MANAGED FUTURES STRATEGY FUND A	58,173.61	62,108.99	2	0.00
1,469.422	CUSIP # 74149P648 T ROWE PRICE RETIREMENT 2035 FUND ADV	25,259.36	25,950.00	1	0.00
		<b>332,116.31</b>	<b>335,944.06</b>	<b>13</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
45,464.263	CUSIP # 258620202 DOUBLELINE TOTAL RETURN BOND FUND N	493,741.90	502,013.84	19	0.00
41,078.35	CUSIP # 47804M811 JOHN HANCOCK II STRATEGIC INC OPPORTUNITIES R2	446,521.66	452,438.51	17	89.51
40,592.829	CUSIP # 72201F482 PIMCO INCOME FUND ADM	501,727.37	506,981.94	19	0.00
		<b>1,441,990.93</b>	<b>1,461,434.29</b>	<b>55</b>	<b>89.51</b>
<b>MUTUAL FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX3828  
CLEAR SAILING INVESTMENT GROUP  
CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,988.298	CUSIP # 027681840 AMERICAN MUTUAL FUND R4	72,155.33	70,452.43	3	0.00
6,393.644	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	72,439.99	75,921.43	3	0.00
		<b>144,595.32</b>	<b>146,373.86</b>	<b>5</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
219,984.65	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	219,984.65	219,984.65	8	0.00
26,340.306	CUSIP # 543497762 LOOMIS SAYLES MULTISECTOR FULL DISCRETION TRST	498,358.59	461,013.45	19	0.00
		<b>718,343.24</b>	<b>680,998.10</b>	<b>27</b>	<b>0.00</b>





## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX3855  
CLEAR SAILING INVESTMENT GROUP  
CONSERVATIVE BALANCED FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3.54	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	3.54	3.54	0	0.00
		<b>3.54</b>	<b>3.54</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - BALANCED</b>					
38,036.158	CUSIP # 471023879 JANUS BALANCED FUND T	1,162,384.99	1,157,971.35	14	0.00
14,926.336	CUSIP # 63872T745 ASG MANAGED FUTURES STRATEGY FUND A	158,368.42	170,006.40	2	0.00
4,564.836	CUSIP # 74149P648 T ROWE PRICE RETIREMENT 2035 FUND ADV	78,469.53	80,615.00	1	0.00
		<b>1,399,222.94</b>	<b>1,408,592.75</b>	<b>17</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
98,617.731	CUSIP # 258620202 DOUBLELINE TOTAL RETURN BOND FUND N	1,070,988.56	1,090,836.81	13	0.00
91,535.89	CUSIP # 47804M811 JOHN HANCOCK II STRATEGIC INC OPPORTUNITIES R2	994,995.12	1,009,581.50	12	199.43
116,265.936	CUSIP # 72201F482 PIMCO INCOME FUND ADM	1,437,046.97	1,452,097.12	18	0.00
		<b>3,503,030.65</b>	<b>3,552,515.43</b>	<b>44</b>	<b>199.43</b>
<b>MUTUAL FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3855  
CLEAR SAILING INVESTMENT GROUP  
CONSERVATIVE BALANCED FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,984.434	CUSIP # 00141L814 INVESCO EUROPEAN SMALL COMPANY FUND Y	223,515.15	220,215.96	3	0.00
9,013.456	CUSIP # 413838202 OAKMARK INTERNATIONAL FUND I	221,550.75	206,718.92	3	0.00
3,788.749	CUSIP # 471023671 JANUS GLOBAL LIFE SCIENCES FUND T	235,129.76	205,026.30	3	0.00
1,934.153	CUSIP # 471023853 JANUS RESEARCH FUND T	87,713.84	88,120.00	1	0.00
10,157.61	CUSIP # 47803W406 JOHN HANCOCK III DISCIPLINED VALUE MID CAP FUND	208,637.31	189,744.16	3	0.00
16,797.032	CUSIP # 741494108 T ROWE PRICE GLOBAL TECHNOLOGY FUND	224,072.41	216,851.25	3	0.00
35,564.07	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	402,940.91	435,363.70	5	0.00
		<b>1,603,560.13</b>	<b>1,562,040.29</b>	<b>20</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
155,948.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	155,948.35	155,948.35	2	0.00
72,751.732	CUSIP # 543497762 LOOMIS SAYLES MULTISECTOR FULL DISCRETION TRST	1,376,462.77	1,351,090.60	17	0.00
		<b>1,532,411.12</b>	<b>1,507,038.95</b>	<b>19</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3882  
CLEAR SAILING INVESTMENT GROUP  
BALANCED FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4.61	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	4.61	4.61	0	0.00
		<b>4.61</b>	<b>4.61</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - BALANCED</b>					
98,755.283	CUSIP # 471023879 JANUS BALANCED FUND T	3,017,961.45	3,004,676.56	15	0.00
41,108.26	CUSIP # 63872T745 ASG MANAGED FUTURES STRATEGY FUND A	436,158.64	468,352.27	2	0.00
12,519.129	CUSIP # 74149P622 T ROWE PRICE RETIREMENT 2045 FUND ADV	206,816.01	212,700.00	1	0.00
		<b>3,660,936.10</b>	<b>3,685,728.83</b>	<b>18</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
191,952.474	CUSIP # 47804M811 JOHN HANCOCK II STRATEGIC INC OPPORTUNITIES R2	2,086,523.39	2,096,956.29	10	418.22
171,248.288	CUSIP # 72201F482 PIMCO INCOME FUND ADM	2,116,628.84	2,138,796.23	10	0.00
		<b>4,203,152.23</b>	<b>4,235,752.52</b>	<b>20</b>	<b>418.22</b>
<b>MUTUAL FUNDS - EQUITY</b>					
37,411.125	CUSIP # 00141L814 INVESCO EUROPEAN SMALL COMPANY FUND Y	492,330.41	525,997.39	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX3882  
CLEAR SAILING INVESTMENT GROUP  
BALANCED FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,578.71	CUSIP # 027681840 AMERICAN MUTUAL FUND R4	891,961.39	924,686.08	4	0.00
99,090.403	CUSIP # 413838202 OAKMARK INTERNATIONAL FUND I	2,435,642.11	2,459,902.18	12	0.00
20,913.588	CUSIP # 471023671 JANUS GLOBAL LIFE SCIENCES FUND T	1,297,897.27	1,127,186.30	6	0.00
7,496.708	CUSIP # 471023853 JANUS RESEARCH FUND T	339,975.71	341,550.00	2	0.00
49,239.523	CUSIP # 47803W406 JOHN HANCOCK III DISCIPLINED VALUE MID CAP FUND	1,011,379.80	963,100.42	5	0.00
9,103.547	CUSIP # 544006505 LORD ABBETT DEVELOPING GROWTH FUND I	249,801.33	249,683.48	1	0.00
50,301.159	CUSIP # 722005642 PIMCO STOCKSPPLUS ABSOLUTE RETURN FUND	488,424.25	567,699.21	2	0.00
92,925.982	CUSIP # 741494108 T ROWE PRICE GLOBAL TECHNOLOGY FUND	1,239,632.60	1,143,446.25	6	0.00
117,568.601	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	1,332,052.25	1,474,036.69	6	0.00
39,743.82	CUSIP # 885215236 THORNBURG INVESTMENT INCOME BUILDER R5	847,735.68	884,300.00	4	4,083.87
		<b>10,626,832.80</b>	<b>10,661,588.00</b>	<b>51</b>	<b>4,083.87</b>

COMMON TRUST FUNDS - FIXED INCOME

# ACCOUNT STATEMENT

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Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3882  
CLEAR SAILING INVESTMENT GROUP  
BALANCED FUND

## Preliminary Asset Detail As Of 06/30/2015

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
64,731.19	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	64,731.19	64,731.19	0	0.00
111,130.101	CUSIP # 543497762 LOOMIS SAYLES MULTISECTOR FULL DISCRETION TRST	2,102,581.51	2,083,786.37	10	0.00
		<b>2,167,312.70</b>	<b>2,148,517.56</b>	<b>10</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX3917  
CLEAR SAILING INVESTMENT GROUP  
GROWTH FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2.3	CUSIP # ID2027129 TD BANK USA FDIC INSURED DEPOSIT FUND	2.30	2.30	0	0.00
		<b>2.30</b>	<b>2.30</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - BALANCED</b>					
21,175.503	CUSIP # 471023879 JANUS BALANCED FUND T	647,123.37	645,095.88	10	0.00
4,704.953	CUSIP # 63872T745 ASG MANAGED FUTURES STRATEGY FUND A	49,919.55	54,054.99	1	0.00
3,931.725	CUSIP # 74149P622 T ROWE PRICE RETIREMENT 2045 FUND ADV	64,952.10	66,800.00	1	0.00
		<b>761,995.02</b>	<b>765,950.87</b>	<b>12</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
20,268.039	CUSIP # 72201F482 PIMCO INCOME FUND ADM	250,512.96	253,136.58	4	0.00
		<b>250,512.96</b>	<b>253,136.58</b>	<b>4</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
14,217.05	CUSIP # 00141L814 INVESCO EUROPEAN SMALL COMPANY FUND Y	187,096.38	183,603.56	3	0.00
31,840.429	CUSIP # 413838202 OAKMARK INTERNATIONAL FUND I	782,637.74	809,368.54	12	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX3917  
CLEAR SAILING INVESTMENT GROUP  
GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
11,110.233	CUSIP # 471023671 JANUS GLOBAL LIFE SCIENCES FUND T	689,501.06	603,141.30	11	0.00
1,211.809	CUSIP # 471023853 JANUS RESEARCH FUND T	54,955.54	55,210.00	1	0.00
24,922.834	CUSIP # 47803W406 JOHN HANCOCK III DISCIPLINED VALUE MID CAP FUND	511,915.01	484,992.84	8	0.00
16,669.375	CUSIP # 544006505 LORD ABBETT DEVELOPING GROWTH FUND I	457,407.65	463,148.38	7	0.00
28,213.616	CUSIP # 741494108 T ROWE PRICE GLOBAL TECHNOLOGY FUND	376,369.64	354,431.25	6	0.00
44,887.583	CUSIP # 858268105 OPPENHEIMER STEELPATH MLP SELECT 40 A	508,576.32	557,850.19	8	0.00
18,852.898	CUSIP # 885215236 THORNBURG INVESTMENT INCOME BUILDER R5	402,132.31	419,438.02	6	1,926.06
		<b>3,970,591.65</b>	<b>3,931,184.08</b>	<b>61</b>	<b>1,926.06</b>
	<b>COMMON TRUST FUNDS - FIXED INCOME</b>				
1,454,023.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,454,023.71	1,454,023.71	22	0.00
3,448.755	CUSIP # 543497762 LOOMIS SAYLES MULTISECTOR FULL DISCRETION TRST	65,250.44	62,319.00	1	0.00
		<b>1,519,274.15</b>	<b>1,516,342.71</b>	<b>23</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4667  
HAVERFORD AGGRESSIVE COLLECTIVE  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
50,363.49	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	50,363.49	50,363.49	0	0.00
		<b>50,363.49</b>	<b>50,363.49</b>	<b>0</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
2,031	CUSIP # 02209S103 ALTRIA GROUP INC	99,336.21	76,925.80	1	1,056.12
2,395	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	186,139.40	206,784.11	2	694.55
1,360	CUSIP # 037833100 APPLE INC	170,578.00	105,261.60	1	0.00
1,585	CUSIP # 053015103 AUTO DATA PROCESSING INC.	127,164.55	111,771.44	1	776.65
655	CUSIP # 075887109 BECTON DICKINSON AND CO	92,780.75	73,508.68	1	0.00
523	CUSIP # 09247X101 BLACKROCK INC	180,947.54	162,499.38	2	0.00
1,076	CUSIP # 126650100 CVS CAREMARK CORPORATION	112,850.88	73,988.28	1	0.00
1,310	CUSIP # 166764100 CHEVRON CORP	126,375.70	156,391.29	1	0.00
2,835	CUSIP # 191216100 COCA-COLA CO	111,217.05	112,600.60	1	935.55
3,040	CUSIP # 20030N101 COMCAST CORP	182,825.60	164,298.17	2	760.00



# ACCOUNT STATEMENT

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XXXXXX4667  
HAVERFORD AGGRESSIVE COLLECTIVE  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,747	CUSIP # 254687106 DISNEY WALT	199,402.58	128,459.85	2	0.00
2,187	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	139,858.65	138,537.96	1	0.00
1,205	CUSIP # 30231G102 EXXON MOBIL CORPORATION	100,256.00	115,871.62	1	0.00
6,025	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	160,084.25	159,720.93	1	1,385.75
1,230	CUSIP # 372460105 GENUINE PARTS CO	110,121.90	102,068.76	1	756.45
604	CUSIP # 384802104 WW GRAINGER INC	142,936.60	148,316.37	1	0.00
2,010	CUSIP # 458140100 INTEL CORPORATION	61,134.15	51,732.81	1	0.00
2,936	CUSIP # 46625H100 JP MORGAN CHASE & CO	198,943.36	165,386.11	2	0.00
1,592	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	155,156.32	150,190.88	1	0.00
988	CUSIP # 494368103 KIMBERLY-CLARK CORP	104,698.36	104,977.41	1	869.44
1,761	CUSIP # 50076Q106 KRAFT FOODS GROUP INC	149,931.54	95,043.05	1	0.00
2,000	CUSIP # 524660107 LEGGETT & PLATT	97,360.00	64,724.40	1	620.00
808	CUSIP # 55261F104 M & T BANK CORP	100,943.44	91,991.87	1	0.00
1,125	CUSIP # 57636Q104 MASTERCARD INC	105,165.00	89,430.49	1	0.00

# ACCOUNT STATEMENT

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04/01/2015 through 06/30/2015  
XXXXXX4667  
HAVERFORD AGGRESSIVE COLLECTIVE  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,146	CUSIP # 58933Y105 MERCK & CO INC	122,171.78	112,161.14	1	965.70
3,995	CUSIP # 594918104 MICROSOFT CORPORATION	176,379.25	149,588.74	2	0.00
3,095	CUSIP # 68389X105 ORACLE CORP	124,728.50	123,479.01	1	0.00
1,885	CUSIP # 713448108 PEPSICO INC	175,945.90	155,554.44	2	0.00
1,925	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	154,327.25	165,232.29	1	1,925.00
1,618	CUSIP # 742718109 PROCTER & GAMBLE CO	126,592.32	131,138.00	1	0.00
1,560	CUSIP # 747525103 QUALCOMM INC	97,702.80	116,902.43	1	0.00
2,245	CUSIP # 872540109 TJX COMPANIES INC	148,551.65	133,330.54	1	0.00
700	CUSIP # 87612E106 TARGET CORPORATION	57,141.00	41,894.93	0	0.00
4,300	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	138,546.00	147,853.82	1	0.00
1,740	CUSIP # 907818108 UNION PACIFIC CORP	165,943.80	154,178.78	1	0.00
1,355	CUSIP # 911312106 UNITED PARCEL SERVICE INC	131,313.05	135,745.79	1	0.00
930	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	103,164.90	103,028.12	1	0.00
1,443	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	176,046.00	104,622.44	2	0.00

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HAVERFORD AGGRESSIVE COLLECTIVE  
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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,602	CUSIP # 92343V104 VERIZON COMMUNICATIONS	121,279.22	125,669.10	1	0.00
2,230	CUSIP # 94106L109 WASTE MANAGEMENT INC	103,360.50	96,677.05	1	0.00
3,265	CUSIP # 949746101 WELLS FARGO & COMPANY	183,623.60	147,940.13	2	0.00
		<b>5,523,025.35</b>	<b>4,995,478.61</b>	<b>48</b>	<b>10,745.21</b>
<b>FOREIGN STOCK</b>					
1,064	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	128,392.88	111,423.91	1	0.00
1,942	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	80,884.30	104,296.26	1	1,110.59
2,556	CUSIP # 80105N105 SANOFI-AVENTIS ADR	126,598.68	133,624.85	1	0.00
1,845	CUSIP # 806857108 SCHLUMBERGER LTD	159,020.55	168,690.92	1	922.50
2,019	CUSIP # G1151C101 ACCENTURE PLC	195,398.82	161,290.04	2	0.00
1,975	CUSIP # G29183103 EATON CORP PLC	133,292.75	146,317.36	1	0.00
1,660	CUSIP # G5960L103 MEDTRONIC PLC	123,006.00	120,242.43	1	630.80
		<b>946,593.98</b>	<b>945,885.77</b>	<b>8</b>	<b>2,663.89</b>
<b>MUTUAL FUNDS - EQUITY</b>					
20,100	CUSIP # 268461779 EGSHARES EMERGING MKTS CONSUMER ETF	523,806.00	496,768.53	5	0.00

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HAVERFORD AGGRESSIVE COLLECTIVE  
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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,165	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	324,706.70	289,688.27	3	0.00
2,402	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	283,147.76	260,795.22	2	0.00
11,338	CUSIP # 464288448 ISHARES INTL SELECT DIVIDEND ETF	366,557.54	427,171.39	3	0.00
18,139	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	871,397.56	875,383.68	8	8,134.80
5,945	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	235,422.00	275,645.97	2	0.00
7,955	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	634,809.00	581,615.44	6	0.00
21,575	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	855,448.75	875,517.26	7	11,067.98
3,391	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	345,610.72	353,156.02	3	2,370.31
7,614	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	411,003.72	439,124.64	4	6,692.71
		<b>4,851,909.75</b>	<b>4,874,866.42</b>	<b>42</b>	<b>28,265.80</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
69,897.27	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	69,897.27	69,897.27	1	0.00
		<b>69,897.27</b>	<b>69,897.27</b>	<b>1</b>	<b>0.00</b>



# ACCOUNT STATEMENT

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XXXXXX4649  
HAVERFORD MODERATELY AGGRESSIVE  
COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
68,092.41	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	68,092.41	68,092.41	0	0.00
		<b>68,092.41</b>	<b>68,092.41</b>	<b>0</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
2,770	CUSIP # 02209S103 ALTRIA GROUP INC	135,480.70	102,523.58	1	1,440.40
2,160	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	167,875.20	182,362.27	1	626.40
1,405	CUSIP # 037833100 APPLE INC	176,222.13	112,090.02	1	0.00
1,720	CUSIP # 053015103 AUTO DATA PROCESSING INC.	137,995.60	122,548.18	1	842.80
900	CUSIP # 075887109 BECTON DICKINSON AND CO	127,485.00	101,982.41	1	0.00
515	CUSIP # 09247X101 BLACKROCK INC	178,179.70	159,137.54	1	0.00
1,397	CUSIP # 126650100 CVS CAREMARK CORPORATION	146,517.36	95,801.97	1	0.00
1,195	CUSIP # 166764100 CHEVRON CORP	115,281.65	142,823.82	1	0.00
3,250	CUSIP # 191216100 COCA-COLA CO	127,497.50	127,193.70	1	1,072.50
2,540	CUSIP # 20030N101 COMCAST CORP	152,755.60	136,264.46	1	635.00

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HAVERFORD MODERATELY AGGRESSIVE  
COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,840	CUSIP # 254687106 DISNEY WALT	210,017.60	137,653.33	1	0.00
1,875	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	119,906.25	115,884.62	1	0.00
1,410	CUSIP # 30231G102 EXXON MOBIL CORPORATION	117,312.00	136,525.28	1	0.00
6,850	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	182,004.50	183,336.75	1	1,575.50
1,391	CUSIP # 372460105 GENUINE PARTS CO	124,536.23	117,062.94	1	855.47
625	CUSIP # 384802104 WW GRAINGER INC	147,906.25	150,931.38	1	0.00
3,970	CUSIP # 458140100 INTEL CORPORATION	120,747.55	98,551.03	1	0.00
2,960	CUSIP # 46625H100 JP MORGAN CHASE & CO	200,569.60	165,022.66	1	0.00
1,595	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	155,448.70	150,569.58	1	0.00
1,095	CUSIP # 494368103 KIMBERLY-CLARK CORP	116,037.15	117,344.46	1	963.60
2,020	CUSIP # 50076Q106 KRAFT FOODS GROUP INC	171,982.80	112,128.46	1	0.00
2,215	CUSIP # 524660107 LEGGETT & PLATT	107,826.20	72,343.59	1	686.65
864	CUSIP # 55261F104 M & T BANK CORP	107,939.52	97,780.72	1	0.00
975	CUSIP # 57636Q104 MASTERCARD INC	91,143.00	69,784.46	1	0.00

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HAVERFORD MODERATELY AGGRESSIVE  
COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,945	CUSIP # 58933Y105 MERCK & CO INC	110,728.85	97,600.68	1	875.25
3,925	CUSIP # 594918104 MICROSOFT CORPORATION	173,288.75	146,833.82	1	0.00
3,765	CUSIP # 68389X105 ORACLE CORP	151,729.50	146,555.75	1	0.00
2,045	CUSIP # 713448108 PEPSICO INC	190,880.30	171,049.50	1	0.00
1,515	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	121,457.55	130,768.86	1	1,515.00
1,775	CUSIP # 742718109 PROCTER & GAMBLE CO	138,876.00	143,917.48	1	0.00
1,660	CUSIP # 747525103 QUALCOMM INC	103,965.80	124,768.51	1	0.00
2,905	CUSIP # 872540109 TJX COMPANIES INC	192,223.85	171,836.01	1	0.00
1,725	CUSIP # 87612E106 TARGET CORPORATION	140,811.75	102,377.72	1	0.00
4,200	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	135,324.00	144,414.08	1	0.00
1,770	CUSIP # 907818108 UNION PACIFIC CORP	168,804.90	156,292.01	1	0.00
1,475	CUSIP # 911312106 UNITED PARCEL SERVICE INC	142,942.25	147,054.18	1	0.00
1,275	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	141,435.75	141,614.08	1	0.00
1,585	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	193,370.00	120,068.02	1	0.00

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HAVERFORD MODERATELY AGGRESSIVE  
COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,780	CUSIP # 92343V104 VERIZON COMMUNICATIONS	129,575.80	136,438.90	1	0.00
1,470	CUSIP # 94106L109 WASTE MANAGEMENT INC	68,134.50	63,765.45	0	0.00
3,475	CUSIP # 949746101 WELLS FARGO & COMPANY	195,434.00	157,441.66	1	0.00
		<b>5,937,651.34</b>	<b>5,310,443.92</b>	<b>40</b>	<b>11,088.57</b>
<b>FOREIGN STOCK</b>					
1,075	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	129,720.25	112,130.01	1	0.00
2,240	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	93,296.00	120,703.70	1	1,281.01
2,300	CUSIP # 80105N105 SANOFI-AVENTIS ADR	113,919.00	120,656.15	1	0.00
1,870	CUSIP # 806857108 SCHLUMBERGER LTD	161,175.30	168,957.94	1	935.00
2,260	CUSIP # G1151C101 ACCENTURE PLC	218,722.80	179,832.22	1	0.00
2,345	CUSIP # G29183103 EATON CORP PLC	158,264.05	169,503.76	1	0.00
1,710	CUSIP # G5960L103 MEDTRONIC PLC	126,711.00	123,864.19	1	649.80
		<b>1,001,808.40</b>	<b>995,647.97</b>	<b>7</b>	<b>2,865.81</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
21,548.299	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	217,206.85	215,437.92	1	10.43



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HAVERFORD MODERATELY AGGRESSIVE  
COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
14,032.666	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	152,535.08	154,073.30	1	0.00
2,686	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	291,753.32	285,546.27	2	0.00
5	CUSIP # 464288612 ISHARES INTERMEDIATE GOVT/CDT BOND ETF	552.85	552.30	0	0.00
10,325	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,123,979.50	1,122,816.35	8	0.00
4,606	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	485,149.98	485,982.64	3	0.00
11,316	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	325,674.48	320,984.61	2	0.00
24,057.55	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	293,742.69	313,255.19	2	0.00
		<b>2,890,594.75</b>	<b>2,898,648.58</b>	<b>20</b>	<b>10.43</b>
<b>MUTUAL FUNDS - EQUITY</b>					
16,435	CUSIP # 268461779 EGSHARES EMERGING MKTS CONSUMER ETF	428,296.10	405,492.64	3	0.00
2,340	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	350,953.20	314,100.99	2	0.00
2,515	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	296,468.20	268,568.24	2	0.00
12,620	CUSIP # 464288448 ISHARES INTL SELECT DIVIDEND ETF	408,004.60	477,792.94	3	0.00

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XXXXXX4649  
HAVERFORD MODERATELY AGGRESSIVE  
COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
19,650	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	943,986.00	956,371.35	6	8,812.44
4,390	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	173,844.00	205,099.06	1	0.00
5,505	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	439,299.00	419,786.35	3	0.00
17,675	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	700,813.75	728,153.11	5	9,067.28
3,265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	332,768.80	339,714.65	2	2,282.24
9,065	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	489,328.70	522,803.41	3	7,968.14
		<b>4,563,762.35</b>	<b>4,637,882.74</b>	<b>31</b>	<b>28,130.10</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
267,225.47	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	267,225.47	267,225.47	2	0.00
		<b>267,225.47</b>	<b>267,225.47</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX4621  
HAVERFORD BALANCED COLLECTIVE  
FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
64,810.17	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	64,810.17	64,810.17	1	0.00
		<b>64,810.17</b>	<b>64,810.17</b>	<b>1</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
855	CUSIP # 02209S103 ALTRIA GROUP INC	41,818.05	32,422.70	0	444.60
1,075	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	83,549.00	90,252.73	1	311.75
635	CUSIP # 037833100 APPLE INC	79,644.88	48,982.16	1	0.00
790	CUSIP # 053015103 AUTO DATA PROCESSING INC.	63,381.70	56,009.38	1	387.10
337	CUSIP # 075887109 BECTON DICKINSON AND CO	47,736.05	37,093.58	1	0.00
206	CUSIP # 09247X101 BLACKROCK INC	71,271.88	63,702.26	1	0.00
490	CUSIP # 126650100 CVS CAREMARK CORPORATION	51,391.20	32,995.56	1	0.00
655	CUSIP # 166764100 CHEVRON CORP	63,187.85	78,194.03	1	0.00
1,430	CUSIP # 191216100 COCA-COLA CO	56,098.90	56,719.80	1	471.90
650	CUSIP # 20030N101 COMCAST CORP	39,091.00	33,317.86	0	162.50

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HAVERFORD BALANCED COLLECTIVE  
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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
670	CUSIP # 254687106 DISNEY WALT	76,473.80	48,972.54	1	0.00
1,075	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	68,746.25	66,941.72	1	0.00
595	CUSIP # 30231G102 EXXON MOBIL CORPORATION	49,504.00	56,600.18	1	0.00
2,924	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	77,690.68	79,075.64	1	672.52
609	CUSIP # 372460105 GENUINE PARTS CO	54,523.77	50,005.62	1	374.54
300	CUSIP # 384802104 WW GRAINGER INC	70,995.00	71,805.39	1	0.00
1,505	CUSIP # 458140100 INTEL CORPORATION	45,774.58	37,901.80	1	0.00
1,280	CUSIP # 46625H100 JP MORGAN CHASE & CO	86,732.80	71,669.54	1	0.00
757	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	73,777.22	70,010.93	1	0.00
480	CUSIP # 494368103 KIMBERLY-CLARK CORP	50,865.60	50,522.46	1	422.40
945	CUSIP # 50076Q106 KRAFT FOODS GROUP INC	80,457.30	51,258.98	1	0.00
1,150	CUSIP # 524660107 LEGGETT & PLATT	55,982.00	37,216.53	1	356.50
420	CUSIP # 55261F104 M & T BANK CORP	52,470.60	47,612.78	1	0.00
335	CUSIP # 57636Q104 MASTERCARD INC	31,315.80	24,215.50	0	0.00

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XXXXXX4621  
HAVERFORD BALANCED COLLECTIVE  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
900	CUSIP # 58933Y105 MERCK & CO INC	51,237.00	43,397.69	1	405.00
2,342	CUSIP # 594918104 MICROSOFT CORPORATION	103,399.30	88,396.80	1	0.00
1,565	CUSIP # 68389X105 ORACLE CORP	63,069.50	60,012.05	1	0.00
777	CUSIP # 713448108 PEPSICO INC	72,525.18	64,955.26	1	0.00
770	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	61,730.90	67,067.85	1	770.00
825	CUSIP # 742718109 PROCTER & GAMBLE CO	64,548.00	67,258.76	1	0.00
828	CUSIP # 747525103 QUALCOMM INC	51,857.64	59,455.38	1	0.00
1,112	CUSIP # 872540109 TJX COMPANIES INC	73,581.04	67,672.93	1	0.00
650	CUSIP # 87612E106 TARGET CORPORATION	53,059.50	38,818.44	1	0.00
1,700	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	54,774.00	58,435.13	1	0.00
470	CUSIP # 907818108 UNION PACIFIC CORP	44,823.90	39,561.80	1	0.00
670	CUSIP # 911312106 UNITED PARCEL SERVICE INC	64,929.70	68,317.68	1	0.00
420	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	46,590.60	45,968.54	1	0.00
610	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	74,420.00	44,870.34	1	0.00

# ACCOUNT STATEMENT

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XXXXXX4621  
HAVERFORD BALANCED COLLECTIVE  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,255	CUSIP # 92343V104 VERIZON COMMUNICATIONS	58,495.55	62,166.28	1	0.00
825	CUSIP # 94106L109 WASTE MANAGEMENT INC	38,238.75	35,951.75	0	0.00
1,356	CUSIP # 949746101 WELLS FARGO & COMPANY	76,261.44	60,299.76	1	0.00
		<b>2,526,021.91</b>	<b>2,266,106.11</b>	<b>29</b>	<b>4,778.81</b>
<b>FOREIGN STOCK</b>					
365	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	44,044.55	38,442.76	1	0.00
850	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	35,402.50	45,311.78	0	486.10
1,020	CUSIP # 80105N105 SANOFI-AVENTIS ADR	50,520.60	53,196.90	1	0.00
794	CUSIP # 806857108 SCHLUMBERGER LTD	68,434.86	70,907.22	1	397.00
1,001	CUSIP # G1151C101 ACCENTURE PLC	96,876.78	79,200.95	1	0.00
986	CUSIP # G29183103 EATON CORP PLC	66,545.14	70,775.68	1	0.00
820	CUSIP # G5960L103 MEDTRONIC PLC	60,762.00	59,396.86	1	311.60
		<b>422,586.43</b>	<b>417,232.15</b>	<b>5</b>	<b>1,194.70</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
33,762.305	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	340,324.03	337,552.08	4	16.35

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HAVERFORD BALANCED COLLECTIVE  
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## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,509.02	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	179,453.05	181,262.71	2	0.00
3,096	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	336,287.52	327,271.22	4	0.00
11,238	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	1,223,368.68	1,217,873.53	14	0.00
4,796	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	505,162.68	506,182.91	6	0.00
11,355	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	326,796.90	322,543.54	4	0.00
37,818.723	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	461,766.61	490,278.49	5	0.00
		<b>3,373,159.47</b>	<b>3,382,964.48</b>	<b>39</b>	<b>16.35</b>
<b>MUTUAL FUNDS - EQUITY</b>					
8,880	CUSIP # 268461779 EGSHARES EMERGING MKTS CONSUMER ETF	231,412.80	221,540.43	3	0.00
940	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	140,981.20	124,340.63	2	0.00
1,335	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	157,369.80	142,318.80	2	0.00
5,410	CUSIP # 464288448 ISHARES INTL SELECT DIVIDEND ETF	174,905.30	202,490.54	2	0.00
8,435	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	405,217.40	407,946.65	5	3,782.84

# ACCOUNT STATEMENT

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HAVERFORD BALANCED COLLECTIVE  
FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
2,045	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	80,982.00	94,088.47	1	0.00
2,520	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	201,096.00	178,730.20	2	0.00
8,850	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	350,902.50	364,839.73	4	4,540.05
1,395	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	142,178.40	143,430.43	2	975.11
3,910	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	211,061.80	218,714.52	2	3,436.89
		<b>2,096,107.20</b>	<b>2,098,440.40</b>	<b>24</b>	<b>12,734.89</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
138,034.83	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	138,034.83	138,034.83	2	0.00
		<b>138,034.83</b>	<b>138,034.83</b>	<b>2</b>	<b>0.00</b>





## ACCOUNT STATEMENT

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HAVERFORD MODERATELY  
CONSERVATIVE COLLECTIVE FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
18,420.96	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	18,420.96	18,420.96	1	0.00
		<b>18,420.96</b>	<b>18,420.96</b>	<b>1</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
245	CUSIP # 02209S103 ALTRIA GROUP INC	11,982.95	9,163.29	0	127.40
180	CUSIP # 025816109 AMERICAN EXPRESS CO COMPANY	13,989.60	15,687.41	1	52.20
154	CUSIP # 037833100 APPLE INC	19,315.45	11,792.63	1	0.00
61	CUSIP # 053015103 AUTO DATA PROCESSING INC.	4,894.03	4,375.86	0	29.89
104	CUSIP # 075887109 BECTON DICKINSON AND CO	14,731.60	11,413.47	1	0.00
45	CUSIP # 09247X101 BLACKROCK INC	15,569.10	14,104.67	1	0.00
130	CUSIP # 126650100 CVS CAREMARK CORPORATION	13,634.40	8,623.81	1	0.00
90	CUSIP # 166764100 CHEVRON CORP	8,682.30	10,806.83	0	0.00
305	CUSIP # 191216100 COCA-COLA CO	11,965.15	12,110.02	0	100.65
115	CUSIP # 20030N101 COMCAST CORP	6,916.10	5,843.14	0	28.75

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HAVERFORD MODERATELY  
CONSERVATIVE COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
155	CUSIP # 254687106 DISNEY WALT	17,691.70	11,171.76	1	0.00
180	CUSIP # 263534109 DUPONT E I DE NEMOURS & CO INC	11,511.00	11,257.49	0	0.00
95	CUSIP # 30231G102 EXXON MOBIL CORPORATION	7,904.00	9,295.39	0	0.00
525	CUSIP # 369604103 GENERAL ELECTRIC COMPANY	13,949.25	13,989.06	1	120.75
110	CUSIP # 372460105 GENUINE PARTS CO	9,848.30	9,207.64	0	67.65
50	CUSIP # 384802104 WW GRAINGER INC	11,832.50	11,938.23	0	0.00
350	CUSIP # 458140100 INTEL CORPORATION	10,645.25	8,687.30	0	0.00
355	CUSIP # 46625H100 JP MORGAN CHASE & CO	24,054.80	19,679.89	1	0.00
120	CUSIP # 478160104 JOHNSON & JOHNSON CORPORATION	11,695.20	11,256.05	0	0.00
85	CUSIP # 494368103 KIMBERLY-CLARK CORP	9,007.45	8,962.04	0	74.80
170	CUSIP # 50076Q106 KRAFT FOODS GROUP INC	14,473.80	9,255.31	1	0.00
300	CUSIP # 524660107 LEGGETT & PLATT	14,604.00	9,708.66	1	93.00
80	CUSIP # 55261F104 M & T BANK CORP	9,994.40	8,902.07	0	0.00
85	CUSIP # 57636Q104 MASTERCARD INC	7,945.80	6,042.63	0	0.00

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HAVERFORD MODERATELY  
CONSERVATIVE COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
175	CUSIP # 58933Y105 MERCK & CO INC	9,962.75	8,557.90	0	78.75
315	CUSIP # 594918104 MICROSOFT CORPORATION	13,907.25	11,528.65	1	0.00
240	CUSIP # 68389X105 ORACLE CORP	9,672.00	9,076.62	0	0.00
160	CUSIP # 713448108 PEPSICO INC	14,934.40	13,419.47	1	0.00
140	CUSIP # 718172109 PHILIP MORRIS INTERNATIONAL INC	11,223.80	11,841.39	0	140.00
115	CUSIP # 742718109 PROCTER & GAMBLE CO	8,997.60	9,452.58	0	0.00
141	CUSIP # 747525103 QUALCOMM INC	8,830.83	10,522.07	0	0.00
324	CUSIP # 872540109 TJX COMPANIES INC	21,439.08	17,854.23	1	0.00
170	CUSIP # 87612E106 TARGET CORPORATION	13,877.10	10,174.48	1	0.00
300	CUSIP # 90130A200 TWENTY-FIRST CENTURY FOX INC CL B	9,666.00	10,372.23	0	0.00
80	CUSIP # 907818108 UNION PACIFIC CORP	7,629.60	6,681.30	0	0.00
115	CUSIP # 911312106 UNITED PARCEL SERVICE INC	11,144.65	11,474.40	0	0.00
120	CUSIP # 913017109 UNITED TECHNOLOGIES CORPORATION	13,311.60	13,406.47	1	0.00
155	CUSIP # 91324P102 UNITEDHEALTH GROUP INC	18,910.00	11,215.08	1	0.00

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HAVERFORD MODERATELY  
CONSERVATIVE COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
238	CUSIP # 92343V104 VERIZON COMMUNICATIONS	11,093.18	11,658.29	0	0.00
160	CUSIP # 94106L109 WASTE MANAGEMENT INC	7,416.00	6,892.49	0	0.00
300	CUSIP # 949746101 WELLS FARGO & COMPANY	16,872.00	13,600.28	1	0.00
		<b>505,725.97</b>	<b>441,002.58</b>	<b>20</b>	<b>913.84</b>
<b>FOREIGN STOCK</b>					
90	CUSIP # 03524A108 ANHEUSER-BUSCH INBEV NV	10,860.30	9,381.30	0	0.00
165	CUSIP # 37733W105 GLAXOSMITHKLINE PLC SPONSORED ADR	6,872.25	9,027.58	0	94.36
180	CUSIP # 80105N105 SANOFI-AVENTIS ADR	8,915.40	9,549.16	0	0.00
145	CUSIP # 806857108 SCHLUMBERGER LTD	12,497.55	13,155.40	0	72.50
180	CUSIP # G1151C101 ACCENTURE PLC	17,420.40	14,678.79	1	0.00
150	CUSIP # G29183103 EATON CORP PLC	10,123.50	11,136.38	0	0.00
140	CUSIP # G5960L103 MEDTRONIC PLC	10,374.00	10,140.93	0	53.20
		<b>77,063.40</b>	<b>77,069.54</b>	<b>3</b>	<b>220.06</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
13,604.226	CUSIP # 09256H310 BLACKROCK STRATEGIC INC OPPORTUNITES INV A	137,130.60	136,013.75	5	6.59

# ACCOUNT STATEMENT

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HAVERFORD MODERATELY  
CONSERVATIVE COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,677.556	CUSIP # 258620103 DOUBLELINE TOTAL RET BD-I	50,845.03	51,357.77	2	0.00
1,250	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	135,775.00	132,527.37	5	0.00
5,650	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	615,059.00	613,931.33	24	0.00
1,778	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	187,276.74	187,468.27	7	0.00
5,935	CUSIP # 73937B407 POWERSHARES BUILD AMERICA BOND PORTFOLIO	170,809.30	166,961.54	7	0.00
11,597.174	CUSIP # 880208400 TEMPLETON GLOBAL BOND FUND ADV	141,601.49	150,695.39	6	0.00
		<b>1,438,497.16</b>	<b>1,438,955.42</b>	<b>57</b>	<b>6.59</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,400	CUSIP # 268461779 EGSHARES EMERGING MKTS CONSUMER ETF	36,484.00	35,251.61	1	0.00
200	CUSIP # 464287507 ISHARES CORE S&P MIDCAP ETF	29,996.00	26,641.72	1	0.00
250	CUSIP # 464287804 ISHARES S&P SMALL CAP 600 INDEX	29,470.00	26,869.18	1	0.00
1,070	CUSIP # 464288448 ISHARES INTL SELECT DIVIDEND ETF	34,593.10	40,166.59	1	0.00
1,810	CUSIP # 46434G103 ISHARES CORE MSCI EMERGING	86,952.40	88,186.33	3	811.73

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XXXXXX4685  
HAVERFORD MODERATELY  
CONSERVATIVE COLLECTIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
350	CUSIP # 46625H365 JP MORGAN CHASE & CO ALERIAN MLP INDEX ETN	13,860.00	16,125.70	1	0.00
640	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	51,072.00	45,090.79	2	0.00
1,850	CUSIP # 921943858 VANGUARD MSCI EAFE ETF	73,352.50	76,367.62	3	949.05
265	CUSIP # 922042718 VANGUARD WORLD EX US SMALL CAP	27,008.80	27,384.04	1	185.24
750	CUSIP # 922042874 VANGUARD FTSE EUROPE ETF	40,485.00	43,252.24	2	659.25
		<b>423,273.80</b>	<b>425,335.82</b>	<b>17</b>	<b>2,605.27</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
17,372.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	17,372.84	17,372.84	1	0.00
		<b>17,372.84</b>	<b>17,372.84</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX4701  
SAGE ALL CAP EQUITY PLUS FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
12,564.04	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	12,564.04	12,564.04	2	0.00
		<b>12,564.04</b>	<b>12,564.04</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
475	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	54,083.50	54,337.23	10	0.00
3,360	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	213,326.40	212,532.90	39	3,733.93
1,356	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	108,208.80	104,908.59	20	0.00
475	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	97,778.75	92,662.42	18	489.28
870	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	53,583.30	59,113.21	10	0.00
		<b>526,980.75</b>	<b>523,554.35</b>	<b>96</b>	<b>4,223.21</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
3,480.71	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	3,480.71	3,480.71	1	0.00
		<b>3,480.71</b>	<b>3,480.71</b>	<b>1</b>	<b>0.00</b>



# ACCOUNT STATEMENT

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XXXXXX4729  
SAGE GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3,509.92	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	3,509.92	3,509.92	2	0.00
		<b>3,509.92</b>	<b>3,509.92</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
10	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,120.50	1,144.40	1	0.00
5	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	587.30	591.00	0	0.00
15	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,575.15	1,590.03	1	0.00
35	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	2,970.10	2,965.94	2	0.00
87	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	9,449.94	9,472.11	6	0.00
23	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	2,503.78	2,500.79	2	0.00
15	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,579.95	1,576.95	1	0.00
21	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,582.16	2,574.85	2	0.00



# ACCOUNT STATEMENT

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04/01/2015 through 06/30/2015  
XXXXXX4729  
SAGE GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	551.45	551.36	0	0.00
57	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	3,257.55	3,495.83	2	0.00
		<b>26,177.88</b>	<b>26,463.26</b>	<b>17</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
106	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	12,069.16	12,146.93	8	0.00
733	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	46,538.17	46,612.93	31	814.57
298	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	23,780.40	23,129.94	16	0.00
103	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	21,202.55	20,161.27	14	106.10
191	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	11,763.69	12,933.09	8	0.00
		<b>115,353.97</b>	<b>114,984.16</b>	<b>76</b>	<b>920.67</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
5,979.35	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	5,979.35	5,979.35	4	0.00
		<b>5,979.35</b>	<b>5,979.35</b>	<b>4</b>	<b>0.00</b>



## ACCOUNT STATEMENT

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XXXXXX4747  
SAGE MODERATE GROWTH FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,320.56	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,320.56	2,320.56	2	0.00
		<b>2,320.56</b>	<b>2,320.56</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
15	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,680.75	1,716.60	2	0.00
7	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	822.22	827.40	1	0.00
26	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	2,730.26	2,755.19	3	0.00
50	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	4,243.00	4,236.79	4	0.00
124	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	13,468.88	13,503.90	13	0.00
32	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	3,483.52	3,479.36	3	0.00
22	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	2,317.26	2,312.86	2	0.00
29	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	3,565.84	3,555.21	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4747  
SAGE MODERATE GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	661.74	661.62	1	0.00
79	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	4,514.85	4,861.16	5	0.00
		<b>37,488.32</b>	<b>37,910.09</b>	<b>37</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
53	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	6,034.58	6,066.08	6	0.00
370	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	23,491.30	23,436.67	23	411.18
149	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	11,890.20	11,505.60	12	0.00
52	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	10,704.20	10,170.31	11	53.56
95	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	5,851.05	6,450.11	6	0.00
		<b>57,971.33</b>	<b>57,628.77</b>	<b>58</b>	<b>464.74</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,127.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	2,127.37	2,127.37	2	0.00
		<b>2,127.37</b>	<b>2,127.37</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4765  
SAGE MODERATE FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,634.72	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,634.72	2,634.72	2	0.00
		<b>2,634.72</b>	<b>2,634.72</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
37	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	4,145.85	4,191.27	3	0.00
14	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	1,644.44	1,654.81	1	0.00
53	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	5,565.53	5,632.32	4	0.00
104	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	8,825.44	8,810.19	7	0.00
258	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	28,023.96	28,164.56	21	0.00
67	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	7,293.62	7,284.90	5	0.00
45	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	4,739.85	4,730.85	4	0.00
59	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	7,254.64	7,264.35	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4765  
SAGE MODERATE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
15	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,654.35	1,654.23	1	0.00
167	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	9,544.05	10,049.64	7	0.00
		<b>78,691.73</b>	<b>79,437.12</b>	<b>58</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
48	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	5,465.28	5,577.50	4	0.00
336	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	21,332.64	22,154.47	16	373.39
137	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	10,932.60	11,096.99	8	0.00
48	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	9,880.80	10,036.51	7	49.44
88	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	5,419.92	5,828.75	4	0.00
		<b>53,031.24</b>	<b>54,694.22</b>	<b>39</b>	<b>422.83</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
555.82	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	555.82	555.82	0	0.00
		<b>555.82</b>	<b>555.82</b>	<b>0</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4783  
SAGE CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3,340.81	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	3,340.81	3,340.81	3	0.00
		<b>3,340.81</b>	<b>3,340.81</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
48	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	5,378.40	5,485.64	4	0.00
18	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	2,114.28	2,127.61	2	0.00
70	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	7,350.70	7,396.11	6	0.00
137	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	11,625.82	11,608.32	9	0.00
340	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	36,930.80	36,977.13	28	0.00
89	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	9,688.54	9,676.96	7	0.00
61	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	6,425.13	6,412.93	5	0.00
78	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	9,590.88	9,547.48	7	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4783  
SAGE CONSERVATIVE FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
18	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,985.22	1,985.00	1	0.00
218	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	12,458.70	13,446.02	9	0.00
		<b>103,548.47</b>	<b>104,663.20</b>	<b>78</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
22	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	2,504.92	2,507.26	2	0.00
166	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	10,539.34	10,440.32	8	184.47
62	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	4,947.60	4,704.82	4	0.00
23	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	4,734.55	4,418.37	4	23.69
42	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	2,586.78	2,846.15	2	0.00
		<b>25,313.19</b>	<b>24,916.92</b>	<b>19</b>	<b>208.16</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
855.93	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	855.93	855.93	1	0.00
		<b>855.93</b>	<b>855.93</b>	<b>1</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4809  
SAGE CORE PLUS FIXED INCOME FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,183.44	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,183.44	1,183.44	2	0.00
		<b>1,183.44</b>	<b>1,183.44</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
24	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	2,689.20	2,740.95	5	0.00
9	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	1,057.14	1,063.80	2	0.00
35	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	3,675.35	3,699.22	7	0.00
69	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	5,855.34	5,846.46	11	0.00
171	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	18,574.02	18,608.07	34	0.00
44	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	4,789.84	4,784.11	9	0.00
30	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	3,159.90	3,153.90	6	0.00
39	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	4,795.44	4,776.10	9	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4809  
SAGE CORE PLUS FIXED INCOME FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,102.90	1,102.76	2	0.00
110	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	6,286.50	6,777.64	12	0.00
		<b>51,985.63</b>	<b>52,553.01</b>	<b>96</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
998.37	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	998.37	998.37	2	0.00
		<b>998.37</b>	<b>998.37</b>	<b>2</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4827  
SAGE TARGET DATE 2015 FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
2,551,622.29	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	2,551,622.29	2,551,622.29	2	0.00
		<b>2,551,622.29</b>	<b>2,551,622.29</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
27,715	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	3,105,465.75	3,171,704.05	2	0.00
9,880	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	1,160,504.80	1,167,819.95	1	0.00
40,255	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	4,227,177.55	4,241,948.57	3	0.00
82,735	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	7,020,892.10	7,011,326.36	5	0.00
201,835	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	21,923,317.70	21,937,247.43	17	0.00
52,120	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	5,673,783.20	5,666,999.78	4	0.00
35,950	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	3,786,613.50	3,779,421.70	3	0.00
45,830	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	5,635,256.80	5,603,353.71	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4827  
SAGE TARGET DATE 2015 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
10,815	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,192,786.35	1,192,678.20	1	0.00
128,817	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	7,361,891.55	7,958,012.27	6	0.00
164,513	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	13,192,297.47	13,304,549.55	10	0.00
		<b>74,279,986.77</b>	<b>75,035,061.57</b>	<b>57</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
47,435	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	5,400,949.10	5,406,001.40	4	0.00
333,950	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	21,202,485.50	20,900,025.79	16	371,114.63
136,562	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	10,897,647.60	10,403,796.92	8	0.00
46,820	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	9,637,897.00	8,880,349.04	7	48,227.88
86,970	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	5,356,482.30	5,923,012.44	4	0.00
		<b>52,495,461.50</b>	<b>51,513,185.59</b>	<b>40</b>	<b>419,342.51</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,657,127.75	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,657,127.75	1,657,127.75	1	0.00
		<b>1,657,127.75</b>	<b>1,657,127.75</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4854  
SAGE TARGET DATE 2025 FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
6,601,057.97	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	6,601,057.97	6,601,057.97	3	0.00
		<b>6,601,057.97</b>	<b>6,601,057.97</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
42,530	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	4,765,486.50	4,867,132.35	2	0.00
15,060	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	1,768,947.60	1,780,098.02	1	0.00
61,480	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	6,456,014.80	6,485,904.61	3	0.00
124,060	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	10,527,731.60	10,514,484.44	4	0.00
310,825	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	33,761,811.50	33,817,865.97	13	0.00
80,775	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	8,793,166.50	8,782,653.63	3	0.00
55,880	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	5,885,840.40	5,874,661.61	2	0.00
70,245	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	8,637,325.20	8,591,619.00	3	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4854  
SAGE TARGET DATE 2025 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,305	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	1,798,278.45	1,798,115.40	1	0.00
200,057	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	11,433,257.55	12,343,049.08	4	0.00
		<b>93,827,860.10</b>	<b>94,855,584.11</b>	<b>37</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
137,250	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	15,627,285.00	15,641,903.50	6	0.00
969,575	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	61,558,316.75	60,733,569.45	24	1,077,477.06
390,760	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	31,182,648.00	29,733,284.73	12	0.00
136,425	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	28,083,086.25	25,840,602.90	11	140,527.30
249,770	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	15,383,334.30	17,045,987.18	6	0.00
		<b>151,834,670.30</b>	<b>148,995,347.76</b>	<b>59</b>	<b>1,218,004.36</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,850,943.36	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,850,943.36	1,850,943.36	1	0.00
		<b>1,850,943.36</b>	<b>1,850,943.36</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4881  
SAGE TARGET DATE 2035 FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3,954,688.9	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	3,954,688.90	3,954,688.90	3	0.00
		<b>3,954,688.90</b>	<b>3,954,688.90</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
12,805	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,434,800.25	1,465,403.94	1	0.00
5,030	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	590,823.80	594,548.01	0	0.00
18,940	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,988,889.40	1,995,931.01	1	0.00
38,085	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	3,231,893.10	3,227,544.96	2	0.00
97,680	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	10,610,001.60	10,631,361.04	7	0.00
24,985	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	2,719,867.10	2,716,615.30	2	0.00
17,035	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,794,296.55	1,790,888.70	1	0.00
21,275	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,615,974.00	2,603,032.74	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4881  
SAGE TARGET DATE 2035 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,330	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	587,845.70	587,792.40	0	0.00
62,366	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	3,564,216.90	3,831,007.17	2	0.00
		<b>29,138,608.40</b>	<b>29,444,125.27</b>	<b>20</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
101,855	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	11,597,210.30	11,608,058.88	8	0.00
723,455	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	45,932,157.95	45,422,688.77	31	803,966.86
294,114	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	23,470,297.20	22,405,698.24	16	0.00
102,530	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	21,105,800.50	19,487,927.25	14	105,613.08
188,575	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	11,614,334.25	12,856,416.71	8	0.00
		<b>113,719,800.20</b>	<b>111,780,789.85</b>	<b>76</b>	<b>909,579.94</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,289,398.84	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	1,289,398.84	1,289,398.84	1	0.00
		<b>1,289,398.84</b>	<b>1,289,398.84</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4916  
SAGE TARGET DATE 2045 FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,354,963.56	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,354,963.56	1,354,963.56	2	0.00
		<b>1,354,963.56</b>	<b>1,354,963.56</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
2,770	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	310,378.50	316,998.74	1	0.00
915	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	107,475.90	108,153.37	0	0.00
4,435	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	465,719.35	465,823.73	1	0.00
7,485	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	635,177.10	634,450.06	1	0.00
19,560	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	2,124,607.20	2,127,233.53	4	0.00
5,060	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	550,831.60	550,173.04	1	0.00
3,620	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	381,294.60	380,570.42	1	0.00
4,260	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	523,809.60	520,992.37	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4916  
SAGE TARGET DATE 2045 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
960	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	105,878.40	105,868.80	0	0.00
12,317	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	703,916.55	754,627.63	1	0.00
		<b>5,909,088.80</b>	<b>5,964,891.69</b>	<b>11</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
41,740	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	4,752,516.40	4,758,466.08	9	0.00
294,425	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	18,693,043.25	18,501,891.59	34	327,190.97
118,363	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	9,445,367.40	9,027,441.09	17	0.00
41,510	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	8,544,833.50	7,908,634.04	16	42,758.21
76,535	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	4,713,790.65	5,215,034.35	9	0.00
		<b>46,149,551.20</b>	<b>45,411,467.15</b>	<b>85</b>	<b>369,949.18</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
690,888.24	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	690,888.24	690,888.24	1	0.00
		<b>690,888.24</b>	<b>690,888.24</b>	<b>1</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4943  
SAGE TARGET DATE 2055 FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
85,860.48	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	85,860.48	85,860.48	2	0.00
		<b>85,860.48</b>	<b>85,860.48</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
125	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	14,006.25	14,305.00	0	0.00
65	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	7,634.90	7,683.03	0	0.00
230	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	24,152.30	24,185.73	1	0.00
375	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	31,822.50	31,776.76	1	0.00
1,050	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	114,051.00	114,295.85	3	0.00
255	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	27,759.30	27,726.11	1	0.00
185	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	19,486.05	19,449.04	0	0.00
200	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	24,592.00	24,486.33	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4943  
SAGE TARGET DATE 2055 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
65	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	7,168.85	7,168.20	0	0.00
685	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	39,147.75	41,941.29	1	0.00
		<b>309,820.90</b>	<b>313,017.34</b>	<b>8</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
3,160	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	359,797.60	361,077.62	9	0.00
21,935	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	1,392,653.15	1,384,338.29	35	24,376.10
8,866	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	707,506.80	684,057.20	18	0.00
3,105	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	639,164.25	601,134.00	16	3,198.37
5,705	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	351,370.95	388,149.06	9	0.00
		<b>3,450,492.75</b>	<b>3,418,756.17</b>	<b>88</b>	<b>27,574.47</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
51,171.51	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	51,171.51	51,171.51	1	0.00
		<b>51,171.51</b>	<b>51,171.51</b>	<b>1</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4970  
SAGE TARGET DATE RETIREMENT  
INCOME FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
3.9	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	3.90	3.90	0	0.00
		<b>3.90</b>	<b>3.90</b>	<b>0</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
10,655	CUSIP # 464287176 ISHARES BARCLAYS TIPS BOND FUND	1,193,892.75	1,219,357.99	3	0.00
3,785	CUSIP # 464287432 ISHARES 20+ YEAR TREASURY BOND FUND	444,586.10	447,388.51	1	0.00
15,580	CUSIP # 464287440 ISHARES BARCLAYS 7-10 YEAR TREASURY BOND	1,636,055.80	1,642,839.55	4	0.00
28,925	CUSIP # 464287457 ISHARES BARCLAYS 1-3 YR TREAS BOND IDX	2,454,575.50	2,451,444.83	6	0.00
72,200	CUSIP # 464288588 ISHARES BARCLAYS MBS BOND FUND	7,842,364.00	7,846,556.37	18	0.00
19,220	CUSIP # 464288638 ISHARES BARCLAYS INTERMED CREDIT BOND	2,092,289.20	2,089,787.72	5	0.00
13,250	CUSIP # 464288646 ISHARES BARCLAYS 1-3 YEAR CREDIT BOND	1,395,622.50	1,392,971.84	3	0.00
16,395	CUSIP # 464288661 ISHARES BARCLAYS 3-7 YEAR TREASURY BOND	2,015,929.20	2,005,694.18	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX4970  
SAGE TARGET DATE RETIREMENT  
INCOME FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
4,265	CUSIP # 464288679 ISHARES BARCLAYS SHORT TREASURY BOND FD	470,386.85	470,344.20	1	0.00
46,569	CUSIP # 464289511 ISHARES 10+ YEAR CREDIT BOND	2,661,418.35	2,886,325.63	6	0.00
71,052	CUSIP # 921937827 VANGUARD SHORT-TERM BOND ETF	5,697,659.88	5,754,896.36	13	0.00
		<b>27,904,780.13</b>	<b>28,207,607.18</b>	<b>63</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
14,555	CUSIP # 464287309 ISHARES S&P 500 GROWTH INDEX	1,657,232.30	1,658,782.55	4	0.00
97,940	CUSIP # 464287465 ISHARES MSCI EAFE INDEX FUND	6,218,210.60	6,132,282.70	14	108,839.55
39,794	CUSIP # 78355W106 GUGGENHEIM S&P EQUAL WEIGHT ETF	3,175,561.20	3,020,065.50	7	0.00
13,710	CUSIP # 78462F103 S & P 500 DEPOSITORY RECEIPTS	2,822,203.50	2,608,032.76	6	14,122.26
24,920	CUSIP # 97717X701 WISDOMTREE EUROPE HEDGED EQUITY FUND	1,534,822.80	1,705,943.89	3	0.00
		<b>15,408,030.40</b>	<b>15,125,107.40</b>	<b>35</b>	<b>122,961.81</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
7.3	CUSIP # 41023R578 HB&T SHORT TERM INCOME FUND	7.30	7.30	0	0.00
		<b>7.30</b>	<b>7.30</b>	<b>0</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX5522  
401(K) ROADMAP FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
1,713.31	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	1,713.31	1,713.31	3	0.00
		<b>1,713.31</b>	<b>1,713.31</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
115	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	4,419.45	4,576.03	7	0.00
		<b>4,419.45</b>	<b>4,576.03</b>	<b>7</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
42	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	1,716.96	1,778.15	3	16.21
37	CUSIP # 922908553 VANGUARD REIT ETF	2,763.53	2,935.58	4	28.19
25	CUSIP # 922908751 VANGUARD SMALL CAP ETF	3,036.75	2,944.22	5	0.00
		<b>7,517.24</b>	<b>7,657.95</b>	<b>12</b>	<b>44.40</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
309.161	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	2,967.83	2,984.63	5	0.00
1,182.982	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	12,356.66	12,382.04	20	0.00
722.42	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	8,235.59	8,490.07	13	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX5522  
401(K) ROADMAP FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
829.385	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	12,382.72	12,401.72	20	0.00
		<b>35,942.80</b>	<b>36,258.46</b>	<b>58</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
441.643	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	8,127.42	7,847.54	13	0.00
125.501	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	2,117.20	2,056.97	3	0.00
107.4931	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	1,129.75	1,074.93	2	0.00
100	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	1,008.00	1,000.00	2	0.00
		<b>12,382.37</b>	<b>11,979.44</b>	<b>20</b>	<b>0.00</b>
<b>SUNDRY ASSETS</b>					
1,000	CUSIP # ROADMP571 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP MSTR	0.00	10.00	0	0.00
		<b>0.00</b>	<b>10.00</b>	<b>0</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5602  
401(K) ROADMAP 2015 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
4,274.64	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	4,274.64	4,274.64	2	0.00
		<b>4,274.64</b>	<b>4,274.64</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
128	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	4,919.04	5,092.30	3	0.00
		<b>4,919.04</b>	<b>5,092.30</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
168	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	6,867.84	7,086.22	4	64.85
108	CUSIP # 922908553 VANGUARD REIT ETF	8,066.52	8,563.53	4	82.30
69	CUSIP # 922908751 VANGUARD SMALL CAP ETF	8,381.43	8,193.92	5	0.00
		<b>23,315.79</b>	<b>23,843.67</b>	<b>13</b>	<b>147.15</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
891.01	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	8,553.36	8,600.00	5	0.00
2,236.292	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	23,358.84	23,362.92	13	0.00
2,247.134	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	25,617.33	26,282.33	14	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5602  
401(K) ROADMAP 2015 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
1,557.013	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	23,246.20	23,260.02	13	0.00
		<b>80,775.73</b>	<b>81,505.27</b>	<b>45</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
1,948.723	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	35,861.73	34,995.38	20	0.00
900.549	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	15,192.26	14,995.70	8	0.00
1,022.4899	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	10,746.37	10,503.97	6	0.00
498.2617	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	5,022.48	4,992.90	3	0.00
		<b>66,822.84</b>	<b>65,487.95</b>	<b>37</b>	<b>0.00</b>
<b>SUNDRY ASSETS</b>					
1,000	CUSIP # ROADMP019 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2015 MSTR	0.00	10.00	0	0.00
		<b>0.00</b>	<b>10.00</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5675  
401(K) ROADMAP 2020 FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
18,465.23	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	18,465.23	18,465.23	2	0.00
		<b>18,465.23</b>	<b>18,465.23</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
388	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	14,910.84	15,260.07	2	0.00
		<b>14,910.84</b>	<b>15,260.07</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
871	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	35,606.48	36,529.75	4	336.21
528	CUSIP # 922908553 VANGUARD REIT ETF	39,436.32	41,589.95	4	402.34
341	CUSIP # 922908751 VANGUARD SMALL CAP ETF	41,421.27	40,968.90	5	0.00
		<b>116,464.07</b>	<b>119,088.60</b>	<b>13</b>	<b>738.55</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
4,579.33	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	43,959.85	43,987.55	5	0.00
9,530.552	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	99,549.91	99,596.55	11	0.00
10,895.997	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	124,214.37	125,988.37	14	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5675  
401(K) ROADMAP 2020 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,649.832	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	99,281.99	99,467.81	11	0.00
		<b>367,006.12</b>	<b>369,040.28</b>	<b>42</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
10,318.76	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	189,892.85	188,720.76	22	0.00
5,151.632	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	86,908.03	87,624.92	10	0.00
6,088.6439	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	63,991.65	63,866.20	7	0.00
2,313.9718	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	23,324.84	23,483.87	3	0.00
		<b>364,117.37</b>	<b>363,695.75</b>	<b>41</b>	<b>0.00</b>
<b>SUNDRY ASSETS</b>					
1,000	CUSIP # ROADMP084 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2020 MSTR	0.00	10.00	0	0.00
		<b>0.00</b>	<b>10.00</b>	<b>0</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX5746  
401(K) ROADMAP 2025 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
65,747.08	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	65,747.08	65,747.08	2	0.00
		<b>65,747.08</b>	<b>65,747.08</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
95	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	10,442.40	10,736.06	0	0.00
502	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	19,291.86	19,818.30	1	0.00
		<b>29,734.26</b>	<b>30,554.36</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
3,814	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	155,916.32	165,596.65	4	1,472.20
2,244	CUSIP # 922908553 VANGUARD REIT ETF	167,604.36	180,474.06	4	1,709.93
1,450	CUSIP # 922908751 VANGUARD SMALL CAP ETF	176,131.50	174,882.60	5	0.00
		<b>499,652.18</b>	<b>520,953.31</b>	<b>13</b>	<b>3,182.13</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
19,241.15	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	184,707.82	186,014.40	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX5746  
401(K) ROADMAP 2025 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
32,452.67	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	338,979.37	341,548.77	9	0.00
46,321.296	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	528,062.77	544,056.72	14	0.00
22,643.894	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	338,073.34	341,551.29	9	0.00
		<b>1,389,823.30</b>	<b>1,413,171.18</b>	<b>37</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
47,781.53	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	879,308.25	891,509.92	24	0.00
25,502.248	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	430,222.92	439,932.97	12	0.00
28,675.5899	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	301,380.45	303,125.20	8	0.00
13,001.8362	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	131,058.51	132,960.39	4	0.00
		<b>1,741,970.13</b>	<b>1,767,528.48</b>	<b>47</b>	<b>0.00</b>
<b>SUNDRY ASSETS</b>					
1,000	CUSIP # ROADMP159 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2025 MSTR	0.00	10.00	0	0.00
		<b>0.00</b>	<b>10.00</b>	<b>0</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX5817  
401(K) ROADMAP 2030 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
45,993.71	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	45,993.71	45,993.71	1	0.00
		<b>45,993.71</b>	<b>45,993.71</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
639	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	70,238.88	71,732.07	2	0.00
409	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	15,717.87	16,156.31	0	0.00
		<b>85,956.75</b>	<b>87,888.38</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,584	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	105,633.92	109,702.56	3	997.42
1,999	CUSIP # 922908553 VANGUARD REIT ETF	149,305.31	158,614.41	5	1,523.24
1,288	CUSIP # 922908751 VANGUARD SMALL CAP ETF	156,453.36	154,635.95	5	0.00
		<b>411,392.59</b>	<b>422,952.92</b>	<b>13</b>	<b>2,520.66</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
16,517.17	CUSIP # 09257F552 BLACKROCK US TIPS FUND M	158,558.64	159,337.47	5	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX5817  
401(K) ROADMAP 2030 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
16,909.457	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	176,625.13	177,074.87	6	0.00
39,024.954	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	444,884.48	453,861.09	14	0.00
11,841.55	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	176,794.34	177,571.65	6	0.00
		<b>956,862.59</b>	<b>967,845.08</b>	<b>30</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
42,915.697	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	789,763.88	789,301.02	25	0.00
26,845.483	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	452,883.30	458,742.73	14	0.00
33,273.677	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	349,706.35	349,910.81	11	0.00
10,008.1779	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	100,882.43	101,979.23	3	0.00
		<b>1,693,235.96</b>	<b>1,699,933.79</b>	<b>53</b>	<b>0.00</b>
<b>SUNDRY ASSETS</b>					
1,000	CUSIP # ROADMP225 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2030 MSTR	0.00	10.00	0	0.00
		<b>0.00</b>	<b>10.00</b>	<b>0</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5880  
401(K) ROADMAP 2035 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
76,437.61	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	76,437.61	76,437.61	2	0.00
		<b>76,437.61</b>	<b>76,437.61</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,734	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	190,601.28	194,962.52	5	0.00
1,301	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	49,997.43	51,332.33	1	0.00
		<b>240,598.71</b>	<b>246,294.85</b>	<b>6</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
2,293	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	93,737.84	98,064.40	2	885.10
2,680	CUSIP # 922908553 VANGUARD REIT ETF	200,169.20	214,500.51	5	2,042.16
1,730	CUSIP # 922908751 VANGUARD SMALL CAP ETF	210,143.10	207,585.23	5	0.00
		<b>504,050.14</b>	<b>520,150.14</b>	<b>12</b>	<b>2,927.26</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
16,571.702	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	173,097.16	174,143.70	4	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX5880  
401(K) ROADMAP 2035 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
31,213.973	CUSIP # 410236863 BW GLOBAL INV GRADE FXD IN R-INT	355,839.29	365,810.64	8	0.00
11,552.42	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	172,477.63	173,850.00	4	0.00
		<b>701,414.08</b>	<b>713,804.34</b>	<b>17</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
62,164.287	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,143,989.54	1,147,156.65	27	0.00
45,942.018	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	775,041.84	785,597.79	18	0.00
56,021.6035	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	588,787.05	588,160.10	14	0.00
18,880.2491	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	190,312.91	192,259.58	5	0.00
		<b>2,698,131.34</b>	<b>2,713,174.12</b>	<b>64</b>	<b>0.00</b>
<b>SUNDRY ASSETS</b>					
1,000	CUSIP # ROADMP290 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2035 MSTR	0.00	10.00	0	0.00
		<b>0.00</b>	<b>10.00</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX5951  
401(K) ROADMAP 2040 FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
44,173.68	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	44,173.68	44,173.68	1	0.00
		<b>44,173.68</b>	<b>44,173.68</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
1,650	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	181,368.00	184,447.37	5	0.00
2,760	CUSIP # 78464A417 SPDR BARCLAYS CAPITAL HIGH YLD BOND	106,066.80	108,292.33	3	0.00
		<b>287,434.80</b>	<b>292,739.70</b>	<b>8</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,350	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	55,188.00	56,448.81	2	521.10
2,339	CUSIP # 922908553 VANGUARD REIT ETF	174,699.91	185,272.38	5	1,782.32
1,508	CUSIP # 922908751 VANGUARD SMALL CAP ETF	183,176.76	180,220.33	5	0.00
		<b>413,064.67</b>	<b>421,941.52</b>	<b>12</b>	<b>2,303.42</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
7,247.746	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	75,705.21	76,075.17	2	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX5951  
401(K) ROADMAP 2040 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
5,067.975	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	75,664.87	76,081.69	2	0.00
		<b>151,370.08</b>	<b>152,156.86</b>	<b>4</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					
54,728.135	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	1,007,144.41	987,278.65	28	0.00
49,854.986	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	841,053.61	839,388.92	23	0.00
59,486.7026	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	625,205.24	617,157.43	17	0.00
21,285.673	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	214,559.58	215,210.62	6	0.00
		<b>2,687,962.84</b>	<b>2,659,035.62</b>	<b>75</b>	<b>0.00</b>
<b>SUNDRY ASSETS</b>					
1,000	CUSIP # ROADMP365 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2040 MSTR	0.00	10.00	0	0.00
		<b>0.00</b>	<b>10.00</b>	<b>0</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX6022  
401(K) ROADMAP 2045 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
15,268.35	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	15,268.35	15,268.35	1	0.00
		<b>15,268.35</b>	<b>15,268.35</b>	<b>1</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
389	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	42,758.88	43,776.84	3	0.00
		<b>42,758.88</b>	<b>43,776.84</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,305	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	53,348.40	54,861.82	4	503.73
805	CUSIP # 922908553 VANGUARD REIT ETF	60,125.45	63,893.13	5	613.41
786	CUSIP # 922908751 VANGUARD SMALL CAP ETF	95,475.42	93,135.52	8	0.00
		<b>208,949.27</b>	<b>211,890.47</b>	<b>17</b>	<b>1,117.14</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
1,807.692	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	18,881.97	18,853.42	1	0.00
1,264.019	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	18,871.80	18,853.06	1	0.00
		<b>37,753.77</b>	<b>37,706.48</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX6022  
401(K) ROADMAP 2045 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
17,312	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	318,587.21	310,773.75	25	0.00
18,759.173	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	316,467.25	314,203.21	25	0.00
22,464.4851	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	236,101.74	230,785.35	19	0.00
8,098.3843	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	81,631.71	81,713.81	6	0.00
		<b>952,787.91</b>	<b>937,476.12</b>	<b>76</b>	<b>0.00</b>
<b>SUNDRY ASSETS</b>					
1,000	CUSIP # ROADMP431 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2045 MSTR	0.00	10.00	0	0.00
		<b>0.00</b>	<b>10.00</b>	<b>0</b>	<b>0.00</b>



## ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX6095  
401(K) ROADMAP 2050 FUND

### Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
32,833.89	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	32,833.89	32,833.89	2	0.00
		<b>32,833.89</b>	<b>32,833.89</b>	<b>2</b>	<b>0.00</b>
<b>MUTUAL FUNDS - FIXED INCOME</b>					
553	CUSIP # 464288281 ISHARES JP MORGAN EMERGING BOND FUND	60,785.76	62,086.06	3	0.00
		<b>60,785.76</b>	<b>62,086.06</b>	<b>3</b>	<b>0.00</b>
<b>MUTUAL FUNDS - EQUITY</b>					
1,855	CUSIP # 922042858 VANGUARD EMERGING MARKETS ETF	75,832.40	77,714.47	4	716.03
1,144	CUSIP # 922908553 VANGUARD REIT ETF	85,445.36	91,005.54	5	871.73
1,118	CUSIP # 922908751 VANGUARD SMALL CAP ETF	135,803.46	132,560.64	8	0.00
		<b>297,081.22</b>	<b>301,280.65</b>	<b>16</b>	<b>1,587.76</b>
<b>COMMON TRUST FUNDS - FIXED INCOME</b>					
2,593.194	CUSIP # 09257F750 BLACKROCK US DEBT INDEX FUND M	27,086.81	27,088.09	2	0.00
1,813.945	CUSIP # 410236889 WESTERN ASSET CORE PL BND R-INT	27,082.20	27,095.29	2	0.00
		<b>54,169.01</b>	<b>54,183.38</b>	<b>3</b>	<b>0.00</b>
<b>COMMON TRUST FUNDS - EQUITY</b>					

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX6095  
401(K) ROADMAP 2050 FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
24,601.036	CUSIP # 06739Q560 BLACKROCK EAFE EQUITY INDEX FUND T	452,725.02	442,315.38	25	0.00
26,759.042	CUSIP # 410236806 CLEARBRIDGE VALUE EQUITY R-INT	451,425.04	448,613.66	25	0.00
31,843.9754	CUSIP # 41024C752 HB&T LARGE CAP GROWTH INDX R-INT	334,680.18	328,510.17	19	0.00
11,529.9545	CUSIP # 41024C760 HB&T LARGE CAP VALUE INDEX R-INT	116,221.94	116,409.39	6	0.00
		<b>1,355,052.18</b>	<b>1,335,848.60</b>	<b>75</b>	<b>0.00</b>
<b>SUNDRY ASSETS</b>					
1,000	CUSIP # ROADMP506 REBATE RECEIVABLE FROM ADVISOR 401K ROADMAP 2050 MSTR	0.00	10.00	0	0.00
		<b>0.00</b>	<b>10.00</b>	<b>0</b>	<b>0.00</b>



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
<b>SHORT TERM INVESTMENTS</b>					
338,317.71	CUSIP # 31846V419 FIRST AMERICAN TREASURY OBLIGATION FUND INSTL	338,317.71	338,317.71	2	0.00
		<b>338,317.71</b>	<b>338,317.71</b>	<b>2</b>	<b>0.00</b>
<b>COMMON STOCK</b>					
6,875	CUSIP # 00971T101 AKAMAI TECHNOLOGIES INC	480,012.50	524,356.25	3	0.00
4,475	CUSIP # 016255101 ALIGN TECHNOLOGY INC	280,627.25	271,498.25	2	0.00
8,075	CUSIP # 052769106 AUTODESK INC	404,355.63	437,261.25	3	0.00
3,425	CUSIP # 104674106 BRADY CORP CL A	84,734.50	86,652.50	1	0.00
4,425	CUSIP # 125134106 CEB INC	385,240.50	374,310.75	2	0.00
7,300	CUSIP # 126804301 CABELAS INC	364,854.00	372,300.00	2	0.00
4,175	CUSIP # 163072101 CHEESECAKE FACTORY	227,683.63	215,304.75	1	0.00
4,100	CUSIP # 25659T107 DOLBY LABORATORIES INC	162,688.00	160,515.00	1	0.00
2,775	CUSIP # 26153C103 DREAMWORKS ANIMATION SKG	73,204.50	74,786.25	0	0.00
7,650	CUSIP # 269246401 E*TRADE FINANCIAL CORP	229,117.50	225,369.00	1	0.00



# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
3,725	CUSIP # 28176E108 EDWARDS LIFESCIENCES CORP	530,551.75	486,932.00	3	0.00
11,650	CUSIP # 297602104 ETHAN ALLAN INTERIORS INC	306,861.00	292,415.00	2	0.00
2,625	CUSIP # 303075105 FACTSET RESEARCH SYSTEMS INC	426,588.75	433,571.25	3	0.00
21,900	CUSIP # 371901109 GENTEX CORP	359,598.00	376,242.00	2	0.00
2,475	CUSIP # 384109104 GRACO INC	175,799.25	179,660.25	1	0.00
1,225	CUSIP # 451734107 IHS INC A	157,571.75	151,165.00	1	0.00
5,275	CUSIP # 461202103 INTUIT INC	531,561.75	549,391.25	3	0.00
800	CUSIP # 46120E602 INTUITIVE SURGICAL INC	387,600.00	390,200.00	3	0.00
8,850	CUSIP # 47102X105 JANUS CAPITAL GROUP INC	151,512.00	160,627.50	1	0.00
18,900	CUSIP # 477143101 JETBLUE AIRWAYS CORP	392,364.00	381,024.00	3	0.00
5,600	CUSIP # 501797104 L BRANDS INC	480,088.00	484,512.00	3	0.00
4,875	CUSIP # 515098101 LANDSTAR SYSTEMS INC	325,991.25	318,825.00	2	0.00
5,575	CUSIP # 595017104 MICROCHIP TECHNOLOGY INC	264,394.38	273,899.75	2	0.00
4,825	CUSIP # 596278101 MIDDLEBY CORP	541,509.75	524,477.50	4	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,225	CUSIP # 62855J104 MYRIAD GENETICS INC	211,587.75	211,338.75	1	0.00
4,150	CUSIP # 704326107 PAYCHEX INC	194,552.00	205,051.50	1	0.00
6,750	CUSIP # 727493108 PLANTRONICS INC	380,092.50	372,397.50	2	0.00
11,475	CUSIP # 729132100 PLEXUS CORP	503,523.00	521,883.00	3	0.00
3,150	CUSIP # 739276103 POWER INTGRATIONS	142,317.00	159,894.00	1	0.00
6,625	CUSIP # 74733T105 QLIK TECHNOLOGIES INC	231,610.00	239,626.25	2	0.00
2,000	CUSIP # 751212101 RALPH LAUREN CORP	264,720.00	260,800.00	2	1,000.00
8,300	CUSIP # 75606N109 REALPAGE INC	158,281.00	151,558.00	1	0.00
12,725	CUSIP # 81616X103 SELECT COMFORT CORP	382,640.75	396,383.75	2	0.00
5,100	CUSIP # 86800U104 SUPER MICRO COMPUTER INC	150,858.00	170,646.00	1	0.00
2,675	CUSIP # 87157D109 SYNAPTICS INC	232,016.13	266,537.00	2	0.00
11,300	CUSIP # 872275102 TCF FINANCIAL CORP	187,693.00	177,862.00	1	0.00
7,900	CUSIP # 872540109 TJX COMPANIES INC	522,743.00	508,602.00	3	0.00
3,250	CUSIP # 88076W103 TERADATA CORP	120,250.00	126,555.00	1	0.00

# ACCOUNT STATEMENT

Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
6,375	CUSIP # 896239100 TRIMBLE NAVIGATION LTD	149,557.50	149,430.00	1	0.00
6,950	CUSIP # 89969Q104 TUMI HOLDINGS INC	142,614.00	134,135.00	1	0.00
5,500	CUSIP # 90347A100 UBIQUITI NETWORKS INC	175,532.50	174,900.00	1	0.00
4,300	CUSIP # 917047102 URBAN OUTFITTERS INC	150,500.00	147,834.00	1	0.00
4,125	CUSIP # 92220P105 VARIAN MEDICAL SYSTEMS INC	347,861.25	357,225.00	2	0.00
2,475	CUSIP # 92552V100 VIASAT INC	149,143.50	155,900.25	1	0.00
9,875	CUSIP # 984332106 YAHOO INC	387,988.75	423,983.13	3	0.00
6,075	CUSIP # V7780T103 ROYAL CARIBBEAN CRUISES LTD	478,041.75	461,578.50	3	0.00
		<b>13,388,633.02</b>	<b>13,519,417.13</b>	<b>87</b>	<b>1,000.00</b>
	<b>FOREIGN STOCK</b>				
2,775	CUSIP # 042068106 ARM HOLDINGS PLC SPONS ADR	136,724.25	147,824.25	1	0.00
8,250	CUSIP # 683715106 OPEN TEXT CORP	334,372.50	350,130.00	2	0.00
12,400	CUSIP # 903914109 ULTRA PETROLUUM CORP	155,248.00	172,484.00	1	0.00
9,525	CUSIP # G65431101 NOBLE CORP PLC	146,589.75	159,543.75	1	0.00
8,725	CUSIP # G7945M107 SEAGATE TECHONOLGOY PLC	414,437.50	485,459.00	3	0.00

# ACCOUNT STATEMENT

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Statement Period  
Account Number

04/01/2015 through 06/30/2015  
XXXXXX6344  
THE DGI GROWTH FUND

## Preliminary Asset Detail As Of 06/30/2015

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UNITS/BOOK VALUE	DESCRIPTION	MARKET VALUE	COST	% OF PORT	ACCRUED INCOME
7,625	CUSIP # H2906T109 GARMIN LTD	334,966.25	346,785.00	2	0.00
1,575	CUSIP # N22717107 CORE LABORATORIES NV	179,613.00	185,031.00	1	0.00
		<b>1,701,951.25</b>	<b>1,847,257.00</b>	<b>11</b>	<b>0.00</b>

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>ARGENTINA PESO</b>							
<b>ARGENTINA</b>							
	NON-BASE CURRENCY		441.97	0.00	441.97		0.00
			54.39	0.00	48.65	0.00	-5.74
<b>BRAZIL REAL</b>							
<b>BRAZIL</b>							
	NON-BASE CURRENCY		173,517.56	0.00	173,517.56		0.00
			55,678.53	0.00	55,858.09	0.08	179.56
<b>CHILEAN PESO</b>							
<b>CHILE</b>							
	NON-BASE CURRENCY		4,973,066.00	0.00	4,973,066.00		0.00
			7,893.32	0.00	7,776.12	0.01	-117.20
<b>COLOMBIAN PESO</b>							
<b>COLOMBIA</b>							
	NON-BASE CURRENCY		315,852,301.44	0.00	315,852,301.44		0.00
			139,319.87	0.00	121,500.48	0.18	-17,819.39
<b>CZECH KORUNA</b>							
<b>CZECH REPUBLIC</b>							
	NON-BASE CURRENCY		1,607,898.49	0.00	1,607,898.49		0.00
			79,552.17	0.00	65,721.06	0.10	-13,831.11
<b>EGYPTIAN POUND</b>							
<b>EGYPT</b>							

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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		338,282.70	0.00	338,282.70		0.00
		46,135.85	0.00	44,335.58	0.07	-1,800.27
<b>EURO CURRENCY UNIT</b>						
<b>EURO CURRENCY GEOGRAPHIC</b>						
NON-BASE CURRENCY		23,277.55	0.00	23,277.55		0.00
		25,470.88	0.00	25,935.85	0.04	464.97
<b>HONG KONG DOLLAR</b>						
<b>HONG KONG</b>						
RECEIVABLE FOR INVESTMENTS SOLD		438,281.09	0.00	438,281.09		0.00
		56,533.80	0.00	56,533.77	0.08	-0.03
NON-BASE CURRENCY		290,697.34	0.00	290,697.34		0.00
		37,496.62	0.00	37,497.00	0.06	0.38
<b>SUBTOTAL HONG KONG DOLLAR</b>		<b>728,978.43</b>	<b>0.00</b>	<b>728,978.43</b>		<b>0.00</b>
		<b>94,030.42</b>	<b>0.00</b>	<b>94,030.77</b>	<b>0.14</b>	<b>0.35</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS HONG KONG DOLLAR</b>		<b>728,978.43</b>	<b>0.00</b>	<b>728,978.43</b>		<b>0.00</b>
		<b>94,030.42</b>	<b>0.00</b>	<b>94,030.77</b>	<b>0.14</b>	<b>0.35</b>
<b>HUNGARIAN FORINT</b>						
<b>HUNGARY</b>						
NON-BASE CURRENCY		11,945,276.71	0.00	11,945,276.71		0.00
		43,187.29	0.00	42,215.96	0.06	-971.33
<b>INDIAN RUPEE</b>						
<b>INDIA</b>						

Shares/Par Security ID Description Link Ref	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		238,095.50	0.00	238,095.50		0.00
		3,738.94	0.00	3,738.94	0.01	0.00
<b>INDONESIAN RUPIAH</b>						
<b>INDONESIA</b>						
RECEIVABLE FOR INVESTMENTS SOLD		553,299,478.00	0.00	553,299,478.00		0.00
		41,500.23	0.00	41,496.35	0.06	-3.88
NON-BASE CURRENCY		1,434,885,251.00	0.00	1,434,885,251.00		0.00
		107,623.57	0.00	107,623.57	0.16	0.00
<b>SUBTOTAL INDONESIAN RUPIAH</b>		<b>1,988,184,729.00</b>	<b>0.00</b>	<b>1,988,184,729.00</b>		<b>0.00</b>
		<b>149,123.80</b>	<b>0.00</b>	<b>149,119.92</b>	<b>0.22</b>	<b>-3.88</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS INDONESIAN RUPIAH</b>		<b>1,988,184,729.00</b>	<b>0.00</b>	<b>1,988,184,729.00</b>		<b>0.00</b>
		<b>149,123.80</b>	<b>0.00</b>	<b>149,119.92</b>	<b>0.22</b>	<b>-3.88</b>
<b>MALAYSIAN RINGGIT</b>						
<b>MALAYSIA</b>						
NON-BASE CURRENCY		287,264.04	0.00	287,264.04		0.00
		76,589.60	0.00	76,136.77	0.11	-452.83
<b>MEXICAN NEW PESO</b>						
<b>MEXICO</b>						
NON-BASE CURRENCY		1,182,946.35	0.00	1,182,946.35		0.00
		76,877.19	0.00	75,391.80	0.11	-1,485.39
<b>NEW TAIWAN DOLLAR</b>						
<b>TAIWAN</b>						

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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		4,929,320.00	0.00	4,929,320.00		0.00
		159,765.63	0.00	159,760.16	0.24	-5.47
PAYABLE FOR INVESTMENTS PURCHASED		-2,629,310.00	0.00	-2,629,310.00		0.00
		-85,216.41	0.00	-85,216.42	-0.13	-0.01
RECEIVABLE FOR INVESTMENTS SOLD		2,763,985.00	0.00	2,763,985.00		0.00
		89,581.26	0.00	89,581.26	0.13	0.00
MISCELLANEOUS RECEIVABLES		0.00	0.00	0.00		0.00
		34,000.00	0.00	34,000.00	0.05	0.00
<b>SUBTOTAL NEW TAIWAN DOLLAR</b>		<b>5,063,995.00</b>	<b>0.00</b>	<b>5,063,995.00</b>		<b>0.00</b>
		<b>198,130.48</b>	<b>0.00</b>	<b>198,125.00</b>	<b>0.29</b>	<b>-5.48</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS NEW TAIWAN DOLLAR</b>		<b>5,063,995.00</b>	<b>0.00</b>	<b>5,063,995.00</b>		<b>0.00</b>
		<b>198,130.48</b>	<b>0.00</b>	<b>198,125.00</b>	<b>0.29</b>	<b>-5.48</b>
<b>NEW TURKISH LIRA</b>						
<b>NEW TURKEY</b>						
NON-BASE CURRENCY		103,739.57	0.00	103,739.57		0.00
		38,543.12	0.00	38,723.24	0.06	180.12
<b>PHILIPPINES PESO</b>						
<b>PHILIPPINES</b>						
NON-BASE CURRENCY		48,089.16	0.00	48,089.16		0.00
		1,066.45	0.00	1,066.51	0.00	0.06
<b>POLISH ZLOTY</b>						
<b>POLAND</b>						



Shares/Par Security ID Description Link Ref	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		53,152.14	0.00	53,152.14		0.00
		14,132.82	0.00	14,132.82	0.02	0.00
NON-BASE CURRENCY		165,630.12	0.00	165,630.12		0.00
		44,697.46	0.00	44,040.02	0.06	-657.44
<b>SUBTOTAL POLISH ZLOTY</b>		<b>218,782.26</b>	<b>0.00</b>	<b>218,782.26</b>		<b>0.00</b>
		<b>58,830.28</b>	<b>0.00</b>	<b>58,172.84</b>	<b>0.08</b>	<b>-657.44</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS POLISH ZLOTY</b>		<b>218,782.26</b>	<b>0.00</b>	<b>218,782.26</b>		<b>0.00</b>
		<b>58,830.28</b>	<b>0.00</b>	<b>58,172.84</b>	<b>0.08</b>	<b>-657.44</b>
<b>POUND STERLING</b>						
<b>UNITED KINGDOM</b>						
NON-BASE CURRENCY		37,116.61	0.00	37,116.61		0.00
		56,645.53	0.00	58,373.29	0.09	1,727.76
<b>ROMANIAN LEU</b>						
<b>ROMANIA</b>						
NON-BASE CURRENCY		28,931.45	0.00	28,931.45		0.00
		7,175.10	0.00	7,198.67	0.01	23.57
<b>RUSSIAN RUBLE (NEW)</b>						
<b>RUSSIA</b>						
NON-BASE CURRENCY		709,620.74	0.00	709,620.74		0.00
		13,090.26	0.00	12,736.64	0.02	-353.62
<b>S AFRICAN COMM RAND</b>						
<b>SOUTH AFRICA</b>						

Shares/Par Security ID Description Link Ref	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		1,406,481.29	0.00	1,406,481.29		0.00
		114,603.15	0.00	115,876.61	0.17	1,273.46
<b>SOUTH KOREAN WON</b>						
<b>SOUTH KOREA</b>						
RECEIVABLE FOR INVESTMENTS SOLD		135,749,625.00	0.00	135,749,625.00		0.00
		121,699.40	0.00	121,699.40	0.18	0.00
<b>THAILAND BAHT</b>						
<b>THAILAND</b>						
PAYABLE FOR INVESTMENTS PURCHASED		-685,433.00	0.00	-685,433.00		0.00
		-20,293.79	0.00	-20,290.89	-0.03	2.90
RECEIVABLE FOR INVESTMENTS SOLD		8,537,781.10	0.00	8,537,781.10		0.00
		252,780.30	0.00	252,744.17	0.37	-36.13
<b>SUBTOTAL THAILAND BAHT</b>		<b>7,852,348.10</b>	<b>0.00</b>	<b>7,852,348.10</b>		<b>0.00</b>
		<b>232,486.51</b>	<b>0.00</b>	<b>232,453.28</b>	<b>0.34</b>	<b>-33.23</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS THAILAND BAHT</b>		<b>7,852,348.10</b>	<b>0.00</b>	<b>7,852,348.10</b>		<b>0.00</b>
		<b>232,486.51</b>	<b>0.00</b>	<b>232,453.28</b>	<b>0.34</b>	<b>-33.23</b>
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
CASH		25,949.09	0.00	25,949.09		0.00
		25,949.09	0.00	25,949.09	0.04	0.00
RECEIVABLE FOR INVESTMENTS SOLD		24,315.53	0.00	24,315.53		0.00
		24,315.53	0.00	24,315.53	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
PAYABLE FOR CUSTODIAN FEES		-11,280.34	0.00	-11,280.34		0.00
		-11,280.34	0.00	-11,280.34	-0.02	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-59,239.69	0.00	-59,239.69		0.00
		-59,239.69	0.00	-59,239.69	-0.09	0.00
PAYABLE FOR TRUSTEE FEES		-2,820.07	0.00	-2,820.07		0.00
		-2,820.07	0.00	-2,820.07	0.00	0.00
MISCELLANEOUS RECEIVABLES		-34,000.00	0.00	-34,000.00		0.00
		-34,000.00	0.00	-34,000.00	-0.05	0.00
MSC PAYABLE - CLASS C1		-28,158.62	0.00	-28,158.62		0.00
		-28,158.62	0.00	-28,158.62	-0.04	0.00
641,172.730 BNY MELLON CASH RESERVE	100.0000	641,172.73	6.55	641,172.73		0.00
999495856	100.0000	641,172.73	6.55	641,172.73	0.94	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>555,938.63</b>	<b>6.55</b>	<b>555,938.63</b>		<b>0.00</b>
		<b>555,938.63</b>	<b>6.55</b>	<b>555,938.63</b>	<b>0.82</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>555,938.63</b>	<b>6.55</b>	<b>555,938.63</b>		<b>0.00</b>
		<b>555,938.63</b>	<b>6.55</b>	<b>555,938.63</b>	<b>0.82</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>2,195,861.16</b>	<b>6.55</b>	<b>2,162,174.10</b>	<b>3.19</b>	<b>-33,687.06</b>
<b>FIXED INCOME SECURITIES</b>						
<b>INDIAN RUPEE</b>						
<b>INDIA</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
872,175.000 NTPC LTD FIBWDPHW6 8.490% 03/25/2025	12.8000 0.2010	872,175.00 13,964.85	18,805.82 295.31	111,638.40 1,753.12	0.00	-760,536.60 -12,211.73
<b>PREFERRED SECURITIES</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
9,100.000 USINAS SIDERURGICAS DE MINAS G LB2386004	4.1300 1.3295	82,887.60 36,464.01	0.00 0.00	37,583.00 12,098.57	0.02	-45,304.60 -24,365.44
4,800.000 AES TIETE SA LB2441031	17.3600 5.5885	82,141.64 26,865.19	0.00 0.00	83,328.00 26,824.62	0.04	1,186.36 -40.57
191,001.000 ITAUSA - INVESTIMENTOS ITAU SA LB2458779	8.9200 2.8715	1,706,205.82 768,164.83	2,435.27 783.96	1,703,728.92 548,457.67	0.81	-2,476.90 -219,707.16
15,100.000 GERDAU SA LB2645516	7.4500 2.3983	234,046.90 107,845.98	0.00 0.00	112,495.00 36,213.95	0.05	-121,551.90 -71,632.03
10,000.000 METALURGICA GERDAU SA LB2648866	6.3300 2.0377	156,090.97 65,100.24	0.00 0.00	63,300.00 20,377.29	0.03	-92,790.97 -44,722.95
13,200.000 PETROLEO BRASILEIRO SA LB2684531	12.7400 4.1012	168,341.92 55,913.61	0.00 0.00	168,168.00 54,135.98	0.08	-173.92 -1,777.63
11,100.000 SARAIVA SA LIVREIROS EDITORES LB2965146	5.7500 1.8510	284,606.57 137,708.25	8,365.07 2,531.27	63,825.00 20,546.29	0.03	-220,781.57 -117,161.96

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,832.000 BANCO BRADESCO SA LBB00FM53	28.5000 9.1746	188,818.82 86,742.67	1,613.55 516.90	223,212.00 71,855.52	0.11	34,393.18 -14,887.15
70,200.000 SUZANO PAPEL E CELULOSE SA LBB02GKF9	16.5700 5.3341	632,017.02 266,817.59	0.00 0.00	1,163,214.00 374,457.25	0.55	531,196.98 107,639.66
8,973.000 ITAU UNIBANCO HOLDING SA LBB037HR6	34.2500 11.0256	283,266.00 129,009.25	134.60 43.33	307,325.25 98,932.93	0.15	24,059.25 -30,076.32
17,100.000 BANCO DO ESTADO DO RIO GRANDE LBB23F8S2	8.9700 2.8876	225,776.20 102,955.41	0.00 0.00	153,387.00 49,377.74	0.07	-72,389.20 -53,577.67
2,402.000 CIA BRASILEIRA DE DISTRIBUICAO LBB5VGS76	73.4100 23.6319	219,834.74 103,355.40	0.00 0.00	176,330.82 56,763.72	0.08	-43,503.92 -46,591.68
<b>SUBTOTAL BRAZIL</b>		<b>4,264,034.20</b> <b>1,886,942.43</b>	<b>12,548.49</b> <b>3,875.46</b>	<b>4,255,896.99</b> <b>1,370,041.53</b>	<b>2.02</b>	<b>-8,137.21</b> <b>-516,900.90</b>
<b>TOTAL PREFERRED SECURITIES BRAZIL REAL</b>		<b>4,264,034.20</b> <b>1,886,942.43</b>	<b>12,548.49</b> <b>3,875.46</b>	<b>4,255,896.99</b> <b>1,370,041.53</b>	<b>2.02</b>	<b>-8,137.21</b> <b>-516,900.90</b>
<b>CHILEAN PESO</b>						
<b>CHILE</b>						
13,418.000 EMBOTELLADORA ANDINA SA LC2311448	1,532.1000 2.3957	26,720,747.50 52,772.06	0.00 0.00	20,557,717.80 32,145.03	0.05	-6,163,029.70 -20,627.03
5,047.000 EMBOTELLADORA ANDINA SA LC2311455	2,162.1000 3.3808	14,035,216.75 27,984.55	0.00 0.00	10,912,118.70 17,062.71	0.03	-3,123,098.05 -10,921.84

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL CHILE</b>						
		40,755,964.25	0.00	31,469,836.50		-9,286,127.75
		80,756.61	0.00	49,207.74	0.08	-31,548.87
<b>TOTAL PREFERRED SECURITIES CHILEAN PESO</b>						
		40,755,964.25	0.00	31,469,836.50		-9,286,127.75
		80,756.61	0.00	49,207.74	0.08	-31,548.87
<b>RUSSIAN RUBLE (NEW)</b>						
<b>RUSSIA</b>						
86,151.000 SBERBANK OF RUSSIA IR5036324	48.3200 0.8673	5,971,448.49 175,876.05	32,952.76 589.52	4,162,816.32 74,716.39	0.11	-1,808,632.17 -101,159.66
31,316.000 TATNEFT RUB1 PRF IR5452216	156.1000 2.8018	3,434,422.48 103,755.17	0.00 0.00	4,888,427.60 87,740.04	0.13	1,454,005.12 -16,015.13
<b>SUBTOTAL RUSSIA</b>						
		9,405,870.97	32,952.76	9,051,243.92		-354,627.05
		279,631.22	589.52	162,456.43	0.24	-117,174.79
<b>TOTAL PREFERRED SECURITIES RUSSIAN RUBLE (NEW)</b>						
		9,405,870.97	32,952.76	9,051,243.92		-354,627.05
		279,631.22	589.52	162,456.43	0.24	-117,174.79
<b>SOUTH KOREAN WON</b>						
<b>SOUTH KOREA</b>						
249.000 LG CHEM LTD FK6346928	188,000.0000 168.5418	27,668,137.59 25,033.73	0.00 0.00	46,812,000.00 41,966.91	0.06	19,143,862.41 16,933.18
1,238.000 SAMSUNG ELECTRONICS CO LTD FK6773816	993,000.0000 890.2235	1,278,052,280.59 1,187,582.13	482,820.00 431.59	1,229,334,000.00 1,102,096.70	1.62	-48,718,280.59 -85,485.43
<b>SUBTOTAL SOUTH KOREA</b>						
		1,305,720,418.18	482,820.00	1,276,146,000.00		-29,574,418.18
		1,212,615.86	431.59	1,144,063.61	1.68	-68,552.25
<b>TOTAL PREFERRED SECURITIES SOUTH KOREAN WON</b>						
		1,305,720,418.18	482,820.00	1,276,146,000.00		-29,574,418.18
		1,212,615.86	431.59	1,144,063.61	1.68	-68,552.25
<b>U.S. DOLLAR</b>						
<b>BRAZIL</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
36,000.000 PETROLEO BRASILEIRO SA 71654V101 ADR	8.1600 8.1600	307,598.95 307,598.95	0.00 0.00	293,760.00 293,760.00		-13,838.95 -13,838.95
<b>RUSSIA</b>						
590,398.000 SURGUTNEFTEGAS OJSC IR5005881 PFD	0.7655 0.7655	427,235.46 427,235.46	0.00 0.00	451,952.03 451,952.03		24,716.57 24,716.57
<b>TOTAL PREFERRED SECURITIES U.S. DOLLAR</b>		<b>734,834.41</b>	<b>0.00</b>	<b>745,712.03</b>		<b>10,877.62</b>
		<b>734,834.41</b>	<b>0.00</b>	<b>745,712.03</b>	<b>1.10</b>	<b>10,877.62</b>
<b>TOTAL PREFERRED SECURITIES</b>		<b>4,194,780.53</b>	<b>4,896.57</b>	<b>3,471,481.34</b>	<b>5.12</b>	<b>-723,299.19</b>
<b>CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>						
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
1,930.000 KLABIN SA LBBH3WL32 STEP 01/08/2019	6,250.0000 2,011.9753	120,625.00 50,771.30	312.20 100.50	120,625.00 38,831.12		0.00 -11,940.18
5,145.000 PDG REALTY SA EMPREENDIMENTOS LBB81C6H4 0.000% 09/19/2016	0.0100 0.0032	52.55 25.98	0.00 0.00	0.51 0.16		-52.04 -25.82
<b>SUBTOTAL BRAZIL</b>		<b>120,677.55</b>	<b>312.20</b>	<b>120,625.51</b>		<b>-52.04</b>
		<b>50,797.28</b>	<b>100.50</b>	<b>38,831.28</b>	<b>0.06</b>	<b>-11,966.00</b>
<b>TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES BRAZIL REAL</b>		<b>120,677.55</b>	<b>312.20</b>	<b>120,625.51</b>		<b>-52.04</b>
		<b>50,797.28</b>	<b>100.50</b>	<b>38,831.28</b>	<b>0.06</b>	<b>-11,966.00</b>
<b>TOTAL CONVERTIBLE OR EXCHANGEABLE SECURITIES</b>		<b>50,797.28</b>	<b>100.50</b>	<b>38,831.28</b>	<b>0.06</b>	<b>-11,966.00</b>
<b>EQUITY</b>						
<b>ARGENTINA PESO</b>						
<b>ARGENTINA</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
481.000 BANCO MACRO SA LA2080500	59.6000 6.5609	3,831.59 856.93	0.00 0.00	28,667.60 3,155.78	0.00	24,836.01 2,298.85
<b>BRAZIL REAL</b>						
<b>BRAZIL</b>						
3,900.000 TIM PARTICIPACOES SA LB2292566	10.2100 3.2868	46,218.20 19,699.57	0.00 0.00	39,819.00 12,818.37	0.02	-6,399.20 -6,881.20
30,000.000 BANCO DO BRASIL SA LB2328592	24.1500 7.7743	885,268.49 328,888.18	7,392.28 2,379.69	724,500.00 233,228.17	0.34	-160,768.49 -95,660.01
1,900.000 GERDAU SA LB2645441	6.0700 1.9540	26,413.98 11,865.85	0.00 0.00	11,533.00 3,712.66	0.01	-14,880.98 -8,153.19
12,600.000 KROTON EDUCACIONAL SA LB2836941	11.8800 3.8244	87,540.00 41,296.74	0.00 0.00	149,688.00 48,186.97	0.07	62,148.00 6,890.23
15,300.000 CCR SA LB2840976	14.9700 4.8191	273,711.17 116,239.46	0.00 0.00	229,041.00 73,731.97	0.11	-44,670.17 -42,507.49
9,100.000 TUPY SA LB2906785	15.9600 5.1378	167,177.02 74,138.88	0.00 0.00	145,236.00 46,753.80	0.07	-21,941.02 -27,385.08
12,600.000 CIA HERING LBB010V14	12.0600 3.8823	311,298.22 130,738.58	0.00 0.00	151,956.00 48,917.07	0.07	-159,342.22 -81,821.51



**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,900.000 IOCHPE-MAXION SA LBB06YX21	12.7000 4.0883	66,622.31 21,445.07	0.00 0.00	62,230.00 20,032.84	0.03	-4,392.31 -1,412.23
2,980.000 LOCALIZA RENT A CAR SA LBB08K3S5	30.7800 9.9086	101,355.06 46,378.97	0.00 0.00	91,724.40 29,527.56	0.04	-9,630.66 -16,851.41
13,000.000 EDP - ENERGIAS DO BRASIL SA LBB0D7499	11.4600 3.6892	130,039.26 40,138.17	3,730.97 1,198.90	148,980.00 47,959.05	0.07	18,940.74 7,820.88
2,200.000 COSAN SA INDUSTRIA E COMERCIO LBB0P72G2	25.1300 8.0898	74,246.38 31,109.03	0.00 0.00	55,286.00 17,797.45	0.03	-18,960.38 -13,311.58
3,100.000 TOTVS SA LBB10LQP0	38.9900 12.5515	112,372.34 52,754.39	0.00 0.00	120,869.00 38,909.67	0.06	8,496.66 -13,844.72
9,900.000 EMBRAER SA LBB16FPG8	23.5200 7.5715	157,305.33 72,340.73	336.60 107.93	232,848.00 74,957.51	0.11	75,542.67 2,616.78
8,100.000 IGUATEMI EMPRESA DE SHOPPING C LBB1NXMK4	24.8900 8.0125	211,096.00 92,393.81	2,751.80 885.53	201,609.00 64,901.17	0.10	-9,487.00 -27,492.64
9,900.000 BR MALLS PARTICIPACOES SA LBB1RYG58	14.7000 4.7322	171,556.85 60,706.41	5,857.80 1,833.44	145,530.00 46,848.44	0.07	-26,026.85 -13,857.97
119,100.000 JBS SA LBB1V74X4	16.3700 5.2698	1,257,987.34 502,328.78	0.00 0.00	1,949,667.00 627,629.09	0.92	691,679.66 125,300.31

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
62,000.000 JHSF PARTICIPACOES SA LBB1VN5C4	1.8600 0.5988	381,798.54 180,045.41	0.00 0.00	115,320.00 37,123.36	0.05	-266,478.54 -142,922.05
15,735.000 EZ TEC EMPREENDIMENTOS E PARTI LBB1YW5V9	14.5700 4.6903	312,289.63 138,411.29	16,295.39 4,978.97	229,258.95 73,802.13	0.11	-83,030.68 -64,609.16
31,300.000 MARFRIG GLOBAL FOODS SA LBB1YWHR5	5.6800 1.8285	189,602.46 78,057.26	0.00 0.00	177,784.00 57,231.52	0.08	-11,818.46 -20,825.74
27,900.000 MINERVA SA/BRAZIL LBB23GH50	11.4100 3.6731	302,177.34 120,236.53	0.00 0.00	318,339.00 102,478.43	0.15	16,161.66 -17,758.10
0.000 ESTACIO PARTICIPACOES SA LBB23PBF4	0.0000 0.0000	0.00 0.00	1.45 0.47	0.00 0.00	0.00	0.00 0.00
32,320.000 HELBOR EMPREENDIMENTOS SA LBB28RS67	2.0300 0.6535	268,296.21 126,006.44	0.00 0.00	65,609.60 21,120.78	0.03	-202,686.61 -104,885.66
30,100.000 BM&FBOVESPA SA - BOLSA DE VALO LBB2RHNV8	11.7300 3.7761	328,351.65 132,124.17	0.00 0.00	353,073.00 113,659.86	0.17	24,721.35 -18,464.31
0.000 TELEFONICA BRASIL SA LBB6XFBX5	0.0000 0.0000	0.00 0.00	941.39 284.78	0.00 0.00	0.00	0.00 0.00
15,800.000 ARTERIS SA LBB97Q0K4	9.4100 3.0292	283,582.33 133,304.60	0.00 0.00	148,678.00 47,861.83	0.07	-134,904.33 -85,442.77

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
14,900.000 BB SEGURIDADE PARTICIPACOES SA LBB9N3SQ4	34.2400 11.0224	394,858.57 155,652.38	0.00 0.00	510,176.00 164,233.84	0.24	115,317.43 8,581.46
17,200.000 GAEC EDUCACAO SA LBBFMXX89	21.9500 7.0661	388,746.22 151,523.07	0.00 0.00	377,540.00 121,536.18	0.18	-11,206.22 -29,986.89
56,200.000 KLABIN SA LBBJ0K6Z3	19.0200 6.1228	678,750.44 279,830.37	5,980.03 1,925.07	1,068,924.00 344,103.79	0.51	390,173.56 64,273.42
182,117.000 PRUMO LOGISTICA SA LBBLD3278	0.7800 0.2511	261,493.63 116,848.00	0.00 0.00	142,051.26 45,728.58	0.07	-119,442.37 -71,119.42
42,600.000 PORTO SUDESTE ROYALTIES-CLA LBBVXC4N7	2.8000 0.9014	144,154.32 68,622.41	0.00 0.00	119,280.00 38,398.15	0.06	-24,874.32 -30,224.26
135,039.000 RUMO LOGISTICA OPERADORA MULTI LBBW4NWT9	1.2800 0.4121	299,260.98 122,630.42	0.00 0.00	172,849.92 55,643.16	0.08	-126,411.06 -66,987.26
<b>SUBTOTAL BRAZIL</b>		<b>8,313,570.27</b>	<b>43,287.71</b>	<b>8,259,400.13</b>		<b>-54,170.14</b>
		<b>3,445,754.97</b>	<b>13,594.78</b>	<b>2,658,833.40</b>	<b>3.92</b>	<b>-786,921.57</b>
<b>TOTAL EQUITY BRAZIL REAL</b>		<b>8,313,570.27</b>	<b>43,287.71</b>	<b>8,259,400.13</b>		<b>-54,170.14</b>
		<b>3,445,754.97</b>	<b>13,594.78</b>	<b>2,658,833.40</b>	<b>3.92</b>	<b>-786,921.57</b>
<b>CANADIAN DOLLAR</b>						
<b>COLOMBIA</b>						
10,800.000 PACIFIC RUBIALES ENERGY CORP NC2523636 NEW	4.7100 3.7727	239,260.36 234,859.75	0.00 0.00	50,868.00 40,744.92	0.06	-188,392.36 -194,114.83
<b>CHILEAN PESO</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CHILE</b>						
3,081.000 EMPRESA NACIONAL DE TELECOMUNI LC2297621	7,077.5000 11.0667	21,547,184.66 37,590.64	0.00 0.00	21,805,777.50 34,096.56	0.05	258,592.84 -3,494.08
112,808.000 ENERSIS SA LC2299452	203.2200 0.3178	18,683,589.56 37,014.23	0.00 0.00	22,924,841.76 35,846.38	0.05	4,241,252.20 -1,167.85
9,010,003.000 CORPBANCA SA LC2773316	7.0580 0.0110	64,252,387.00 111,056.59	4,127,076.92 6,453.30	63,592,601.17 99,436.44	0.15	-659,785.83 -11,620.15
2,294.000 INVERSIONES LA CONSTRUCCION SA LCB6ZJ064	7,202.5000 11.2622	16,517,409.19 33,186.46	0.00 0.00	16,522,535.00 25,835.43	0.04	5,125.81 -7,351.03
<b>SUBTOTAL CHILE</b>		<b>121,000,570.41</b> <b>218,847.92</b>	<b>4,127,076.92</b> <b>6,453.30</b>	<b>124,845,755.43</b> <b>195,214.81</b>	<b>0.29</b>	<b>3,845,185.02</b> <b>-23,633.11</b>
<b>TOTAL EQUITY CHILEAN PESO</b>		<b>121,000,570.41</b> <b>218,847.92</b>	<b>4,127,076.92</b> <b>6,453.30</b>	<b>124,845,755.43</b> <b>195,214.81</b>	<b>0.29</b>	<b>3,845,185.02</b> <b>-23,633.11</b>
<b>COLOMBIAN PESO</b>						
<b>SPAIN</b>						
11,436.000 CEMEX LATAM HOLDINGS SA LLB88KB08	12,900.0000 4.9623	151,719,243.45 80,710.64	0.00 0.00	147,524,400.00 56,748.95	0.08	-4,194,843.45 -23,961.69
<b>EGYPTIAN POUND</b>						
<b>EGYPT</b>						
14,305.000 COMMERCIAL INTERNATIONAL BANK KE6243891	56.4500 7.3984	373,804.01 57,401.89	0.00 0.00	807,517.25 105,833.81	0.16	433,713.24 48,431.92

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
0.000 TALAAT MOUSTAFA GROUP	0.0000	0.00	52.60	0.00		0.00
KEB2989Q0	0.0000	0.00	6.89	0.00	0.00	0.00
<b>SUBTOTAL EGYPT</b>		<b>373,804.01</b>	<b>52.60</b>	<b>807,517.25</b>		<b>433,713.24</b>
		<b>57,401.89</b>	<b>6.89</b>	<b>105,833.81</b>	<b>0.16</b>	<b>48,431.92</b>
<b>TOTAL EQUITY EGYPTIAN POUND</b>		<b>373,804.01</b>	<b>52.60</b>	<b>807,517.25</b>		<b>433,713.24</b>
		<b>57,401.89</b>	<b>6.89</b>	<b>105,833.81</b>	<b>0.16</b>	<b>48,431.92</b>
<b>EURO CURRENCY UNIT</b>						
<b>AUSTRIA</b>						
9,528.000 ERSTE GROUP BANK AG	25.4750	201,272.35	0.00	242,725.80		41,453.45
EA5289833	28.3842	241,589.43	0.00	270,445.09	0.40	28,855.66
<b>GREECE</b>						
55,078.000 NATIONAL BANK OF GREECE SA	1.2000	69,074.22	0.00	66,093.60		-2,980.62
EHBB36BJ3	1.3370	76,713.25	0.00	73,641.49	0.11	-3,071.76
<b>NETHERLANDS</b>						
1,391.000 NORD GOLD NV	2.7570	5,521.29	0.00	3,834.99		-1,686.30
EDB7N35L8 GDR	3.0718	6,758.06	0.00	4,272.95	0.01	-2,485.11
<b>TOTAL EQUITY EURO CURRENCY UNIT</b>		<b>275,867.86</b>	<b>0.00</b>	<b>312,654.39</b>		<b>36,786.53</b>
		<b>325,060.74</b>	<b>0.00</b>	<b>348,359.53</b>	<b>0.52</b>	<b>23,298.79</b>
<b>HONG KONG DOLLAR</b>						
<b>CHINA</b>						
102,000.000 JIANGSU EXPRESSWAY CO LTD	10.1800	962,660.16	87,224.62	1,038,360.00		75,699.84
FH6005505	1.3131	124,144.95	11,329.43	133,937.87	0.20	9,792.92

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
362,000.000 CSPC PHARMACEUTICAL GROUP LTD FH6191990	7.6600 0.9881	2,471,533.06 318,775.78	0.00 0.00	2,772,920.00 357,678.44	0.53	301,386.94 38,902.66
208,000.000 LENOVO GROUP LTD FH6218082	10.7400 1.3854	2,211,842.02 285,264.52	0.00 0.00	2,233,920.00 288,152.93	0.42	22,077.98 2,888.41
300,000.000 CHINA TELECOM CORP LTD FH6559337	4.5500 0.5869	1,371,049.42 176,838.83	25,650.00 3,308.54	1,365,000.00 176,071.10	0.26	-6,049.42 -767.73
154,000.000 PICC PROPERTY & CASUALTY CO LT FH6706250	17.6600 2.2780	2,202,851.52 284,093.61	0.00 0.00	2,719,640.00 350,805.86	0.52	516,788.48 66,712.25
39,000.000 GREAT WALL MOTOR CO LTD FH6718255	38.0000 4.9016	1,572,151.11 202,754.12	0.00 0.00	1,482,000.00 191,162.91	0.28	-90,151.11 -11,591.21
439,000.000 SEMICONDUCTOR MANUFACTURING IN FH6743477	0.8500 0.1096	303,490.85 39,137.64	0.00 0.00	373,150.00 48,132.55	0.07	69,659.15 8,994.91
19,000.000 WEICHAJ POWER CO LTD FH6743956	25.8500 3.3344	460,785.77 59,445.10	0.00 0.00	491,150.00 63,353.35	0.09	30,364.23 3,908.25
0.000 CNOOC LTD FHB00G0S9	0.0000 0.0000	0.00 0.00	64,512.00 8,321.38	0.00 0.00	0.00	0.00 0.00
77,000.000 CHINA MENGNIU DAIRY CO LTD FHB01B1L3	38.6500 4.9855	2,808,064.07 362,096.31	0.00 0.00	2,976,050.00 383,880.14	0.57	167,985.93 21,783.83

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
83,640.000 ZTE CORP FHB04KP83	19.7200 2.5437	1,283,355.71 165,286.14	13,547.27 1,747.46	1,649,380.80 212,753.33	0.31	366,025.09 47,467.19
50,000.000 CHINA SHENHUA ENERGY CO LTD FHB09N7M1	17.6800 2.2805	1,115,148.73 143,827.68	50,657.94 6,534.32	884,000.00 114,027.00	0.17	-231,148.73 -29,800.68
1,883,000.000 CHINA CONSTRUCTION BANK CORP FHB0LMTQ6	7.0800 0.9132	11,804,732.60 1,522,629.26	567,585.82 73,211.27	13,331,640.00 1,719,645.79	2.53	1,526,907.40 197,016.53
44,000.000 MINTH GROUP LTD FHB0RJCG7	17.3400 2.2367	843,678.32 108,838.21	0.00 0.00	762,960.00 98,414.07	0.14	-80,718.32 -10,424.14
531,000.000 BANK OF CHINA LTD FHB154562	5.0400 0.6501	2,828,515.84 364,853.11	113,520.28 14,832.06	2,676,240.00 345,207.71	0.51	-152,275.84 -19,645.40
1,659,000.000 INDUSTRIAL & COMMERCIAL BANK O FHB1G1QD8	6.1600 0.7946	9,682,228.52 1,248,983.04	483,827.11 62,407.04	10,219,440.00 1,318,203.69	1.94	537,211.48 69,220.65
194,000.000 CHINA COMMUNICATIONS SERVICES FHB1HVJ15	3.9200 0.5056	867,202.55 111,828.50	0.00 0.00	760,480.00 98,094.18	0.14	-106,722.55 -13,734.32
17,000.000 ZHUZHOU CSR TIMES ELECTRIC CO FHB1L3XL2	58.1000 7.4943	428,975.09 55,297.83	10,126.69 1,323.94	987,700.00 127,403.24	0.19	558,724.91 72,105.41
38,000.000 SUNNY OPTICAL TECHNOLOGY GROUP FHB1YBT01	16.9000 2.1799	512,000.11 66,054.35	0.00 0.00	642,200.00 82,837.26	0.12	130,199.89 16,782.91

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
82,600.000 CHINA PACIFIC INSURANCE GROUP FHB2Q5H53	37.2000 4.7984	2,613,987.90 337,220.70	51,533.64 6,737.41	3,072,720.00 396,349.59	0.58	458,732.10 59,128.89
101,500.000 LONGFOR PROPERTIES CO LTD FHB56KLY7	12.3400 1.5917	1,166,047.56 150,352.19	32,890.57 4,242.54	1,252,510.00 161,561.03	0.24	86,462.44 11,208.84
22,000.000 AAC TECHNOLOGIES HOLDINGS INC FHB85LKS4	43.8000 5.6498	922,869.08 119,025.51	0.00 0.00	963,600.00 124,294.59	0.18	40,730.92 5,269.08
475,000.000 PEOPLE'S INSURANCE CO GROUP OF FHB8RZJZ5	4.9600 0.6398	1,982,996.22 255,686.86	0.00 0.00	2,356,000.00 303,900.01	0.45	373,003.78 48,213.15
90,000.000 TENCENT HOLDINGS LTD FHBMMV2K9	154.7000 19.9547	6,513,395.44 840,075.46	0.00 0.00	13,923,000.00 1,795,925.21	2.65	7,409,604.56 955,849.75
83,400.000 CHINA VANKE CO LTD FHB320P3	19.0800 2.4611	1,384,138.78 178,387.07	47,287.80 6,099.53	1,591,272.00 205,257.88	0.30	207,133.22 26,870.81
216,000.000 LUYE PHARMA GROUP LTD FHB4Q4GF9	8.3000 1.0706	2,088,589.54 269,314.08	0.00 0.00	1,792,800.00 231,252.94	0.34	-295,789.54 -38,061.14
<b>SUBTOTAL CHINA</b>		<b>60,402,289.97</b> <b>7,790,210.85</b>	<b>1,548,363.74</b> <b>200,094.92</b>	<b>72,318,132.80</b> <b>9,328,302.67</b>	<b>13.73</b>	<b>11,915,842.83</b> <b>1,538,091.82</b>
<b>HONG KONG</b>						
116,500.000 CHINA MOBILE LTD FH6073552	99.2500 12.8022	10,350,550.45 1,334,681.37	0.00 0.00	11,562,625.00 1,491,460.87	2.20	1,212,074.55 156,779.50



**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
34,000.000 BEIJING ENTERPRISES HOLDINGS L FH6081696	58.3500 7.5266	2,294,405.18 295,965.82	17,360.00 2,239.26	1,983,900.00 255,902.90	0.38	-310,505.18 -40,062.92
16,000.000 CAFE DE CORAL HOLDINGS LTD FH6160953	28.0000 3.6117	391,774.93 50,503.04	0.00 0.00	448,000.00 57,787.44	0.09	56,225.07 7,284.40
194,000.000 BRILLIANCE CHINA AUTOMOTIVE HO FH6181488	12.1000 1.5608	1,824,885.95 235,336.44	0.00 0.00	2,347,400.00 302,790.69	0.45	522,514.05 67,454.25
162,000.000 CHINA OVERSEAS LAND & INVESTME FH6192154	27.3500 3.5279	3,426,451.64 441,877.40	56,700.00 7,313.70	4,430,700.00 571,515.18	0.84	1,004,248.36 129,637.78
158,000.000 CHINA RESOURCES LAND LTD FH6193764	25.1500 3.2441	2,972,177.16 383,282.02	64,780.00 8,355.96	3,973,700.00 512,566.83	0.76	1,001,522.84 129,284.81
104,000.000 CHINA UNICOM HONG KONG LTD FH6263831	12.2000 1.5737	1,163,656.33 150,024.47	0.00 0.00	1,268,800.00 163,662.28	0.24	105,143.67 13,637.81
60,218.000 CHINA MERCHANTS HOLDINGS INTER FH6416132	33.2500 4.2889	1,454,138.69 187,485.77	33,119.90 4,272.11	2,002,248.50 258,269.67	0.38	548,109.81 70,783.90
152,000.000 CHINA RESOURCES POWER HOLDINGS FH6711565	21.6500 2.7926	2,799,103.08 360,953.79	0.00 0.00	3,290,800.00 424,479.69	0.63	491,696.92 63,525.90
97,000.000 SHANGHAI INDUSTRIAL HOLDINGS L FH6810011	26.3000 3.3924	2,146,661.46 276,792.39	0.00 0.00	2,551,100.00 329,065.92	0.48	404,438.54 52,273.53

Shares/Par Security ID Description Link Ref	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 XINYI GLASS HOLDINGS LTD FHB05NXN4	4.1200 0.5314	1,350,960.35 174,170.91	17,640.00 2,275.37	1,211,280.00 156,242.78	0.23	-139,680.35 -17,928.13
<b>SUBTOTAL HONG KONG</b>		<b>30,174,765.22</b> <b>3,891,073.42</b>	<b>189,599.90</b> <b>24,456.40</b>	<b>35,070,553.50</b> <b>4,523,744.25</b>	<b>6.68</b>	<b>4,895,788.28</b> <b>632,670.83</b>
<b>RUSSIA</b>						
85,000.000 UNITED CO RUSAL PLC FHB5BCW84	3.8600 0.4979	474,075.59 61,147.86	0.00 0.00	328,100.00 42,321.56	0.06	-145,975.59 -18,826.30
<b>TOTAL EQUITY HONG KONG DOLLAR</b>		<b>91,051,130.78</b> <b>11,742,432.13</b>	<b>1,737,963.64</b> <b>224,551.32</b>	<b>107,716,786.30</b> <b>13,894,368.48</b>	<b>20.47</b>	<b>16,665,655.52</b> <b>2,151,936.35</b>
<b>HUNGARIAN FORINT</b>						
<b>HUNGARY</b>						
20,116.000 OTP BANK PLC EM7320150	5,600.0000 19.7910	82,698,124.07 332,359.64	0.00 0.00	112,649,600.00 398,116.42	0.59	29,951,475.93 65,756.78
10,116.000 RICHTER GEDEON NYRT EMBC9ZH88	4,250.0000 15.0200	44,793,342.80 172,035.39	0.00 0.00	42,993,000.00 151,942.12	0.22	-1,800,342.80 -20,093.27
<b>SUBTOTAL HUNGARY</b>		<b>127,491,466.87</b> <b>504,395.03</b>	<b>0.00</b> <b>0.00</b>	<b>155,642,600.00</b> <b>550,058.54</b>	<b>0.81</b>	<b>28,151,133.13</b> <b>45,663.51</b>
<b>TOTAL EQUITY HUNGARIAN FORINT</b>		<b>127,491,466.87</b> <b>504,395.03</b>	<b>0.00</b> <b>0.00</b>	<b>155,642,600.00</b> <b>550,058.54</b>	<b>0.81</b>	<b>28,151,133.13</b> <b>45,663.51</b>
<b>INDIAN RUPEE</b>						
<b>INDIA</b>						
29,975.000 RELIANCE INDUSTRIES LTD FI6099621	1,000.1000 15.7051	27,095,140.89 433,734.36	0.00 0.00	29,977,997.50 470,760.02	0.69	2,882,856.61 37,025.66

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
7,016.000 LUPIN LTD FI6143767	1,886.0500 29.6176	11,866,166.68 186,920.65	0.00 0.00	13,232,526.80 207,797.22	0.31	1,366,360.12 20,876.57
18,898.000 HCL TECHNOLOGIES LTD FI6294891	919.7500 14.4433	13,340,624.02 218,281.13	0.00 0.00	17,381,435.50 272,949.69	0.40	4,040,811.48 54,668.56
1,942.000 CADILA HEALTHCARE LTD FI6378900	1,796.6500 28.2137	2,048,456.76 32,920.63	0.00 0.00	3,489,094.30 54,791.06	0.08	1,440,637.54 21,870.43
2,168.000 DR REDDY'S LABORATORIES LTD FI6410950	3,559.4500 55.8959	6,118,176.18 101,550.95	0.00 0.00	7,716,887.60 121,182.28	0.18	1,598,711.42 19,631.33
10,560.000 LARSEN & TOUBRO LTD FIB0166K9	1,782.8000 27.9962	14,133,349.82 228,632.99	0.00 0.00	18,826,368.00 295,640.21	0.44	4,693,018.18 67,007.22
69,774.000 NTPC LTD FIB037HF4	137.6500 2.1616	9,550,503.59 158,629.36	0.00 0.00	9,604,391.10 150,822.73	0.22	53,887.51 -7,806.63
20,232.000 GATEWAY DISTRI PARKS LTD FIB06N155	342.8500 5.3840	4,551,209.30 74,259.30	0.00 0.00	6,936,541.20 108,928.10	0.16	2,385,331.90 34,668.80
8,156.000 GUJARAT GAS CO LTD FIB1XDWL6	743.1000 11.6693	6,118,950.61 97,678.80	0.00 0.00	6,060,723.60 95,174.68	0.14	-58,227.01 -2,504.12
89,370.000 POWER GRID CORP OF INDIA LTD FIB233HS1	139.1000 2.1844	10,842,418.30 177,576.06	0.00 0.00	12,431,367.00 195,216.20	0.29	1,588,948.70 17,640.14

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
38,276.000 IRB INFRASTRUCTURE DEVELOPERS FIB2NXWC1	233.4500 3.6660	10,250,872.62 165,645.78	0.00 0.00	8,935,532.20 140,319.29	0.21	-1,315,340.42 -25,326.49
31,298.000 TATA MOTORS LTD FIB611LV6	434.1500 6.8177	16,716,399.13 269,161.74	0.00 0.00	13,588,026.70 213,379.82	0.31	-3,128,372.43 -55,781.92
6,734.000 INDIABULLS HOUSING FINANCE LTD FIB98CG52	622.4500 9.7747	4,218,529.03 67,824.25	0.00 0.00	4,191,578.30 65,822.53	0.10	-26,950.73 -2,001.72
33,337.000 FEDERAL BANK LTD FIBFT7KB8	147.8000 2.3210	4,594,473.71 73,613.25	73,341.40 1,148.04	4,927,208.60 77,374.51	0.11	332,734.89 3,761.26
34,347.000 AXIS BANK LTD FIBPFJHC7	558.9500 8.7775	12,928,509.94 212,044.13	0.00 0.00	19,198,255.65 301,480.15	0.44	6,269,745.71 89,436.02
51,935.000 STATE BANK OF INDIA FIBSQCB22	262.7500 4.1261	13,504,146.58 220,609.22	0.00 0.00	13,645,921.25 214,288.97	0.32	141,774.67 -6,320.25
47,619.000 ICICI BANK LTD FIBS22BY4	308.0000 4.8367	13,129,694.64 212,113.34	0.00 0.00	14,666,652.00 230,318.03	0.34	1,536,957.36 18,204.69
16,817.000 TECH MAHINDRA LTD FIBWFGD65	477.8000 7.5031	10,348,855.68 166,175.75	0.00 0.00	8,035,162.60 126,180.32	0.19	-2,313,693.08 -39,995.43
<b>SUBTOTAL INDIA</b>		<b>191,356,477.48</b>	<b>73,341.40</b>	<b>212,845,669.90</b>		<b>21,489,192.42</b>
		<b>3,097,371.69</b>	<b>1,148.04</b>	<b>3,342,425.81</b>	<b>4.93</b>	<b>245,054.12</b>
<b>TOTAL EQUITY INDIAN RUPEE</b>		<b>191,356,477.48</b>	<b>73,341.40</b>	<b>212,845,669.90</b>		<b>21,489,192.42</b>
		<b>3,097,371.69</b>	<b>1,148.04</b>	<b>3,342,425.81</b>	<b>4.93</b>	<b>245,054.12</b>

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>INDONESIAN RUPIAH</b>						
<b>INDONESIA</b>						
1,094,500.000 SUMMARECON AGUNG TBK PT FL6538522	1,635.0000 0.1226	1,453,861,495.00 119,145.26	17,512,000.00 1,312.31	1,789,507,500.00 134,222.01	0.20	335,646,005.00 15,076.75
92,300.000 TAMBANG BATUBARA BUKIT ASAM PE FL6565129	8,400.0000 0.6300	1,207,955,220.00 97,507.39	0.00 0.00	775,320,000.00 58,152.88	0.09	-432,635,220.00 -39,354.51
280,100.000 MATAHARI DEPARTMENT STORE TBK FL6665879	16,550.0000 1.2413	4,294,428,233.00 349,881.85	64,172,656.00 4,813.27	4,635,655,000.00 347,697.30	0.51	341,226,767.00 -2,184.55
290,700.000 BANK NEGARA INDONESIA PERSERO FL6727125	5,300.0000 0.3975	1,669,477,057.00 137,220.64	0.00 0.00	1,540,710,000.00 115,560.95	0.17	-128,767,057.00 -21,659.69
467,900.000 BANK CENTRAL ASIA TBK PT FLB01C1P3	13,500.0000 1.0126	4,907,968,892.00 440,377.01	0.00 0.00	6,316,650,000.00 473,780.33	0.70	1,408,681,108.00 33,403.32
301,200.000 JASA MARGA PERSERO TBK PT FLB28T1S9	5,475.0000 0.4107	1,825,435,880.00 170,486.08	0.00 0.00	1,649,070,000.00 123,688.50	0.18	-176,365,880.00 -46,797.58
389,900.000 MATAHARI PUTRA PRIMA TBK PT FLB92MGL4	2,950.0000 0.2213	1,262,218,657.00 103,151.86	0.00 0.00	1,150,205,000.00 86,271.13	0.13	-112,013,657.00 -16,880.73
<b>SUBTOTAL INDONESIA</b>		<b>16,621,345,434.00</b>	<b>81,684,656.00</b>	<b>17,857,117,500.00</b>		<b>1,235,772,066.00</b>
		<b>1,417,770.09</b>	<b>6,125.58</b>	<b>1,339,373.10</b>	<b>1.98</b>	<b>-78,396.99</b>
<b>TOTAL EQUITY INDONESIAN RUPIAH</b>		<b>16,621,345,434.00</b>	<b>81,684,656.00</b>	<b>17,857,117,500.00</b>		<b>1,235,772,066.00</b>
		<b>1,417,770.09</b>	<b>6,125.58</b>	<b>1,339,373.10</b>	<b>1.98</b>	<b>-78,396.99</b>

**MALAYSIAN RINGGIT**

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>MALAYSIA</b>						
21,000.000 AMMB HOLDINGS BHD FN6047025	6.0300 1.5982	154,610.04 49,827.08	0.00 0.00	126,630.00 33,562.15	0.05	-27,980.04 -16,264.93
65,300.000 MALAYSIA AIRPORTS HOLDINGS BHD FN6188191	6.2100 1.6459	442,864.98 120,388.84	0.00 0.00	405,513.00 107,477.60	0.16	-37,351.98 -12,911.24
25,300.000 HONG LEONG BANK BHD FN6436897	13.4000 3.5516	359,942.77 110,226.76	0.00 0.00	339,020.00 89,854.23	0.13	-20,922.77 -20,372.53
97,700.000 IJM CORP BHD FN6455210	6.5200 1.7281	628,953.95 192,695.96	10,747.00 2,850.81	637,004.00 168,832.23	0.25	8,050.05 -23,863.73
274,100.000 DIALOG GROUP BHD FNB00MRS4	1.5900 0.4214	417,561.05 122,487.20	0.00 0.00	435,819.00 115,509.94	0.17	18,257.95 -6,977.26
280,000.000 GENTING MALAYSIA BHD FNB1VXKN2	4.2000 1.1132	1,182,417.94 362,875.37	9,800.00 2,596.44	1,176,000.00 311,688.31	0.46	-6,417.94 -51,187.06
47,900.000 SIME DARBY BHD FNB29TTR6	8.5200 2.2582	463,638.48 144,264.35	0.00 0.00	408,108.00 108,165.39	0.16	-55,530.48 -36,098.96
0.000 AXIATA GROUP BHD FNB2QZGV8	0.0000 0.0000	0.00 0.00	6,944.00 1,840.45	0.00 0.00	0.00	0.00 0.00
<b>SUBTOTAL MALAYSIA</b>		<b>3,649,989.21</b> <b>1,102,765.56</b>	<b>27,491.00</b> <b>7,287.70</b>	<b>3,528,094.00</b> <b>935,089.85</b>	<b>1.38</b>	<b>-121,895.21</b> <b>-167,675.71</b>

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>TOTAL EQUITY MALAYSIAN RINGGIT</b>		<b>3,649,989.21</b>	<b>27,491.00</b>	<b>3,528,094.00</b>		<b>-121,895.21</b>
		<b>1,102,765.56</b>	<b>7,287.70</b>	<b>935,089.85</b>	<b>1.38</b>	<b>-167,675.71</b>
<b>MEXICAN NEW PESO</b>						
<b>MEXICO</b>						
78,200.000 GRUPO BIMBO SAB DE CV LM2392479	40.6100 2.5882	2,856,971.35 213,624.93	0.00 0.00	3,175,702.00 202,394.55	0.30	318,730.65 -11,230.38
14,500.000 GRUMA SAB DE CV LM2392545	202.7500 12.9217	1,922,107.91 137,032.90	0.00 0.00	2,939,875.00 187,364.77	0.28	1,017,767.09 50,331.87
9,500.000 GRUPO CARSO SAB DE CV LM2393451	65.5000 4.1745	595,400.90 45,912.74	0.00 0.00	622,250.00 39,657.38	0.06	26,849.10 -6,255.36
206,879.000 CEMEX SAB DE CV LM2406451	14.4200 0.9190	2,606,796.57 201,011.24	0.00 0.00	2,983,195.18 190,125.66	0.28	376,398.61 -10,885.58
153,100.000 GRUPO FINANCIERO BANORTE SAB D LM2421047	86.4200 5.5077	12,597,865.70 911,643.68	0.00 0.00	13,230,902.00 843,234.80	1.24	633,036.30 -68,408.88
66,200.000 GRUPO MEXICO SAB DE CV LM2643673	47.2900 3.0139	3,053,599.05 218,850.17	0.00 0.00	3,130,598.00 199,519.97	0.29	76,998.95 -19,330.20
41,800.000 AMERICA MOVIL SAB DE CV LM2667474	16.8000 1.0707	692,777.77 51,528.80	0.00 0.00	702,240.00 44,755.32	0.07	9,462.23 -6,773.48
111,600.000 GRUPO FINANCIERO INBURSA SAB D LM2822392	35.6500 2.2721	3,862,689.40 285,357.83	0.00 0.00	3,978,540.00 253,561.20	0.37	115,850.60 -31,796.63

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
18,000.000 ARCA CONTINENTAL SAB DE CV LM2823887	89.2600 5.6887	1,559,953.50 116,583.42	0.00 0.00	1,606,680.00 102,397.29	0.15	46,726.50 -14,186.13
18,700.000 BOLSA MEXICANA DE VALORES SAB LMB39VVF7	27.2000 1.7335	507,829.46 34,942.38	0.00 0.00	508,640.00 32,416.76	0.05	810.54 -2,525.62
29,500.000 CORP INMOBILIARIA VESTA SAB DE LMB8F6ZF0	25.6000 1.6315	833,967.72 55,716.00	0.00 0.00	755,200.00 48,130.57	0.07	-78,767.72 -7,585.43
89,100.000 WAL-MART DE MEXICO SAB DE CV LMBW1YVH1	38.3900 2.4467	3,149,060.20 220,287.53	0.00 0.00	3,420,549.00 217,999.19	0.32	271,488.80 -2,288.34
<b>SUBTOTAL MEXICO</b>		<b>34,239,019.53</b>	<b>0.00</b>	<b>37,054,371.18</b>		<b>2,815,351.65</b>
		<b>2,492,491.62</b>	<b>0.00</b>	<b>2,361,557.46</b>	<b>3.48</b>	<b>-130,934.16</b>
<b>TOTAL EQUITY MEXICAN NEW PESO</b>		<b>34,239,019.53</b>	<b>0.00</b>	<b>37,054,371.18</b>		<b>2,815,351.65</b>
		<b>2,492,491.62</b>	<b>0.00</b>	<b>2,361,557.46</b>	<b>3.48</b>	<b>-130,934.16</b>
<b>NEW TAIWAN DOLLAR</b>						
<b>TAIWAN</b>						
7,000.000 ASUSTEK COMPUTER INC FA6051041	300.5000 9.7393	2,399,100.00 76,611.85	0.00 0.00	2,103,500.00 68,174.82	0.10	-295,600.00 -8,437.03
210,547.000 ADVANCED SEMICONDUCTOR ENGINEE FA6056073	41.8000 1.3547	7,836,886.11 256,763.18	0.00 0.00	8,800,864.60 285,237.63	0.42	963,978.49 28,474.45
31,000.000 QUANTA COMPUTER INC FA6141016	73.0000 2.3659	2,268,085.61 76,246.01	0.00 0.00	2,263,000.00 73,344.24	0.11	-5,085.61 -2,901.77



**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
37,000.000 CATCHER TECHNOLOGY CO LTD FA6186664	386.0000 12.5103	10,188,768.67 337,080.95	0.00 0.00	14,282,000.00 462,882.23	0.68	4,093,231.33 125,801.28
68,000.000 COMPAL ELECTRONICS INC FA6225744	23.5000 0.7616	1,695,100.00 54,457.68	0.00 0.00	1,598,000.00 51,791.47	0.08	-97,100.00 -2,666.21
68,000.000 DELTA ELECTRONICS INC FA6260733	158.0000 5.1208	11,279,318.57 370,764.34	364,480.00 11,812.75	10,744,000.00 348,215.01	0.51	-535,318.57 -22,549.33
15,000.000 CHUNGHWA TELECOM CO LTD FA6287843	98.4000 3.1892	1,395,049.00 45,633.53	0.00 0.00	1,476,000.00 47,837.43	0.07	80,951.00 2,203.90
179,788.000 FAR EASTERN NEW CENTURY CORP FA6331476	32.7000 1.0598	5,662,945.77 185,279.83	0.00 0.00	5,879,067.60 190,541.66	0.28	216,121.83 5,261.83
10,000.000 ECLAT TEXTILE CO LTD FA6345781	506.0000 16.3996	4,687,673.00 152,101.92	0.00 0.00	5,060,000.00 163,995.53	0.24	372,327.00 11,893.61
36,000.000 NOVATEK MICROELECTRONICS CORP FA6346334	149.0000 4.8291	5,600,639.20 182,463.24	0.00 0.00	5,364,000.00 173,848.22	0.26	-236,639.20 -8,615.02
69,480.000 FORMOSA PLASTICS CORP FA6348546	72.6000 2.3530	4,945,496.42 163,106.07	0.00 0.00	5,044,248.00 163,485.00	0.24	98,751.58 378.93
93,000.000 EPISTAR CORP FA6354155	41.2500 1.3369	6,289,050.00 209,660.68	0.00 0.00	3,836,250.00 124,333.56	0.18	-2,452,800.00 -85,327.12

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,640.000 MEDIATEK INC FA6372488	422.0000 13.6771	9,130,622.57 298,299.37	0.00 0.00	8,710,080.00 282,295.29	0.42	-420,542.57 -16,004.08
2,000.000 LARGAN PRECISION CO LTD FA6451662	3,525.0000 114.2459	4,141,035.00 133,242.70	0.00 0.00	7,050,000.00 228,491.79	0.34	2,908,965.00 95,249.09
18,000.000 RADIANT OPTO-ELECTRONICS CORP FA6520276	114.5000 3.7110	2,252,329.37 74,674.86	0.00 0.00	2,061,000.00 66,797.39	0.10	-191,329.37 -7,877.47
40,000.000 PRESIDENT CHAIN STORE CORP FA6704987	217.0000 7.0330	8,997,249.00 294,599.27	0.00 0.00	8,680,000.00 281,320.39	0.41	-317,249.00 -13,278.88
29,000.000 SILICONWARE PRECISION INDUSTRI FA6808879	47.2500 1.5314	1,046,503.65 34,800.01	0.00 0.00	1,370,250.00 44,410.05	0.07	323,746.35 9,610.04
225,000.000 TAIWAN SEMICONDUCTOR MANUFACTU FA6889101	140.5000 4.5536	22,735,904.66 757,265.11	809,977.57 26,250.86	31,612,500.00 1,024,566.91	1.51	8,876,595.34 267,301.80
10,000.000 PCHOME ONLINE INC FAB05DVL7	510.0000 16.5292	3,600,401.00 114,450.43	0.00 0.00	5,100,000.00 165,291.93	0.24	1,499,599.00 50,841.50
2,000.000 HERMES MICROVISION INC FAB3WH028	2,010.0000 65.1445	2,235,559.00 74,572.08	35,200.00 1,140.78	4,020,000.00 130,288.94	0.19	1,784,441.00 55,716.86
47,000.000 PEGATRON CORP FAB4PLX11	90.3000 2.9266	2,671,979.57 88,743.61	0.00 0.00	4,244,100.00 137,552.06	0.20	1,572,120.43 48,808.45

Asset and Accrual Detail - By Asset type

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
19,000.000 CLEANAWAY CO LTD FAB4VYX16	182.5000 5.9149	3,201,301.00 105,947.44	0.00 0.00	3,467,500.00 112,382.31	0.17	266,199.00 6,434.87
11,602.000 AIRTAC INTERNATIONAL GROUP FAB52J816	193.5000 6.2714	2,005,202.20 66,432.33	53,040.00 1,718.78	2,244,987.00 72,760.44	0.11	239,784.80 6,328.11
100,532.000 PRIMAX ELECTRONICS LTD FAB5M70F7	39.1000 1.2672	4,086,084.00 129,169.25	0.00 0.00	3,930,801.20 127,397.99	0.19	-155,282.80 -1,771.26
<b>SUBTOTAL TAIWAN</b>		<b>130,352,283.37</b>	<b>1,262,697.57</b>	<b>148,942,148.40</b>		<b>18,589,865.03</b>
		<b>4,282,365.74</b>	<b>40,923.17</b>	<b>4,827,242.29</b>	<b>7.12</b>	<b>544,876.55</b>
<b>TOTAL EQUITY NEW TAIWAN DOLLAR</b>		<b>130,352,283.37</b>	<b>1,262,697.57</b>	<b>148,942,148.40</b>		<b>18,589,865.03</b>
		<b>4,282,365.74</b>	<b>40,923.17</b>	<b>4,827,242.29</b>	<b>7.12</b>	<b>544,876.55</b>
<b>NEW TURKISH LIRA</b>						
<b>TURKEY</b>						
37,315.000 AKBANK TAS ETB03MN79	7.7500 2.8929	311,753.56 129,179.04	0.00 0.00	289,191.25 107,947.46	0.16	-22,562.31 -21,231.58
52,337.000 BRISA BRIDGESTONE SABANCI SANA ETB03MQ68	8.8200 3.2923	502,059.72 207,705.60	0.00 0.00	461,612.34 172,307.70	0.25	-40,447.38 -35,397.90
38,136.000 TURKIYE GARANTI BANKASI AS ETB03MYP7	8.3600 3.1206	350,276.56 141,462.42	0.00 0.00	318,816.96 119,005.96	0.18	-31,459.60 -22,456.46
1,985.000 TUPRAS TURKIYE PETROL RAFINERI ETB03MYT9	67.9000 25.3453	124,182.18 47,299.37	0.00 0.00	134,781.50 50,310.38	0.07	10,599.32 3,011.01

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17,886.000 ULKER BISKUVI SANAYI AS ETB03MYX0	18.7000 6.9802	323,342.97 134,092.36	0.00 0.00	334,468.20 124,848.15	0.18	11,125.23 -9,244.21
19,958.000 HACI OMER SABANCI HOLDING AS ETB03N0C1	10.1000 3.7701	203,434.47 84,472.27	0.00 0.00	201,575.80 75,242.93	0.11	-1,858.67 -9,229.34
64,493.000 TURK TELEKOMUNIKASYON AS ETB2RCGV6	7.0500 2.6316	454,548.98 190,434.82	0.00 0.00	454,675.65 169,718.42	0.25	126.67 -20,716.40
<b>SUBTOTAL TURKEY</b>		<b>2,269,598.44</b>	<b>0.00</b>	<b>2,195,121.70</b>		<b>-74,476.74</b>
		<b>934,645.88</b>	<b>0.00</b>	<b>819,381.00</b>	<b>1.20</b>	<b>-115,264.88</b>
<b>TOTAL EQUITY NEW TURKISH LIRA</b>		<b>2,269,598.44</b>	<b>0.00</b>	<b>2,195,121.70</b>		<b>-74,476.74</b>
		<b>934,645.88</b>	<b>0.00</b>	<b>819,381.00</b>	<b>1.20</b>	<b>-115,264.88</b>
<b>PHILIPPINES PESO</b>						
<b>PHILIPPINES</b>						
73,550.000 INTERNATIONAL CONTAINER TERMIN FP6455819	110.2000 2.4440	6,264,125.32 146,466.74	0.00 0.00	8,105,210.00 179,756.26	0.26	1,841,084.68 33,289.52
156,758.000 METROPOLITAN BANK & TRUST CO FP6514441	94.0000 2.0847	13,674,156.31 307,932.76	0.00 0.00	14,735,252.00 326,796.44	0.48	1,061,095.69 18,863.68
39,862.000 SECURITY BANK CORP FP6792336	161.5000 3.5817	5,211,087.36 118,840.59	0.00 0.00	6,437,713.00 142,774.74	0.21	1,226,625.64 23,934.15
535,500.000 SM PRIME HOLDINGS INC FP6818842	19.9800 0.4431	10,632,263.00 240,798.27	0.00 0.00	10,699,290.00 237,287.42	0.35	67,027.00 -3,510.85

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
45,510.000 UNIVERSAL ROBINA CORP FP6919517	194.0000 4.3025	8,934,733.82 198,704.19	0.00 0.00	8,828,940.00 195,807.05	0.29	-105,793.82 -2,897.14
91,100.000 MANILA WATER CO INC FPB0684C4	23.9500 0.5312	2,413,465.76 54,231.22	0.00 0.00	2,181,845.00 48,388.67	0.07	-231,620.76 -5,842.55
16,650.000 AYALA CORP FPB09JBT2	790.0000 17.5205	10,391,696.38 238,137.38	0.00 0.00	13,153,500.00 291,716.56	0.43	2,761,803.62 53,579.18
87,900.000 ABOITIZ POWER CORP FPB1Z9Q91	45.5000 1.0091	3,524,134.36 79,051.12	0.00 0.00	3,999,450.00 88,699.27	0.13	475,315.64 9,648.15
103,056.000 BDO UNIBANK INC FPB5VJH78	108.4000 2.4041	7,795,106.58 178,634.51	0.00 0.00	11,171,270.40 247,754.94	0.37	3,376,163.82 69,120.43
<b>SUBTOTAL PHILIPPINES</b>		<b>68,840,768.89</b>	<b>0.00</b>	<b>79,312,470.40</b>		<b>10,471,701.51</b>
		<b>1,562,796.78</b>	<b>0.00</b>	<b>1,758,981.35</b>	<b>2.59</b>	<b>196,184.57</b>
<b>TOTAL EQUITY PHILIPPINES PESO</b>		<b>68,840,768.89</b>	<b>0.00</b>	<b>79,312,470.40</b>		<b>10,471,701.51</b>
		<b>1,562,796.78</b>	<b>0.00</b>	<b>1,758,981.35</b>	<b>2.59</b>	<b>196,184.57</b>
<b>POLISH ZLOTY</b>						
<b>POLAND</b>						
2,685.000 BANK PEKAO SA EG5473111	179.9500 47.8476	484,950.64 150,309.16	22,822.50 6,067.68	483,165.75 128,470.78	0.19	-1,784.89 -21,838.38
8,301.000 POLSKI KONCERN NAFTOWY ORLEN S EG5810064	73.8300 19.6309	450,707.84 129,747.15	8,720.74 2,318.48	612,862.83 162,956.43	0.24	162,154.99 33,209.28

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7,498.000 POWSZECHNA KASA OSZCZEDNOSCI B EGB03NGS7	31.1200 8.2746	258,067.78 66,227.00	0.00 0.00	233,337.76 62,043.06	0.09	-24,730.02 -4,183.94
2,358.000 CCC SA EGB04QR16	174.0000 46.2655	356,017.87 96,767.14	0.00 0.00	410,292.00 109,094.10	0.16	54,274.13 12,326.96
31,671.000 TVN SA EGB1LGB14	19.1800 5.0998	506,438.20 163,303.71	8,076.10 2,147.34	607,449.78 161,517.13	0.24	101,011.58 -1,786.58
6,039.000 CYFROWY POLSAT SA EGB2QRCM6	23.6500 6.2884	133,644.62 41,264.84	0.00 0.00	142,822.35 37,975.58	0.06	9,177.73 -3,289.26
849.000 POWSZECHNY ZAKLAD UBEZPIECZEN EGB63DG23	432.6500 115.0390	405,827.14 121,355.89	0.00 0.00	367,319.85 97,668.07	0.14	-38,507.29 -23,687.82
2,827.000 ALIOR BANK SA EGB8W8F11	89.3300 23.7523	268,047.05 72,879.81	0.00 0.00	252,535.91 67,147.73	0.10	-15,511.14 -5,732.08
<b>SUBTOTAL POLAND</b>		<b>2,863,701.14</b>	<b>39,619.34</b>	<b>3,109,786.23</b>		<b>246,085.09</b>
		<b>841,854.70</b>	<b>10,533.50</b>	<b>826,872.88</b>	<b>1.22</b>	<b>-14,981.82</b>
<b>TOTAL EQUITY POLISH ZLOTY</b>		<b>2,863,701.14</b>	<b>39,619.34</b>	<b>3,109,786.23</b>		<b>246,085.09</b>
		<b>841,854.70</b>	<b>10,533.50</b>	<b>826,872.88</b>	<b>1.22</b>	<b>-14,981.82</b>
<b>QATARI RIYAL</b>						
<b>QATAR</b>						
2,357.000 QATAR NATIONAL BANK SAQ GQ6148197	192.9000 52.9763	483,747.69 132,846.63	0.00 0.00	454,665.30 124,865.17	0.18	-29,082.39 -7,981.46
<b>ROMANIAN LEU</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>EASTERN EUROPE GEOGRAPHIC FOCUS</b>						
578,629.000 SC FONDUL PROPRIETATEA SA EKB62BHV4	0.7950 0.1978	539,346.70 149,808.63	0.00 0.00	460,010.06 114,458.84	0.17	-79,336.64 -35,349.79
<b>RUSSIAN RUBLE (NEW)</b>						
<b>RUSSIA</b>						
77,505.000 ALROSA AO IRB6QPBP7	63.0000 1.1308	5,979,618.64 91,649.84	0.00 0.00	4,882,815.00 87,639.30	0.13	-1,096,803.64 -4,010.54
<b>S AFRICAN COMM RAND</b>						
<b>MALTA</b>						
17,491.000 BRAIT SE KS6896291	123.3000 10.1584	1,540,011.32 133,467.71	0.00 0.00	2,156,640.30 177,680.40	0.26	616,628.98 44,212.69
<b>SOUTH AFRICA</b>						
8,389.000 BIDVEST GROUP LTD/THE KS6100082	308.1500 25.3877	2,411,051.08 221,304.49	0.00 0.00	2,585,070.35 212,977.72	0.31	174,019.27 -8,326.77
95,347.000 STEINHOFF INTERNATIONAL HOLDIN KS6127937	76.9900 6.3430	5,089,309.22 461,442.86	0.00 0.00	7,340,765.53 604,788.00	0.89	2,251,456.31 143,345.14
3,236.000 REMGRO LTD KS6290685	255.9400 21.0863	630,597.83 58,907.03	0.00 0.00	828,221.84 68,235.20	0.10	197,624.01 9,328.17
1,904.000 CAPITEC BANK HOLDINGS LTD KS6440850	484.9600 39.9547	801,220.42 68,475.53	0.00 0.00	923,363.84 76,073.72	0.11	122,143.42 7,598.19

**Asset and Accrual Detail - By Asset type**

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35,379.000 MTN GROUP LTD KS6563206	228.7500 18.8462	7,971,783.44 720,304.93	0.00 0.00	8,092,946.25 666,758.35	0.98	121,162.81 -53,546.58
8,097.000 ANGLOGOLD ASHANTI LTD KS6565656	109.6500 9.0338	1,182,419.99 108,743.00	0.00 0.00	887,836.05 73,146.67	0.11	-294,583.94 -35,596.33
62,497.000 FIRSTRAND LTD KS6606997	53.3200 4.3929	2,544,807.02 235,591.58	0.00 0.00	3,332,340.04 274,543.47	0.40	787,533.02 38,951.89
4,649.000 PSG GROUP LTD KS6613217	204.9500 16.8853	858,138.75 71,302.11	0.00 0.00	952,812.55 78,499.93	0.12	94,673.80 7,197.82
10,696.000 NASPERS LTD KS6622697	1,895.0000 156.1245	11,592,301.69 1,074,851.32	0.00 0.00	20,268,920.00 1,669,907.51	2.46	8,676,618.31 595,056.19
8,463.000 OCEANA GROUP LTD KS6657065	97.0000 7.9916	936,150.89 79,869.69	7,625.16 627.78	820,911.00 67,632.88	0.10	-115,239.89 -12,236.81
18,840.000 PICK N PAY STORES LTD KS6688060	57.5000 4.7373	1,046,672.05 86,013.29	0.00 0.00	1,083,300.00 89,250.48	0.13	36,627.95 3,237.19
9,156.000 SAPPI LTD KS6777004	43.1500 3.5550	444,020.59 37,015.60	0.00 0.00	395,081.40 32,549.81	0.05	-48,939.19 -4,465.79
1,881.000 SASOL LTD KS6777459	450.0000 37.0744	837,388.48 74,371.72	0.00 0.00	846,450.00 69,736.98	0.10	9,061.52 -4,634.74



**Asset and Accrual Detail - By Asset type**

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14,022.000 STANDARD BANK GROUP LTD KSB030GJ4	160.1700 13.1960	2,219,563.14 191,131.61	0.00 0.00	2,245,903.74 185,034.60	0.27	26,340.60 -6,097.01
5,846.000 ASPEN PHARMACARE HOLDINGS LTD KSB09C0Z3	360.0000 29.6595	2,167,648.51 193,869.78	0.00 0.00	2,104,560.00 173,389.63	0.26	-63,088.51 -20,480.15
48,350.000 SANLAM LTD KSB0L6751	66.3400 5.4656	3,295,603.93 294,415.93	0.00 0.00	3,207,539.00 264,261.41	0.39	-88,064.93 -30,154.52
15,176.000 MEDICLINIC INTERNATIONAL LTD KSB0PGJF0	102.3400 8.4315	1,197,326.80 110,663.00	0.00 0.00	1,553,111.84 127,957.14	0.19	355,785.04 17,294.14
18,977.000 INVESTEC LTD KSB17BBR1	109.5500 9.0256	1,861,235.96 171,911.15	0.00 0.00	2,078,930.35 171,278.07	0.25	217,694.39 -633.08
43,846.000 MMI HOLDINGS LTD/SOUTH AFRICA KSB4PXV79	30.1500 2.4840	1,237,460.03 115,367.32	0.00 0.00	1,321,956.90 108,912.85	0.16	84,496.87 -6,454.47
69,151.000 RAND MERCHANT INSURANCE HOLDIN KSB50NQ63	42.4700 3.4990	2,213,850.18 209,455.65	0.00 0.00	2,936,842.97 241,959.42	0.36	722,992.79 32,503.77
30,038.000 TSOGO SUN HOLDINGS LTD KSB61R1Q4	24.3700 2.0078	803,891.37 75,342.29	0.00 0.00	732,026.06 60,309.86	0.09	-71,865.31 -15,032.43
14,640.000 BARCLAYS AFRICA GROUP LTD KSB844WD3	182.9800 15.0753	2,485,400.67 225,725.92	0.00 0.00	2,678,827.20 220,702.12	0.33	193,426.53 -5,023.80

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
87,044.000 REDEFINE PROPERTIES LTD KSBMP3855	10.2100 0.8412	1,010,974.38 83,078.14	0.00 0.00	888,719.24 73,219.44	0.11	-122,255.14 -9,858.70
<b>SUBTOTAL SOUTH AFRICA</b>		<b>54,838,816.42</b> <b>4,969,153.94</b>	<b>7,625.16</b> <b>627.78</b>	<b>68,106,436.15</b> <b>5,611,125.26</b>	<b>8.27</b>	<b>13,267,619.73</b> <b>641,971.32</b>
<b>UNITED KINGDOM</b>						
93,520.000 OLD MUTUAL PLC KSB75JZY2	38.7000 3.1884	3,054,450.22 292,385.59	0.00 0.00	3,619,224.00 298,179.15	0.44	564,773.78 5,793.56
<b>TOTAL EQUITY S AFRICAN COMM RAND</b>		<b>59,433,277.96</b> <b>5,395,007.24</b>	<b>7,625.16</b> <b>627.78</b>	<b>73,882,300.45</b> <b>6,086,984.81</b>	<b>8.97</b>	<b>14,449,022.49</b> <b>691,977.57</b>
<b>SINGAPORE DOLLAR</b>						
<b>SINGAPORE</b>						
24,200.000 FIRST RESOURCES LTD FMB2927P5	2.0400 1.5150	47,088.84 37,320.45	0.00 0.00	49,368.00 36,663.94	0.05	2,279.16 -656.51
<b>SOUTH KOREAN WON</b>						
<b>SOUTH KOREA</b>						
2,677.000 DONGBU INSURANCE CO LTD FK6155931	56,500.0000 50.6522	143,722,220.00 131,093.62	0.00 0.00	151,250,500.00 135,595.92	0.20	7,528,280.00 4,502.30
3,614.000 COWAY CO LTD FK6173405	91,400.0000 81.9400	184,639,627.62 166,879.81	0.00 0.00	330,319,600.00 296,131.19	0.44	145,679,972.38 129,251.38
5,439.000 DAEWOO INTERNATIONAL CORP FK6344279	25,800.0000 23.1297	204,503,630.62 188,784.04	0.00 0.00	140,326,200.00 125,802.30	0.19	-64,177,430.62 -62,981.74

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
374.000 LG HOUSEHOLD & HEALTH CARE LTD FK6344451	774,000.0000 693.8902	215,598,207.92 194,367.61	0.00 0.00	289,476,000.00 259,514.94	0.38	73,877,792.08 65,147.33
2,121.000 LG CHEM LTD FK6346910	278,500.0000 249.6750	582,375,206.25 520,497.42	0.00 0.00	590,698,500.00 529,560.61	0.78	8,323,293.75 9,063.19
10,659.000 SHINHAN FINANCIAL GROUP CO LTD FK6397509	41,550.0000 37.2495	433,727,828.04 393,350.61	0.00 0.00	442,881,450.00 397,042.78	0.58	9,153,621.96 3,692.17
2,283.000 HYUNDAI MOBIS CO LTD FK6449540	212,000.0000 190.0578	645,488,468.92 590,557.61	0.00 0.00	483,996,000.00 433,901.93	0.64	-161,492,468.92 -156,655.68
11,362.000 SK HYNIX INC FK6450266	42,300.0000 37.9219	530,409,396.78 496,847.98	0.00 0.00	480,612,600.00 430,868.72	0.63	-49,796,796.78 -65,979.26
9,030.000 KIA MOTORS CORP FK6490924	45,300.0000 40.6114	554,159,644.83 520,311.30	0.00 0.00	409,059,000.00 366,720.98	0.54	-145,100,644.83 -153,590.32
661.000 KOREA ZINC CO LTD FK6495428	545,000.0000 488.5920	218,946,607.69 200,738.04	0.00 0.00	360,245,000.00 322,959.28	0.48	141,298,392.31 122,221.24
9,861.000 KOREA ELECTRIC POWER CORP FK6495733	45,800.0000 41.0597	300,192,514.53 272,995.44	0.00 0.00	451,633,800.00 404,889.25	0.60	151,441,285.47 131,893.81
1,052.000 LG ELECTRONICS INC FK6520738	47,200.0000 42.3148	75,673,818.05 72,652.46	0.00 0.00	49,654,400.00 44,515.12	0.07	-26,019,418.05 -28,137.34

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
450.000 NAVER CORP FK6560395	634,000.0000 568.3804	273,730,406.00 245,321.64	0.00 0.00	285,300,000.00 255,771.16	0.38	11,569,594.00 10,449.52
1,681.000 HYUNDAI DEPARTMENT STORE CO LT FK6568612	147,000.0000 131.7854	230,805,133.72 209,020.95	0.00 0.00	247,107,000.00 221,531.18	0.33	16,301,866.28 12,510.23
5,587.000 KANGWON LAND INC FK6683445	37,000.0000 33.1705	175,529,813.00 161,227.04	0.00 0.00	206,719,000.00 185,323.38	0.27	31,189,187.00 24,096.34
3,385.000 SAMSUNG C&T CORP FK6771604	66,200.0000 59.3482	225,001,438.95 209,969.26	0.00 0.00	224,087,000.00 200,893.77	0.30	-914,438.95 -9,075.49
1,415.000 SAMSUNG SDI CO LTD FK6771646	111,000.0000 99.5114	198,039,031.14 182,264.22	0.00 0.00	157,065,000.00 140,808.62	0.21	-40,974,031.14 -41,455.60
958.000 SAMSUNG ELECTRO-MECHANICS CO L FK6771687	51,100.0000 45.8111	75,585,858.08 68,715.85	0.00 0.00	48,953,800.00 43,887.03	0.06	-26,632,058.08 -24,828.82
1,508.000 SAMSUNG ELECTRONICS CO LTD FK6771729	1,268,000.0000 1,136.7607	2,077,168,072.97 1,909,223.52	588,120.00 525.72	1,912,144,000.00 1,714,235.18	2.53	-165,024,072.97 -194,988.34
4,734.000 LG DISPLAY CO LTD FKB01VZN1	25,850.0000 23.1745	144,020,076.26 137,864.32	0.00 0.00	122,373,900.00 109,708.08	0.16	-21,646,176.26 -28,156.24
2,546.000 CELLTRION INC FKB0C5YV9	78,000.0000 69.9269	195,725,119.00 174,426.16	0.00 0.00	198,588,000.00 178,033.94	0.26	2,862,881.00 3,607.78

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,547.000 HYUNDAI WIA CORP FKB3LF568	103,000.0000 92.3394	260,693,995.13 235,454.48	0.00 0.00	159,341,000.00 142,849.05	0.21	-101,352,995.13 -92,605.43
<b>SUBTOTAL SOUTH KOREA</b>		<b>7,945,736,115.50</b>	<b>588,120.00</b>	<b>7,741,831,750.00</b>		<b>-203,904,365.50</b>
		<b>7,282,563.38</b>	<b>525.72</b>	<b>6,940,544.41</b>	<b>10.24</b>	<b>-342,018.97</b>
<b>TOTAL EQUITY SOUTH KOREAN WON</b>		<b>7,945,736,115.50</b>	<b>588,120.00</b>	<b>7,741,831,750.00</b>		<b>-203,904,365.50</b>
		<b>7,282,563.38</b>	<b>525.72</b>	<b>6,940,544.41</b>	<b>10.24</b>	<b>-342,018.97</b>
<b>THAILAND BAHT</b>						
<b>THAILAND</b>						
6,400.000 PTT PCL FB6420392	359.0000 10.6290	2,310,355.22 70,736.94	0.00 0.00	2,297,600.00 68,025.64	0.10	-12,755.22 -2,711.30
440,775.000 KRUNG THAI BANK PCL FB6492839	17.1000 0.5063	8,667,030.05 274,624.02	0.00 0.00	7,537,252.50 223,157.39	0.33	-1,129,777.55 -51,466.63
21,300.000 SIAM CEMENT PCL/THE FB6609903	518.0000 15.3366	8,707,129.78 271,193.17	0.00 0.00	11,033,400.00 326,668.74	0.48	2,326,270.22 55,475.57
58,700.000 KASIKORNBANK PCL FB6888796	189.0000 5.5958	11,583,482.96 356,472.63	0.00 0.00	11,094,300.00 328,471.82	0.48	-489,182.96 -28,000.81
57,100.000 SIAM COMMERCIAL BANK PCL/THE FB6889935	155.5000 4.6039	9,535,039.55 296,091.07	0.00 0.00	8,879,050.00 262,884.34	0.39	-655,989.55 -33,206.73
127,700.000 LPN DEVELOPMENT PCL FBB00Q647	17.6000 0.5211	2,255,972.69 66,769.51	0.00 0.00	2,247,520.00 66,542.91	0.10	-8,452.69 -226.60

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
105,500.000 THAI OIL PCL FBB0305J9	55.0000 1.6284	5,059,543.94 154,096.53	0.00 0.00	5,802,500.00 171,796.13	0.25	742,956.06 17,699.60
55,100.000 GLOW ENERGY PCL FBB074GX4	85.2500 2.5240	4,160,353.49 131,440.82	0.00 0.00	4,697,275.00 139,073.44	0.20	536,921.51 7,632.62
207,600.000 CP ALL PCL FBB08YDF9	46.2500 1.3693	9,724,743.64 290,712.76	0.00 0.00	9,601,500.00 284,274.11	0.42	-123,243.64 -6,438.65
53,300.000 PTT EXPLORATION & PRODUCTION P FBB1359J2	109.0000 3.2272	6,290,074.44 192,793.16	0.00 0.00	5,809,700.00 172,009.30	0.25	-480,374.44 -20,783.86
61,000.000 TOTAL ACCESS COMMUNICATION PCL FBB1YWK07	83.2500 2.4648	5,708,503.03 172,948.90	0.00 0.00	5,078,250.00 150,353.07	0.22	-630,253.03 -22,595.83
127,700.000 CENTRAL PATTANA PCL FBB6SR6J9	47.5000 1.4063	5,803,143.96 172,603.21	0.00 0.00	6,065,750.00 179,590.24	0.26	262,606.04 6,987.03
<b>SUBTOTAL THAILAND</b>		<b>79,805,372.75</b>	<b>0.00</b>	<b>80,144,097.50</b>		<b>338,724.75</b>
		<b>2,450,482.72</b>	<b>0.00</b>	<b>2,372,847.13</b>	<b>3.48</b>	<b>-77,635.59</b>
<b>TOTAL EQUITY THAILAND BAHT</b>		<b>79,805,372.75</b>	<b>0.00</b>	<b>80,144,097.50</b>		<b>338,724.75</b>
		<b>2,450,482.72</b>	<b>0.00</b>	<b>2,372,847.13</b>	<b>3.48</b>	<b>-77,635.59</b>
<b>U.S. DOLLAR</b>						
<b>ARGENTINA</b>						
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
<b>BERMUDA</b>						

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,500.000 CREDICORP LTD G2519Y108	138.9200 138.9200	638,553.31 638,553.31	0.00 0.00	625,140.00 625,140.00	0.92	-13,413.31 -13,413.31
20,400.000 COSAN LTD G25343107	6.1600 6.1600	254,733.20 254,733.20	0.00 0.00	125,664.00 125,664.00	0.19	-129,069.20 -129,069.20
<b>SUBTOTAL BERMUDA</b>		<b>893,286.51</b>	<b>0.00</b>	<b>750,804.00</b>		<b>-142,482.51</b>
		<b>893,286.51</b>	<b>0.00</b>	<b>750,804.00</b>	<b>1.11</b>	<b>-142,482.51</b>
<b>BRAZIL</b>						
49,492.000 BANCO BRADESCO SA 059460303 ADR	9.1600 9.1600	551,285.17 551,285.17	3,140.39 3,140.39	453,346.72 453,346.72	0.67	-97,938.45 -97,938.45
200.000 CIA BRASILEIRA DE DISTRIBUICAO 20440T201 ADR	23.6700 23.6700	8,586.51 8,586.51	1,029.64 1,029.64	4,734.00 4,734.00	0.01	-3,852.51 -3,852.51
7,300.000 EMBRAER SA 29082A107 ADR	30.2900 30.2900	262,111.24 262,111.24	376.32 376.32	221,117.00 221,117.00	0.33	-40,994.24 -40,994.24
41,083.000 ITAU UNIBANCO HOLDING SA 465562106 ADR	10.9500 10.9500	565,165.09 565,165.09	397.44 397.44	449,858.85 449,858.85	0.66	-115,306.24 -115,306.24
28,000.000 VALE SA 91912E204 ADR	5.0500 5.0500	155,010.65 155,010.65	0.00 0.00	141,400.00 141,400.00	0.21	-13,610.65 -13,610.65
<b>SUBTOTAL BRAZIL</b>		<b>1,542,158.66</b>	<b>4,943.79</b>	<b>1,270,456.57</b>		<b>-271,702.09</b>
		<b>1,542,158.66</b>	<b>4,943.79</b>	<b>1,270,456.57</b>	<b>1.88</b>	<b>-271,702.09</b>
<b>CAYMAN ISLANDS</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
1,800.000 Baidu INC 056752108 ADR	199.0800	337,830.08	0.00	358,344.00		20,513.92
	199.0800	337,830.08	0.00	358,344.00	0.53	20,513.92
9,600.000 JD.COM INC 47215P106 ADR	34.1000	234,878.27	0.00	327,360.00		92,481.73
	34.1000	234,878.27	0.00	327,360.00	0.48	92,481.73
2,200.000 NETEASE INC 64110W102 ADR	144.8650	179,912.69	0.00	318,703.00		138,790.31
	144.8650	179,912.69	0.00	318,703.00	0.47	138,790.31
5,600.000 NEW ORIENTAL EDUCATION & TECHN 647581107 ADR	24.5200	127,781.51	0.00	137,312.00		9,530.49
	24.5200	127,781.51	0.00	137,312.00	0.20	9,530.49
2,700.000 QIHOO 360 TECHNOLOGY CO LTD 74734M109 ADR	67.6900	142,101.77	0.00	182,763.00		40,661.23
	67.6900	142,101.77	0.00	182,763.00	0.27	40,661.23
<b>SUBTOTAL CAYMAN ISLANDS</b>		<b>1,022,504.32</b>	<b>0.00</b>	<b>1,324,482.00</b>		<b>301,977.68</b>
		<b>1,022,504.32</b>	<b>0.00</b>	<b>1,324,482.00</b>	<b>1.95</b>	<b>301,977.68</b>
<b>CHILE</b>						
1,200.000 EMBOTELLADORA ANDINA SA 29081P303 ADR	19.9400	25,690.82	0.00	23,928.00		-1,762.82
	19.9400	25,690.82	0.00	23,928.00	0.04	-1,762.82
5,512.000 ENERSIS SA 29274F104 ADR	15.8300	92,741.90	0.00	87,254.96		-5,486.94
	15.8300	92,741.90	0.00	87,254.96	0.13	-5,486.94
<b>SUBTOTAL CHILE</b>		<b>118,432.72</b>	<b>0.00</b>	<b>111,182.96</b>		<b>-7,249.76</b>
		<b>118,432.72</b>	<b>0.00</b>	<b>111,182.96</b>	<b>0.17</b>	<b>-7,249.76</b>
<b>EGYPT</b>						



**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,414.000 EDITA FOOD INDUSTRIES SAE EXBVFZKG3 GDR	18.6000	71,054.38	0.00	82,100.40		11,046.02
	18.6000	71,054.38	0.00	82,100.40	0.12	11,046.02
28,360.000 COMMERCIAL INTERNATIONAL BANK NAB04R2D8 GDR	7.3984	187,957.96	0.00	209,818.62		21,860.66
	7.3984	187,957.96	0.00	209,818.62	0.31	21,860.66
<b>SUBTOTAL EGYPT</b>		<b>259,012.34</b>	<b>0.00</b>	<b>291,919.02</b>		<b>32,906.68</b>
		<b>259,012.34</b>	<b>0.00</b>	<b>291,919.02</b>	<b>0.43</b>	<b>32,906.68</b>
<b>INDIA</b>						
2,400.000 DR REDDY'S LABORATORIES LTD 256135203 ADR	55.3200	104,030.56	0.00	132,768.00		28,737.44
	55.3200	104,030.56	0.00	132,768.00	0.20	28,737.44
8,400.000 HDFC BANK LTD 40415F101 ADR	60.5300	328,943.97	3,141.78	508,452.00		179,508.03
	60.5300	328,943.97	3,141.78	508,452.00	0.75	179,508.03
23,800.000 ICICI BANK LTD 45104G104 ADR	10.4200	201,965.75	3,736.60	247,996.00		46,030.25
	10.4200	201,965.75	3,736.60	247,996.00	0.37	46,030.25
48,000.000 INFOSYS LTD 456788108 ADR	15.8500	638,940.42	0.00	760,800.00		121,859.58
	15.8500	638,940.42	0.00	760,800.00	1.12	121,859.58
19,731.000 MAHINDRA & MAHINDRA LTD NAB06W3P7 GDR	20.1374	332,214.57	0.00	397,331.04		65,116.47
	20.1374	332,214.57	0.00	397,331.04	0.59	65,116.47
<b>SUBTOTAL INDIA</b>		<b>1,606,095.27</b>	<b>6,878.38</b>	<b>2,047,347.04</b>		<b>441,251.77</b>
		<b>1,606,095.27</b>	<b>6,878.38</b>	<b>2,047,347.04</b>	<b>3.03</b>	<b>441,251.77</b>
<b>LUXEMBOURG</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,400.000 TERNIUM SA 880890108 ADR	17.3100 17.3100	107,510.20 107,510.20	0.00 0.00	93,474.00 93,474.00	 0.14	-14,036.20 -14,036.20
4,325.000 JPM STRUCT PROD BV CERT EL9414912 22-OCT-2018 (SAMBA FIN GR)	7.0131 7.0131	33,847.00 33,847.00	0.00 0.00	30,331.85 30,331.85	 0.04	-3,515.15 -3,515.15
<b>SUBTOTAL LUXEMBOURG</b>		<b>141,357.20</b>	<b>0.00</b>	<b>123,805.85</b>		<b>-17,551.35</b>
		<b>141,357.20</b>	<b>0.00</b>	<b>123,805.85</b>	<b>0.18</b>	<b>-17,551.35</b>
<b>MEXICO</b>						
6,500.000 AMERICA MOVIL SAB DE CV 02364W105 ADR	21.3100 21.3100	150,205.48 150,205.48	0.00 0.00	138,515.00 138,515.00	 0.20	-11,690.48 -11,690.48
37,992.000 CEMEX SAB DE CV 151290889 ADR	9.1600 9.1600	424,220.77 424,220.77	0.00 0.00	348,006.72 348,006.72	 0.51	-76,214.05 -76,214.05
5,600.000 FOMENTO ECONOMICO MEXICANO SAB 344419106 ADR	89.0900 89.0900	519,459.93 519,459.93	0.00 0.00	498,904.00 498,904.00	 0.74	-20,555.93 -20,555.93
14,500.000 GRUPO TELEVISA SAB 40049J206 ADR	38.8200 38.8200	406,134.79 406,134.79	0.00 0.00	562,890.00 562,890.00	 0.83	156,755.21 156,755.21
<b>SUBTOTAL MEXICO</b>		<b>1,500,020.97</b>	<b>0.00</b>	<b>1,548,315.72</b>		<b>48,294.75</b>
		<b>1,500,020.97</b>	<b>0.00</b>	<b>1,548,315.72</b>	<b>2.28</b>	<b>48,294.75</b>
<b>NETHERLANDS</b>						
60,581.000 JPM STRUCT PROD BV ELB42HS75 L/WTS 04-AUG-2016 (ITC LTD)	4.8300 4.8300	299,824.95 299,824.95	0.00 0.00	292,606.23 292,606.23	 0.43	-7,218.72 -7,218.72

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
3,568.000 JP MORGAN INTL DER ELB82V2P3 LEPO WTS 08-JUN-2017(GATEWY)	5.5700 5.5700	7,016.83 7,016.83	0.00 0.00	19,873.76 19,873.76	0.03	12,856.93 12,856.93
30,949.000 JP MORGAN INTL DERIVATIVES ELB87B5Q7 WTS EXP 16-MAY-2017	2.1800 2.1800	46,791.79 46,791.79	0.00 0.00	67,468.82 67,468.82	0.10	20,677.03 20,677.03
22,723.000 JP MORGAN INTL DER ELB87DP65 LEPO WTS 08-JUN-2017(TATA)	6.8600 6.8600	120,717.66 120,717.66	0.00 0.00	155,879.78 155,879.78	0.23	35,162.12 35,162.12
1,632.000 JP MORGAN INTERNATIONAL DERIVA ELB88TB98 LEPO WTS 25/10/17(CADILA HLTHC)	27.3000 27.3000	26,757.23 26,757.23	0.00 0.00	44,553.60 44,553.60	0.07	17,796.37 17,796.37
3,361.000 JP MORGAN INTL DER ELB8BMR8 LEPO WTS08-JUN-2017(LUPIN)USD	28.8700 28.8700	36,236.29 36,236.29	0.00 0.00	97,032.07 97,032.07	0.14	60,795.78 60,795.78
18,869.000 JPM STRUCTURED NOTES ELB8CW8C3 WT 03-JUL-2017	2.1600 2.1600	52,502.57 52,502.57	0.00 0.00	40,757.04 40,757.04	0.06	-11,745.53 -11,745.53
2,964.000 JP MORGAN INTL DER ELB8Q5NX4 LEPO WTS19-DEPT-2017	27.9200 27.9200	46,843.06 46,843.06	0.00 0.00	82,754.88 82,754.88	0.12	35,911.82 35,911.82
1,370.000 JP MORGAN INTL DER ELBCCW4G9 LEPO WTS 12-JUL-2018(TECH MAHI)	8.1800 8.1800	8,005.01 8,005.01	0.00 0.00	11,206.60 11,206.60	0.02	3,201.59 3,201.59
10,300.000 YANDEX NV N97284108	15.2200 15.2200	182,229.49 182,229.49	0.00 0.00	156,766.00 156,766.00	0.23	-25,463.49 -25,463.49

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL NETHERLANDS</b>		<b>826,924.88</b>	<b>0.00</b>	<b>968,898.78</b>		<b>141,973.90</b>
		<b>826,924.88</b>	<b>0.00</b>	<b>968,898.78</b>	<b>1.43</b>	<b>141,973.90</b>
<b>PERU</b>						
20,300.000 CIA DE MINAS BUENAVENTURA SAA 204448104 ADR	10.3800 10.3800	311,750.90 311,750.90	0.00 0.00	210,714.00 210,714.00		-101,036.90 -101,036.90
<b>RUSSIA</b>						
69,319.000 GAZPROM OAO 368287207 ADR	5.2700 5.2700	515,631.60 515,631.60	0.00 0.00	365,311.13 365,311.13		-150,320.47 -150,320.47
15,055.000 MMC NORILSK NICKEL PJSC 46626D108 ADR	16.9500 16.9500	269,341.13 269,341.13	0.00 0.00	255,182.25 255,182.25		-14,158.88 -14,158.88
6,654.000 LUKOIL PJSC 677862104 ADR	44.9100 44.9100	375,054.45 375,054.45	0.00 0.00	298,831.14 298,831.14		-76,223.31 -76,223.31
7,300.000 SBERBANK OF RUSSIA 80585Y308 ADR	5.3100 5.3100	75,032.09 75,032.09	251.55 251.55	38,763.00 38,763.00		-36,269.09 -36,269.09
3,628.000 X5 RETAIL GROUP NV EXB07T3T5 GDR	16.6500 16.6500	63,392.56 63,392.56	0.00 0.00	60,406.20 60,406.20		-2,986.36 -2,986.36
1,231.000 MAGNIT PJSC EXB2QKYZ1 GDR	55.6600 55.6600	68,728.40 68,728.40	0.00 0.00	68,517.46 68,517.46		-210.94 -210.94
3,181.000 BASHNEFT AO RUB1 IR7129341	34.2278 34.2278	134,486.60 134,486.60	0.00 0.00	108,878.72 108,878.72		-25,607.88 -25,607.88

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
197,605.000 MOSCOW EXCHANGE MICEX-RTS PJSC IRB8J4DK7	1.2532 1.2532	243,657.14 243,657.14	0.00 0.00	247,631.67 247,631.67	 0.36	3,974.53 3,974.53
8,655.000 SISTEMA JSFC NAB3C8T04 GDR	7.1220 7.1220	65,546.71 65,546.71	0.00 0.00	61,640.91 61,640.91	 0.09	-3,905.80 -3,905.80
5,208.000 SEVERSTAL PAO NAB8F2W58 GDR	10.6614 10.6614	52,219.67 52,219.67	0.00 0.00	55,524.57 55,524.57	 0.08	3,304.90 3,304.90
1,554.000 NOVATEK OAO NAB99CZN9 GDR	100.0989 100.0989	195,039.85 195,039.85	0.00 0.00	155,553.69 155,553.69	 0.23	-39,486.16 -39,486.16
<b>SUBTOTAL RUSSIA</b>		<b>2,058,130.20</b>	<b>251.55</b>	<b>1,716,240.74</b>	<b>2.53</b>	<b>-341,889.46</b>
		<b>2,058,130.20</b>	<b>251.55</b>	<b>1,716,240.74</b>		<b>-341,889.46</b>
<b>SOUTH KOREA</b>						
5,300.000 SK TELECOM CO LTD 78440P108 ADR	24.7900 24.7900	131,652.58 131,652.58	0.00 0.00	131,387.00 131,387.00	 0.19	-265.58 -265.58
<b>TAIWAN</b>						
1,800.000 CHUNGHWA TELECOM CO LTD 17133Q502 ADR	31.9200 31.9200	55,559.80 55,559.80	0.00 0.00	57,456.00 57,456.00	 0.08	1,896.20 1,896.20
39,400.000 TAIWAN SEMICONDUCTOR MANUFACTU 874039100 ADR	22.7100 22.7100	760,266.46 760,266.46	26,778.04 26,778.04	894,774.00 894,774.00	 1.32	134,507.54 134,507.54
<b>SUBTOTAL TAIWAN</b>		<b>815,826.26</b>	<b>26,778.04</b>	<b>952,230.00</b>	<b>1.40</b>	<b>136,403.74</b>
		<b>815,826.26</b>	<b>26,778.04</b>	<b>952,230.00</b>		<b>136,403.74</b>
<b>UNITED KINGDOM</b>						

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
13,212.000 DEUTSCHE BANK AG CT EL9373746 WTS 13-SEPT-2016(SAMBA FIN)	7.0131	108,760.82	0.00	92,657.67		-16,103.15
	7.0131	108,760.82	0.00	92,657.67	0.14	-16,103.15
873.000 DEUTSCHE BANK AG CT EL9373837 WTS 13-SEPT-2016 (JARIR MARKE)	59.0144	42,008.61	0.00	51,519.58		9,510.97
	59.0144	42,008.61	0.00	51,519.58	0.08	9,510.97
1,831.000 DEUTSCH-CW18 HERFY FOOD SE EL9553974 WTS EXP 07-NOV-2018	31.2072	0.02	0.00	57,140.38		57,140.36
	31.2072	0.02	0.00	57,140.38	0.08	57,140.36
<b>SUBTOTAL UNITED KINGDOM</b>		<b>150,769.45</b>	<b>0.00</b>	<b>201,317.63</b>		<b>50,548.18</b>
		<b>150,769.45</b>	<b>0.00</b>	<b>201,317.63</b>	<b>0.30</b>	<b>50,548.18</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>11,377,922.26</b>	<b>39,620.03</b>	<b>11,649,101.31</b>		<b>271,179.05</b>
		<b>11,377,922.26</b>	<b>39,620.03</b>	<b>11,649,101.31</b>	<b>17.19</b>	<b>271,179.05</b>
<b>UAE DIRHAM</b>						
<b>UNITED ARAB EMIRATES</b>						
32,697.000 FIRST GULF BANK PJSC FU6122780	15.2000	442,030.05	0.00	496,994.40		54,964.35
	4.1384	120,344.71	0.00	135,312.05	0.20	14,967.34
17,736.000 UNION NATIONAL BANK PJSC FU6917841	6.8000	114,509.73	0.00	120,604.80		6,095.07
	1.8514	31,176.49	0.00	32,835.95	0.05	1,659.46
187,617.000 EMAAR PROPERTIES PJSC FUB01RM28	7.8800	1,529,396.73	0.00	1,478,421.96		-50,974.77
	2.1454	416,384.82	0.00	402,516.22	0.59	-13,868.60
37,918.000 AGTHIA GROUP PJSC FUB0LWKV3	7.4300	289,878.34	0.00	281,730.74		-8,147.60
	2.0229	78,920.32	0.00	76,704.21	0.11	-2,216.11

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
51,111.000 ALDAR PROPERTIES PJSC FUB0LX3Y4	2.7200 0.7405	142,082.20 38,682.35	0.00 0.00	139,021.92 37,850.21	0.06	-3,060.28 -832.14
43,389.000 EMAAR MALLS GROUP PJSC FUBQWJP55	3.3400 0.9094	130,239.89 35,458.25	0.00 0.00	144,919.26 39,455.82	0.06	14,679.37 3,997.57
<b>SUBTOTAL UNITED ARAB EMIRATES</b>		<b>2,648,136.94</b>	<b>0.00</b>	<b>2,661,693.08</b>		<b>13,556.14</b>
		<b>720,966.94</b>	<b>0.00</b>	<b>724,674.46</b>	<b>1.07</b>	<b>3,707.52</b>
<b>TOTAL EQUITY UAE DIRHAM</b>		<b>2,648,136.94</b>	<b>0.00</b>	<b>2,661,693.08</b>		<b>13,556.14</b>
		<b>720,966.94</b>	<b>0.00</b>	<b>724,674.46</b>	<b>1.07</b>	<b>3,707.52</b>
<b>TOTAL EQUITY</b>		<b>59,980,950.15</b>	<b>351,397.81</b>	<b>62,202,021.33</b>	<b>91.69</b>	<b>2,221,071.18</b>
<b>TOTAL ASSETS - BASE:</b>		<b>66,436,353.97</b>	<b>356,696.74</b>	<b>67,876,261.17</b>	<b>100.06</b>	<b>1,439,907.20</b>
<b>NET ASSETS - BASE:</b>				<b>68,232,957.91</b>		

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	CASH		-1,067.00	0.00	-1,067.00		0.00
			-1,067.00	0.00	-1,067.00	-0.13	0.00
	REBATE RECEIVABLE		995.01	0.00	995.01		0.00
			995.01	0.00	995.01	0.12	0.00
	PAYABLE FOR TRUSTEE FEES		-54.71	0.00	-54.71		0.00
			-54.71	0.00	-54.71	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-724.11	0.00	-724.11		0.00
			-724.11	0.00	-724.11	-0.09	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-118.43	0.00	-118.43		0.00
			-118.43	0.00	-118.43	-0.01	0.00
	55,227.510 BNY MELLON CASH RESERVE	100.0000	55,227.51	0.45	55,227.51		0.00
	999495856	100.0000	55,227.51	0.45	55,227.51	6.65	0.00
	<b>SUBTOTAL UNITED STATES</b>		<b>54,258.27</b>	<b>0.45</b>	<b>54,258.27</b>		<b>0.00</b>
			<b>54,258.27</b>	<b>0.45</b>	<b>54,258.27</b>	<b>6.53</b>	<b>0.00</b>
	<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>54,258.27</b>	<b>0.45</b>	<b>54,258.27</b>		<b>0.00</b>
			<b>54,258.27</b>	<b>0.45</b>	<b>54,258.27</b>	<b>6.53</b>	<b>0.00</b>
	<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>54,258.27</b>	<b>0.45</b>	<b>54,258.27</b>	<b>6.53</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>							
<b>U.S. DOLLAR</b>							



**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CANADA</b>						
10,000.000 BROOKFIELD ASSET MANAGEMENT IN 112585AH7 4.000% 01/15/2025 DD 01/15/15	98.9725 98.9725	10,000.00 10,000.00	185.24 185.24	9,897.25 9,897.25	 1.19	 -102.75
<b>CAYMAN ISLANDS</b>						
5,000.000 TRANSOCEAN INC 893830AX7 4.950% 11/15/2015 DD 09/21/10	101.3750 101.3750	5,000.00 5,000.00	32.09 32.09	5,068.75 5,068.75	 0.61	 68.75
<b>UNITED STATES</b>						
5,000.000 AT&T INC 00206RCN0 3.400% 05/15/2025 DD 05/04/15	95.3708 95.3708	4,985.20 4,985.20	26.98 26.98	4,768.54 4,768.54	 0.57	 -216.66
26,327.380 BANC OF AMERICA COMMERCIA 6 A2 05950VAB6 5.309% 10/10/2045 DD 11/01/06	100.2273 100.2273	26,426.10 26,426.10	116.40 116.40	26,387.22 26,387.22	 3.18	 -38.88
15,000.000 BANK OF AMERICA CORP 06051GEU9 3.300% 01/11/2023 DD 01/11/13	98.4837 98.4837	15,267.73 15,267.73	233.97 233.97	14,772.56 14,772.56	 1.78	 -495.17
5,000.000 BURLINGTON NORTHERN SANTA FE L 12189TAQ7 8.125% 04/15/2020 DD 04/14/00	122.7517 122.7517	6,276.62 6,276.62	85.77 85.77	6,137.59 6,137.59	 0.74	 -139.03
840.560 CD 2007-CD4 COMMERCIAL CD4 A3 12513YAD2 5.293% 12/11/2049 DD 03/01/07	100.7169 100.7169	861.26 861.26	3.60 3.60	846.59 846.59	 0.10	 -14.67
25,000.000 CNH EQUIPMENT TRUST 2013-A A B 12591FAE6 1.360% 08/17/2020 DD 02/21/13	100.2070 100.2070	25,000.00 25,000.00	15.04 15.04	25,051.75 25,051.75	 3.02	 51.75

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 COMM 2014-LC15 MORTGAG LC15 AM 12591TAG1 4.198% 04/10/2047 DD 03/01/14	105.5861 105.5861	10,804.14 10,804.14	35.10 35.10	10,558.61 10,558.61	 1.27	-245.53 -245.53
10,000.000 CNH EQUIPMENT TRUST 2015-A A B 12592WAE8 2.140% 08/15/2022 DD 03/04/15	100.0323 100.0323	9,996.54 9,996.54	9.44 9.44	10,003.23 10,003.23	 1.21	6.69 6.69
30,000.000 CAPITAL ONE FINANCIAL CORP 14040HAN5 6.150% 09/01/2016 DD 08/29/06	105.5486 105.5486	31,674.22 31,674.22	614.72 614.72	31,664.58 31,664.58	 3.82	-9.64 -9.64
20,000.000 CHEVRON CORP 166764AH3 3.191% 06/24/2023 DD 06/24/13	100.4753 100.4753	20,498.73 20,498.73	12.39 12.39	20,095.06 20,095.06	 2.42	-403.67 -403.67
10,000.000 CITIGROUP INC 172967JJ1 2.400% 02/18/2020 DD 02/18/15	98.7618 98.7618	10,064.66 10,064.66	88.97 88.97	9,876.18 9,876.18	 1.19	-188.48 -188.48
5,000.000 COMCAST CORP 20030NBL4 3.375% 02/15/2025 DD 08/12/14	98.8927 98.8927	4,995.60 4,995.60	63.10 63.10	4,944.64 4,944.64	 0.60	-50.96 -50.96
5,000.000 CONAGRA FOODS INC 205887BJ0 3.250% 09/15/2022 DD 09/13/12	93.0803 93.0803	5,014.87 5,014.87	48.12 48.12	4,654.02 4,654.02	 0.56	-360.85 -360.85
25,000.000 CONTINENTAL RESOURCES INC/OK 212015AF8 7.125% 04/01/2021 DD 09/16/10	106.2500 106.2500	27,469.06 27,469.06	445.49 445.49	26,562.50 26,562.50	 3.20	-906.56 -906.56
5,000.000 DELPHI CORP 247126AH8 5.000% 02/15/2023 DD 02/14/13	106.5000 106.5000	5,321.11 5,321.11	93.30 93.30	5,325.00 5,325.00	 0.64	3.89 3.89

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
5,000.000 ESSEX PORTFOLIO LP 29717PAE7 3.250% 05/01/2023 DD 04/15/13	96.2963 96.2963	4,970.20 4,970.20	27.14 27.14	4,814.82 4,814.82	0.58	-155.38 -155.38
6,921.000 FNMA GTD REMIC P/T 12-93 CY 3136A8FC9 1.500% 09/25/2027 DD 08/01/12	86.0177 86.0177	6,115.18 6,115.18	8.70 8.70	5,953.29 5,953.29	0.72	-161.89 -161.89
6,113.520 FHLMC MULTICLASS MTG 3936 CJ 3137AH3H9 3.000% 07/15/2040 DD 10/01/11	104.1377 104.1377	6,264.26 6,264.26	15.30 15.30	6,366.48 6,366.48	0.77	102.22 102.22
9,249.480 FNMA POOL #0AL6566 3138EPJL9 7.000% 03/01/2039 DD 03/01/15	115.9206 115.9206	10,842.40 10,842.40	54.00 54.00	10,722.05 10,722.05	1.29	-120.35 -120.35
18,831.500 GNMA II POOL #0766540 36176HLV4 4.583% 07/20/2062 DD 08/01/12	108.6348 108.6348	20,522.05 20,522.05	72.00 72.00	20,457.56 20,457.56	2.47	-64.49 -64.49
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAB2 6.750% 06/01/2018 DD 12/01/11	111.6291 111.6291	5,492.99 5,492.99	28.20 28.20	5,581.46 5,581.46	0.67	88.47 88.47
10,000.000 HEALTH CARE REIT INC 42217KAU0 4.950% 01/15/2021 DD 11/16/10	109.1627 109.1627	11,085.14 11,085.14	228.40 228.40	10,916.27 10,916.27	1.32	-168.87 -168.87
30,000.000 INTEL CORP 458140AK6 4.800% 10/01/2041 DD 09/19/11	100.3140 100.3140	30,217.25 30,217.25	359.97 359.97	30,094.20 30,094.20	3.63	-123.05 -123.05
10,000.000 JPMORGAN CHASE & CO 46625HHL7 6.300% 04/23/2019 DD 04/23/09	114.5623 114.5623	11,547.84 11,547.84	118.89 118.89	11,456.23 11,456.23	1.38	-91.61 -91.61

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 KROGER CO/THE 501044CZ2 2.950% 11/01/2021 DD 10/28/14	99.3604 99.3604	4,998.40 4,998.40	24.70 24.70	4,968.02 4,968.02	0.60	-30.38 -30.38
20,000.000 MORGAN STANLEY 61747YCG8 7.300% 05/13/2019 DD 05/13/09	117.6478 117.6478	23,320.10 23,320.10	196.28 196.28	23,529.56 23,529.56	2.84	209.46 209.46
15,000.000 TALEN ENERGY SUPPLY LLC 69352JAN7 4.600% 12/15/2021 DD 12/16/11	91.7500 91.7500	14,856.18 14,856.18	30.72 30.72	13,762.50 13,762.50	1.66	-1,093.68 -1,093.68
25,000.000 PRUDENTIAL FINANCIAL INC 74432QBP9 4.500% 11/15/2020 DD 11/18/10	109.3867 109.3867	26,899.80 26,899.80	145.24 145.24	27,346.68 27,346.68	3.30	446.88 446.88
5,000.000 CHARLES SCHWAB CORP/THE 808513AL9 3.000% 03/10/2025 DD 03/10/15	98.0867 98.0867	4,979.00 4,979.00	46.40 46.40	4,904.34 4,904.34	0.59	-74.66 -74.66
5,000.000 SEMPRA ENERGY 816851AW9 2.400% 03/15/2020 DD 03/13/15	99.2222 99.2222	4,995.80 4,995.80	35.80 35.80	4,961.11 4,961.11	0.60	-34.69 -34.69
7,060.280 SBA GTD PARTN CTFS 2013-20C 1 83162CVK6 2.220% 03/01/2033 DD 03/13/13	98.3001 98.3001	6,866.46 6,866.46	52.44 52.44	6,940.26 6,940.26	0.84	73.80 73.80
5,000.000 STEELCASE INC 858155AD6 6.375% 02/15/2021 DD 02/03/11	112.1186 112.1186	5,722.73 5,722.73	120.02 120.02	5,605.93 5,605.93	0.68	-116.80 -116.80
30,000.000 U S TREASURY BOND 912810RB6 2.875% 05/15/2043 DD 05/15/13	95.2969 95.2969	29,646.27 29,646.27	110.16 110.16	28,589.07 28,589.07	3.44	-1,057.20 -1,057.20

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 U S TREASURY NOTE 912828D56 2.375% 08/15/2024 DD 08/15/14	100.5391 100.5391	19,991.63 19,991.63	178.45 178.45	20,107.82 20,107.82	2.42	116.19 116.19
65,000.000 U S TREASURY NOTE 912828XE5 1.500% 05/31/2020 DD 05/31/15	99.4531 99.4531	64,502.35 64,502.35	82.58 82.58	64,644.52 64,644.52	7.79	142.17 142.17
10,000.000 VENTAS REALTY LP 92277GAE7 3.500% 02/01/2025 DD 01/14/15	96.1201 96.1201	10,145.33 10,145.33	162.23 162.23	9,612.01 9,612.01	1.16	-533.32 -533.32
25,000.000 VERIZON COMMUNICATIONS INC 92343VAX2 4.600% 04/01/2021 DD 03/28/11	107.4602 107.4602	26,647.53 26,647.53	287.19 287.19	26,865.05 26,865.05	3.24	217.52 217.52
10,000.000 VORNADO REALTY LP 929043AH0 2.500% 06/30/2019 DD 06/16/14	99.8618 99.8618	10,074.80 10,074.80	0.69 0.69	9,986.18 9,986.18	1.20	-88.62 -88.62
30,000.000 WFRBS COMMERCIAL MORTGAG C8 A3 92936YAC5 3.001% 08/15/2045 DD 08/01/12	101.3154 101.3154	29,205.72 29,205.72	75.00 75.00	30,394.62 30,394.62	3.66	1,188.90 1,188.90
20,000.000 WFRBS COMMERCIAL MORTGA C16 AS 92938EAW3 VAR RT 09/15/2046 DD 09/01/13	109.9301 109.9301	21,266.83 21,266.83	0.30 0.30	21,986.02 21,986.02	2.65	719.19 719.19
5,000.000 WEINGARTEN REALTY INVESTORS 948741AK9 4.450% 01/15/2024 DD 10/15/13	103.6356 103.6356	5,338.47 5,338.47	102.75 102.75	5,181.78 5,181.78	0.62	-156.69 -156.69
25,000.000 WORLD FINANCIAL NETWORK CR C M 981464DL1 3.320% 08/15/2022 DD 07/19/12	103.8014 103.8014	25,495.73 25,495.73	36.96 36.96	25,950.35 25,950.35	3.13	454.62 454.62

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 BANC OF AMERICA COMMERCIA 4 AM 059513AG6 VAR RT 02/10/2051 DD 11/01/07	107.3767 107.3767	10,895.94 10,895.94	49.44 49.44	10,737.67 10,737.67	1.29	-158.27 -158.27
8,046.810 CHASE FUNDING TRUST SERI 3 1A5 161546FF8 VAR RT 03/25/2033 DD 05/01/03	102.2854 102.2854	8,352.22 8,352.22	31.20 31.20	8,230.71 8,230.71	0.99	-121.51 -121.51
5,581.920 JP MORGAN CHASE COMMER CB14 A4 46625YZX4 VAR RT 12/12/2044 DD 03/01/06	100.9402 100.9402	5,932.43 5,932.43	25.50 25.50	5,634.40 5,634.40	0.68	-298.03 -298.03
0.000 MORGAN STANLEY CAPITAL T27 AAB 61754JAE8 VAR RT 06/11/2042 DD 07/01/07	0.0000 0.0000	0.00 0.00	12.21 12.21	0.00 0.00	0.00	0.00 0.00
10,000.000 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.6140 100.6140	9,822.44 9,822.44	19.66 19.66	10,061.40 10,061.40	1.21	238.96 238.96
19,285.820 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	95.3086 95.3086	18,561.94 18,561.94	4.84 4.84	18,381.05 18,381.05	2.21	-180.89 -180.89
22,279.650 WACHOVIA BANK COMMERCIA C25 A4 92976VAE8 VAR RT 05/15/2043 DD 05/01/06	101.5861 101.5861	22,881.67 22,881.67	107.36 107.36	22,633.03 22,633.03	2.73	-248.64 -248.64
15,387.660 WACHOVIA BANK COMMERCIA C27 A3 92977QAD0 VAR RT 07/15/2045 DD 08/01/06	102.7494 102.7494	15,974.48 15,974.48	71.49 71.49	15,810.73 15,810.73	1.91	-163.75 -163.75
2,960.950 CHASE FUNDING TRUST SERI 1 1A7 161546HU3 VAR RT 11/25/2033 DD 02/01/04	101.9393 101.9393	3,051.52 3,051.52	9.68 9.68	3,018.37 3,018.37	0.36	-33.15 -33.15

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,319.950 EQUITY ONE MORTGAGE PASS- 2 M1	97.8591	22,206.51	110.70	22,820.69		614.18
294751EK4 VAR RT 07/25/2034 DD 04/01/04	97.8591	22,206.51	110.70	22,820.69	2.75	614.18
<b>SUBTOTAL UNITED STATES</b>		<b>764,345.43</b>	<b>4,934.98</b>	<b>760,674.30</b>		<b>-3,671.13</b>
		<b>764,345.43</b>	<b>4,934.98</b>	<b>760,674.30</b>	<b>91.68</b>	<b>-3,671.13</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>779,345.43</b>	<b>5,152.31</b>	<b>775,640.30</b>		<b>-3,705.13</b>
		<b>779,345.43</b>	<b>5,152.31</b>	<b>775,640.30</b>	<b>93.48</b>	<b>-3,705.13</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>779,345.43</b>	<b>5,152.31</b>	<b>775,640.30</b>	<b>93.48</b>	<b>-3,705.13</b>
<b>TOTAL ASSETS - BASE:</b>		<b>833,603.70</b>	<b>5,152.76</b>	<b>829,898.57</b>	<b>100.01</b>	<b>-3,705.13</b>
<b>NET ASSETS - BASE:</b>				<b>835,051.33</b>		

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	CASH		-16,182.84	0.00	-16,182.84		0.00
			-16,182.84	0.00	-16,182.84	-1.83	0.00
	REBATE RECEIVABLE		939.28	0.00	939.28		0.00
			939.28	0.00	939.28	0.11	0.00
	PAYABLE FOR TRUSTEE FEES		-58.39	0.00	-58.39		0.00
			-58.39	0.00	-58.39	-0.01	0.00
	PAYABLE FOR CUSTODIAN FEES		-819.08	0.00	-819.08		0.00
			-819.08	0.00	-819.08	-0.09	0.00
	PAYABLE FOR INVESTMENT ADVISORY FEES		-145.97	0.00	-145.97		0.00
			-145.97	0.00	-145.97	-0.02	0.00
	63,123.830 BNY MELLON CASH RESERVE	100.0000	63,123.83	0.36	63,123.83		0.00
	999495856	100.0000	63,123.83	0.36	63,123.83	7.13	0.00
	<b>SUBTOTAL UNITED STATES</b>		<b>46,856.83</b>	<b>0.36</b>	<b>46,856.83</b>		<b>0.00</b>
			<b>46,856.83</b>	<b>0.36</b>	<b>46,856.83</b>	<b>5.29</b>	<b>0.00</b>
	<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>46,856.83</b>	<b>0.36</b>	<b>46,856.83</b>		<b>0.00</b>
			<b>46,856.83</b>	<b>0.36</b>	<b>46,856.83</b>	<b>5.29</b>	<b>0.00</b>
	<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>46,856.83</b>	<b>0.36</b>	<b>46,856.83</b>	<b>5.29</b>	<b>0.00</b>

**FIXED INCOME SECURITIES**

**U.S. DOLLAR**



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>AUSTRALIA</b>						
25,000.000 SMART ABS SERIES 2013- 1US A4A 78447NAF3 1.050% 10/14/2018 DD 01/23/13	100.0354	24,902.03	12.41	25,008.85		106.82
	100.0354	24,902.03	12.41	25,008.85	2.83	106.82
4,125.680 SMART ABS SERIES 2012- 4US A3A 83172LAC5 0.970% 03/14/2017 DD 10/11/12	100.0400	4,115.88	1.87	4,127.33		11.45
	100.0400	4,115.88	1.87	4,127.33	0.47	11.45
25,000.000 SMART ABS SERIES 2012- 4US A4A 83172LAD3 1.250% 08/14/2018 DD 10/11/12	100.2405	25,024.78	14.79	25,060.12		35.34
	100.2405	25,024.78	14.79	25,060.12	2.83	35.34
<b>SUBTOTAL AUSTRALIA</b>		<b>54,042.69</b>	<b>29.07</b>	<b>54,196.30</b>		<b>153.61</b>
		<b>54,042.69</b>	<b>29.07</b>	<b>54,196.30</b>	<b>6.13</b>	<b>153.61</b>
<b>CAYMAN ISLANDS</b>						
5,000.000 TRANSOCEAN INC 893830AX7 4.950% 11/15/2015 DD 09/21/10	101.3750	5,000.00	32.09	5,068.75		68.75
	101.3750	5,000.00	32.09	5,068.75	0.57	68.75
<b>LUXEMBOURG</b>						
5,000.000 ACTAVIS FUNDING SCS 00507UAM3 2.350% 03/12/2018 DD 03/12/15	100.5279	4,997.55	36.12	5,026.40		28.85
	100.5279	4,997.55	36.12	5,026.40	0.57	28.85
<b>MEXICO</b>						
10,000.000 PETROLEOS MEXICANOS 706451BS9 5.750% 03/01/2018 DD 09/01/08	108.7830	10,851.77	192.10	10,878.30		26.53
	108.7830	10,851.77	192.10	10,878.30	1.23	26.53
<b>UNITED STATES</b>						
10,000.000 ABBVIE INC 00287YAN9 1.800% 05/14/2018 DD 05/14/15	99.7061	9,990.28	23.64	9,970.61		-19.67
	99.7061	9,990.28	23.64	9,970.61	1.13	-19.67

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 ALTERA CORP 021441AE0 2.500% 11/15/2018 DD 11/01/13	102.1521 102.1521	10,072.60 10,072.60	32.09 32.09	10,215.21 10,215.21	1.15	142.61 142.61
25,000.000 ANALOG DEVICES INC 032654AG0 3.000% 04/15/2016 DD 04/04/11	101.4179 101.4179	25,400.63 25,400.63	158.30 158.30	25,354.48 25,354.48	2.87	-46.15 -46.15
20,000.000 BA CREDIT CARD TRUST A1 A1 05522RAS7 5.170% 06/15/2019 DD 01/18/07	106.2313 106.2313	21,746.23 21,746.23	45.92 45.92	21,246.26 21,246.26	2.40	-499.97 -499.97
8,713.600 BANC OF AMERICA COMMERCIA 4 A4 05950WAF5 5.634% 07/10/2046 DD 08/01/06	102.6123 102.6123	9,109.87 9,109.87	40.89 40.89	8,941.23 8,941.23	1.01	-168.64 -168.64
10,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCW7 2.300% 09/11/2019 DD 09/11/14	99.9326 99.9326	9,998.10 9,998.10	70.64 70.64	9,993.26 9,993.26	1.13	-4.84 -4.84
1,400.940 CD 2007-CD4 COMMERCIAL CD4 A3 12513YAD2 5.293% 12/11/2049 DD 03/01/07	100.7169 100.7169	1,432.15 1,432.15	6.30 6.30	1,410.98 1,410.98	0.16	-21.17 -21.17
30,000.000 CNH EQUIPMENT TRUST 2013- B A4 12625HAD4 0.990% 11/15/2018 DD 05/30/13	99.7896 99.7896	29,921.46 29,921.46	13.28 13.28	29,936.88 29,936.88	3.38	15.42 15.42
10,000.000 CVS HEALTH CORP 126650CB4 2.250% 12/05/2018 DD 12/05/13	101.2346 101.2346	10,182.56 10,182.56	16.38 16.38	10,123.46 10,123.46	1.14	-59.10 -59.10
20,000.000 CAPITAL AUTO RECEIVABLES A 1 B 13975EAE3 1.290% 04/20/2018 DD 01/24/13	100.0119 100.0119	19,848.52 19,848.52	7.92 7.92	20,002.38 20,002.38	2.26	153.86 153.86

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 CATERPILLAR FINANCIAL SERVICES 14912L3U3 5.450% 04/15/2018 DD 03/27/08	110.5478 110.5478	27,744.92 27,744.92	289.91 289.91	27,636.95 27,636.95	 3.12	 -107.97
7,232.670 CD 2006-CD3 MORTGAGE TR CD3 A5 14986DAF7 5.617% 10/15/2048 DD 10/01/06	103.6849 103.6849	7,851.95 7,851.95	32.76 32.76	7,499.19 7,499.19	 0.85	 -352.76
10,000.000 CHEVRON CORP 166764AE0 1.718% 06/24/2018 DD 06/24/13	100.5964 100.5964	10,066.44 10,066.44	3.36 3.36	10,059.64 10,059.64	 1.14	 -6.80
4,000.000 COMCAST CABLE COMMUNICATIONS L 20029PAG4 8.875% 05/01/2017 DD 05/01/97	113.5255 113.5255	4,520.32 4,520.32	59.15 59.15	4,541.02 4,541.02	 0.51	 20.70
10,000.000 CONSOLIDATED EDISON CO OF NEW 209111EK5 5.375% 12/15/2015 DD 11/16/05	102.1235 102.1235	10,207.68 10,207.68	23.84 23.84	10,212.35 10,212.35	 1.15	 4.67
10,000.000 DISCOVER CARD EXECUTION A3 A3 254683BJ3 1.220% 10/15/2019 DD 05/05/14	100.1629 100.1629	10,037.73 10,037.73	5.44 5.44	10,016.29 10,016.29	 1.13	 -21.44
15,000.000 FORD CREDIT FLOORPLAN MAST 2 D 34528QBS2 3.500% 01/15/2019 DD 02/15/12	103.1625 103.1625	15,508.81 15,508.81	23.36 23.36	15,474.38 15,474.38	 1.75	 -34.43
25,000.000 FORD CREDIT AUTO LEASE TRU B B 34530FAF1 1.230% 11/15/2016 DD 10/30/13	100.2718 100.2718	24,910.47 24,910.47	13.60 13.60	25,067.95 25,067.95	 2.83	 157.48
25,000.000 GE EQUIPMENT MIDTICKET LL 1 A4 36161YAD6 0.780% 09/22/2020 DD 09/26/12	100.0021 100.0021	24,925.01 24,925.01	4.86 4.86	25,000.53 25,000.53	 2.83	 75.52

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,508.060 GNMA II POOL #0777424 36176VPH0 4.753% 10/20/2062 DD 11/01/12	108.0126 108.0126	9,279.63 9,279.63	33.60 33.60	9,189.78 9,189.78	 1.04	-89.85 -89.85
7,997.730 GNMA POOL #0723371 3620A9T43 4.500% 11/15/2024 DD 11/01/09	107.8820 107.8820	8,619.24 8,619.24	30.00 30.00	8,628.11 8,628.11	 0.98	8.87 8.87
13,606.880 GNMA II POOL #0757319 36230SDY7 4.346% 03/20/2061 DD 03/01/11	105.9539 105.9539	14,519.97 14,519.97	49.34 49.34	14,417.02 14,417.02	 1.63	-102.95 -102.95
25,000.000 GENERAL ELECTRIC CAPITAL CORP 36962G3U6 5.625% 05/01/2018 DD 04/21/08	110.6823 110.6823	27,683.57 27,683.57	234.48 234.48	27,670.58 27,670.58	 3.13	-12.99 -12.99
5,000.000 GENERAL MOTORS FINANCIAL CO IN 37045XAB2 6.750% 06/01/2018 DD 12/01/11	111.6291 111.6291	5,492.99 5,492.99	28.20 28.20	5,581.46 5,581.46	 0.63	88.47 88.47
10,000.000 JPMORGAN CHASE & CO 46625HJR2 2.350% 01/28/2019 DD 01/28/14	100.3853 100.3853	10,190.22 10,190.22	99.71 99.71	10,038.53 10,038.53	 1.13	-151.69 -151.69
10,276.630 JOHN DEERE OWNER TRUST 20 B A3 477879AC4 0.870% 08/15/2017 DD 09/04/13	100.1309 100.1309	10,292.30 10,292.30	4.00 4.00	10,290.08 10,290.08	 1.16	-2.22 -2.22
10,000.000 LB-UBS COMMERCIAL MORTGA C6 A4 50179MAE1 5.372% 09/15/2039 DD 09/11/06	103.7420 103.7420	10,466.59 10,466.59	29.80 29.80	10,374.20 10,374.20	 1.17	-92.39 -92.39
10,000.000 BANK OF AMERICA CORP 59018YN64 6.875% 04/25/2018 DD 04/25/08	112.9681 112.9681	11,355.45 11,355.45	126.11 126.11	11,296.81 11,296.81	 1.28	-58.64 -58.64

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 SEMPRA ENERGY 816851AJ8 6.150% 06/15/2018 DD 06/12/08	112.2537	22,341.94	54.72	22,450.74		108.80
	112.2537	22,341.94	54.72	22,450.74	2.54	108.80
10,000.000 SIMON PROPERTY GROUP LP 828807CQ8 2.200% 02/01/2019 DD 01/21/14	101.0370	10,167.80	91.38	10,103.70		-64.10
	101.0370	10,167.80	91.38	10,103.70	1.14	-64.10
25,000.000 STARWOOD HOTELS & RESORTS WORL 85590AAL8 6.750% 05/15/2018 DD 05/23/08	111.8821	28,256.72	217.88	27,970.53		-286.19
	111.8821	28,256.72	217.88	27,970.53	3.16	-286.19
6,000.000 SUNOCO INC 86764PAD1 5.750% 01/15/2017 DD 12/14/06	105.3488	6,356.97	159.91	6,320.93		-36.04
	105.3488	6,356.97	159.91	6,320.93	0.71	-36.04
10,000.000 TRAVELERS COS INC/THE 89417EAE9 5.800% 05/15/2018 DD 05/13/08	111.6095	11,184.65	74.82	11,160.95		-23.70
	111.6095	11,184.65	74.82	11,160.95	1.26	-23.70
45,000.000 U S TREASURY NOTE 912828XA3 1.000% 05/15/2018 DD 05/15/15	100.1094	45,014.92	57.47	45,049.23		34.31
	100.1094	45,014.92	57.47	45,049.23	5.09	34.31
50,000.000 U S TREASURY NOTE 912828XE5 1.500% 05/31/2020 DD 05/31/15	99.4531	49,447.85	63.52	49,726.55		278.70
	99.4531	49,447.85	63.52	49,726.55	5.62	278.70
9,543.210 WACHOVIA BANK COMMERCIA C29 A4 92978PAE9 5.308% 11/15/2048 DD 12/01/06	103.9552	10,045.59	42.30	9,920.66		-124.93
	103.9552	10,045.59	42.30	9,920.66	1.12	-124.93
21,319.310 WACHOVIA BANK COMMERCIA C30 A3 92978QAC1 5.246% 12/15/2043 DD 03/01/07	101.3144	21,345.91	93.30	21,599.53		253.62
	101.3144	21,345.91	93.30	21,599.53	2.44	253.62

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
8,093.290 BEAR STEARNS COMMERCIA PW16 A2 07388YAB8 VAR RT 06/11/2040 DD 06/01/07	100.4811 100.4811	8,147.41 8,147.41	38.70 38.70	8,132.23 8,132.23	0.92	-15.18 -15.18
18,892.600 CD 2006-CD2 MORTGAGE TR CD2 A4 12513XAE2 VAR RT 01/15/2046 DD 03/01/06	100.7314 100.7314	20,140.35 20,140.35	84.60 84.60	19,030.78 19,030.78	2.15	-1,109.57 -1,109.57
20,000.000 CHASE ISSUANCE TRUST B1 B1 161571BR4 VAR RT 04/15/2019 DD 02/21/07	99.3827 99.3827	19,917.10 19,917.10	3.87 3.87	19,876.54 19,876.54	2.25	-40.56 -40.56
25,000.000 CREDIT SUISSE COMMERC C2 AMFL 22545YBU4 VAR RT 01/15/2049 DD 05/09/07	96.4187 96.4187	23,325.10 23,325.10	4.61 4.61	24,104.68 24,104.68	2.72	779.58 779.58
5,000.000 GS MORTGAGE SECURITIES GG6 A4 36228CW7 VAR RT 04/10/2038 DD 03/01/06	100.5673 100.5673	5,118.30 5,118.30	23.10 23.10	5,028.37 5,028.37	0.57	-89.93 -89.93
15,000.000 GOLDMAN SACHS GROUP INC/THE 38141EB73 VAR RT 11/15/2018 DD 11/15/13	100.8858 100.8858	15,126.35 15,126.35	25.76 25.76	15,132.87 15,132.87	1.71	6.52 6.52
5,000.000 HEWLETT-PACKARD CO 428236BZ5 VAR RT 01/14/2019 DD 01/14/14	98.5948 98.5948	5,000.40 5,000.40	13.18 13.18	4,929.74 4,929.74	0.56	-70.66 -70.66
7,920.550 JP MORGAN CHASE COMMER LD11 A3 46631BAD7 VAR RT 06/15/2049 DD 07/01/07	100.9940 100.9940	8,001.47 8,001.47	37.39 37.39	7,999.28 7,999.28	0.90	-2.19 -2.19
15,000.000 LB-UBS COMMERCIAL MORTGA C7 AM 52108MAH6 VAR RT 11/15/2040 DD 10/11/05	100.2198 100.2198	15,032.81 15,032.81	43.86 43.86	15,032.97 15,032.97	1.70	0.16 0.16

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 MORGAN STANLEY CAPITAL T27 AAB 61754JAE8 VAR RT 06/11/2042 DD 07/01/07	0.0000 0.0000	0.00 0.00	7.26 7.26	0.00 0.00	 0.00	0.00 0.00
20,000.000 NORTH CAROLINA STATE EDUC 2 A2 658262GC8 VAR RT 07/25/2025 DD 06/02/11	100.6140 100.6140	19,644.39 19,644.39	39.31 39.31	20,122.80 20,122.80	 2.27	478.41 478.41
13,613.510 SEQUOIA MORTGAGE TRUST 20 8 A1 81743PDX1 VAR RT 01/20/2034 DD 12/23/03	95.3086 95.3086	13,102.25 13,102.25	3.41 3.41	12,974.85 12,974.85	 1.47	-127.40 -127.40
6,197.790 WACHOVIA BANK COMMERCIA C11 A5 929766QV8 VAR RT 01/15/2041 DD 04/01/04	100.1738 100.1738	6,239.95 6,239.95	26.82 26.82	6,208.56 6,208.56	 0.70	-31.39 -31.39
9,628.950 WACHOVIA BANK COMMERCIA C32 A2 92978YAB6 VAR RT 06/15/2049 DD 06/01/07	100.1150 100.1150	9,760.22 9,760.22	46.50 46.50	9,640.02 9,640.02	 1.09	-120.20 -120.20
<b>SUBTOTAL UNITED STATES</b>		<b>764,094.14</b>	<b>2,760.55</b>	<b>762,706.13</b>		<b>-1,388.01</b>
		<b>764,094.14</b>	<b>2,760.55</b>	<b>762,706.13</b>	<b>86.18</b>	<b>-1,388.01</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>838,986.15</b>	<b>3,049.93</b>	<b>837,875.88</b>		<b>-1,110.27</b>
		<b>838,986.15</b>	<b>3,049.93</b>	<b>837,875.88</b>	<b>94.68</b>	<b>-1,110.27</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>838,986.15</b>	<b>3,049.93</b>	<b>837,875.88</b>	<b>94.68</b>	<b>-1,110.27</b>
<b>TOTAL ASSETS - BASE:</b>		<b>885,842.98</b>	<b>3,050.29</b>	<b>884,732.71</b>	<b>99.97</b>	<b>-1,110.27</b>
<b>NET ASSETS - BASE:</b>				<b>887,783.00</b>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
PAYABLE FOR TRUSTEE FEES HB5F20000002: P-SOLVE LONG CREDIT		-6,400.85	0.00	-6,400.85		0.00
		-6,400.85	0.00	-6,400.85	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000002: P-SOLVE LONG CREDIT		-7,259.17	0.00	-7,259.17		0.00
		-7,259.17	0.00	-7,259.17	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES HB5F20000302: P-SOLVE LNG CR SMA#1		5,158.31	0.00	5,158.31		0.00
		5,158.31	0.00	5,158.31	0.00	0.00
RECEIVABLE FOR INVESTMENTS SOLD HB5F20000302: P-SOLVE LNG CR SMA#1		60,868.40	0.00	60,868.40		0.00
		60,868.40	0.00	60,868.40	0.05	0.00
PAYABLE FOR INVESTMENTS PURCHASED HB5F20000302: P-SOLVE LNG CR SMA#1		-64,302.70	0.00	-64,302.70		0.00
		-64,302.70	0.00	-64,302.70	-0.06	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES HB5F20000302: P-SOLVE LNG CR SMA#1		-13,109.57	0.00	-13,109.57		0.00
		-13,109.57	0.00	-13,109.57	-0.01	0.00
0.000 BNY MELLON CASH RESERVE 996087094 0.010% 12/31/2049 DD 06/26/97 HB5F20000002: P-SOLVE LONG CREDIT	0.0000 0.0000	0.00 0.00	0.07 0.07	0.00 0.00		0.00 0.00
915,845.020 GOLDMAN FIN SQ MON MRKT 474 996128815 VAR RT 12/31/2049 DD 09/05/03 HB5F20000002: P-SOLVE LONG CREDIT	100.0000 100.0000	915,845.02 915,845.02	60.66 60.66	915,845.02 915,845.02		0.00 0.00



6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
391,364.130 GOLDMAN FIN SQ MON MRKT 474	100.0000	391,364.13	44.76	391,364.13		0.00
996128815 VAR RT 12/31/2049 DD 09/05/03	100.0000	391,364.13	44.76	391,364.13	0.35	0.00
HB5F20000302: P-SOLVE LNG CR SMA#1						
<b>SUBTOTAL UNITED STATES</b>		<b>1,282,163.57</b>	<b>105.49</b>	<b>1,282,163.57</b>		<b>0.00</b>
		<b>1,282,163.57</b>	<b>105.49</b>	<b>1,282,163.57</b>	<b>1.13</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>1,282,163.57</b>	<b>105.49</b>	<b>1,282,163.57</b>		<b>0.00</b>
		<b>1,282,163.57</b>	<b>105.49</b>	<b>1,282,163.57</b>	<b>1.13</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>1,282,163.57</b>	<b>105.49</b>	<b>1,282,163.57</b>	<b>1.13</b>	<b>0.00</b>
<b>FIXED INCOME SECURITIES</b>						
<b>U.S. DOLLAR</b>						
<b>AUSTRALIA</b>						
235,000.000 BHP BILLITON FINANCE USA LTD	103.8034	260,422.71	3,010.66	243,937.99		-16,484.72
055451AV0 5.000% 09/30/2043 DD 09/30/13	103.8034	260,422.71	3,010.66	243,937.99	0.22	-16,484.72
HB5F20000302: P-SOLVE LNG CR SMA#1						
205,000.000 RIO TINTO FINANCE USA LTD	98.5979	203,637.30	320.25	202,125.70		-1,511.60
767201AS5 3.750% 06/15/2025 DD 06/16/15	98.5979	203,637.30	320.25	202,125.70	0.18	-1,511.60
HB5F20000302: P-SOLVE LNG CR SMA#1						
<b>SUBTOTAL AUSTRALIA</b>		<b>464,060.01</b>	<b>3,330.91</b>	<b>446,063.69</b>		<b>-17,996.32</b>
		<b>464,060.01</b>	<b>3,330.91</b>	<b>446,063.69</b>	<b>0.40</b>	<b>-17,996.32</b>
<b>BRAZIL</b>						
260,000.000 BRAZILIAN GOVERNMENT INTERNATI	95.5000	271,219.13	7,074.55	248,300.00		-22,919.13
105756BR0 5.625% 01/07/2041 DD 10/07/09	95.5000	271,219.13	7,074.55	248,300.00	0.22	-22,919.13
HB5F20000302: P-SOLVE LNG CR SMA#1						
<b>CANADA</b>						
80,000.000 BURLINGTON RESOURCES FINANCE C	129.1007	109,486.36	2,159.72	103,280.56		-6,205.80
12201PAB2 7.200% 08/15/2031 DD 08/24/01	129.1007	109,486.36	2,159.72	103,280.56	0.09	-6,205.80
HB5F20000302: P-SOLVE LNG CR SMA#1						
<b>CAYMAN ISLANDS</b>						

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
155,000.000 NOBLE HOLDING INTERNATIONAL LT 65504LAL1 6.950% 04/01/2045 DD 03/16/15 HB5F20000302: P-SOLVE LNG CR SMA#1	92.1002	152,007.12	3,153.01	142,755.31		-9,251.81
	92.1002	152,007.12	3,153.01	142,755.31	0.13	-9,251.81
<b>COLOMBIA</b>						
45,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325BR5 5.625% 02/26/2044 DD 01/28/14 HB5F20000302: P-SOLVE LNG CR SMA#1	101.2500	50,696.45	865.99	45,562.50		-5,133.95
	101.2500	50,696.45	865.99	45,562.50	0.04	-5,133.95
70,000.000 COLOMBIA GOVERNMENT INTERNATIO 195325CU7 5.000% 06/15/2045 DD 01/28/15 HB5F20000302: P-SOLVE LNG CR SMA#1	92.5000	70,525.46	155.52	64,750.00		-5,775.46
	92.5000	70,525.46	155.52	64,750.00	0.06	-5,775.46
<b>SUBTOTAL COLOMBIA</b>		<b>121,221.91</b>	<b>1,021.51</b>	<b>110,312.50</b>		<b>-10,909.41</b>
		<b>121,221.91</b>	<b>1,021.51</b>	<b>110,312.50</b>	<b>0.10</b>	<b>-10,909.41</b>
<b>FRANCE</b>						
0.000 ELECTRICITE DE FRANCE SA 144A 268317AC8 6.950% 01/26/2039 DD 01/26/09 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	26.34	0.00		0.00
	0.0000	0.00	26.34	0.00	0.00	0.00
0.000 ELECTRICITE DE FRANCE SA 144A 268317AE4 5.600% 01/27/2040 DD 01/26/10 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	15.04	0.00		0.00
	0.0000	0.00	15.04	0.00	0.00	0.00
200,000.000 SOCIETE GENERALE SA 144A 83367TBJ7 4.250% 04/14/2025 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	94.0260	196,931.83	1,818.02	188,052.00		-8,879.83
	94.0260	196,931.83	1,818.02	188,052.00	0.17	-8,879.83
115,000.000 ORANGE SA 35177PAL1 VAR RT 03/01/2031 DD 09/01/01 HB5F20000302: P-SOLVE LNG CR SMA#1	141.1059	174,130.63	3,445.39	162,271.79		-11,858.84
	141.1059	174,130.63	3,445.39	162,271.79	0.15	-11,858.84
<b>SUBTOTAL FRANCE</b>		<b>371,062.46</b>	<b>5,304.79</b>	<b>350,323.79</b>		<b>-20,738.67</b>
		<b>371,062.46</b>	<b>5,304.79</b>	<b>350,323.79</b>	<b>0.32</b>	<b>-20,738.67</b>
<b>MEXICO</b>						

Shares/Par Security ID Description Link Ref	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 ALFA SAB DE CV 144A 015398AC4 6.875% 03/25/2044 DD 03/25/14 HB5F20000302: P-SOLVE LNG CR SMA#1	102.2200 102.2200	254,906.91 254,906.91	4,435.10 4,435.10	245,328.00 245,328.00	0.22	-9,578.91 -9,578.91
230,000.000 PETROLEOS MEXICANOS 71654QBE1 5.500% 06/27/2044 DD 06/26/12 HB5F20000302: P-SOLVE LNG CR SMA#1	92.0000 92.0000	222,443.26 222,443.26	121.18 121.18	211,600.00 211,600.00	0.19	-10,843.26 -10,843.26
625,000.000 MEXICO GOVERNMENT INTERNATIONA 91086QBB3 4.750% 03/08/2044 DD 03/08/12 HB5F20000302: P-SOLVE LNG CR SMA#1	95.0000 95.0000	623,549.91 623,549.91	9,337.08 9,337.08	593,750.00 593,750.00	0.53	-29,799.91 -29,799.91
<b>SUBTOTAL MEXICO</b>		<b>1,100,900.08</b>	<b>13,893.36</b>	<b>1,050,678.00</b>		<b>-50,222.08</b>
		<b>1,100,900.08</b>	<b>13,893.36</b>	<b>1,050,678.00</b>	<b>0.94</b>	<b>-50,222.08</b>
<b>NETHERLANDS</b>						
230,000.000 ENEL FINANCE INTERNATIONA 144A 29268BAF8 6.000% 10/07/2039 DD 10/07/09 HB5F20000302: P-SOLVE LNG CR SMA#1	111.0426 111.0426	269,179.03 269,179.03	3,220.00 3,220.00	255,397.98 255,397.98	0.23	-13,781.05 -13,781.05
330,000.000 KONINKLIJKE PHILIPS NV 500472AE5 5.000% 03/15/2042 DD 03/09/12 HB5F20000302: P-SOLVE LNG CR SMA#1	98.9256 98.9256	357,765.86 357,765.86	4,878.60 4,878.60	326,454.48 326,454.48	0.29	-31,311.38 -31,311.38
105,000.000 PETROBRAS GLOBAL FINANCE BV 71647NAK5 7.250% 03/17/2044 DD 03/17/14 HB5F20000302: P-SOLVE LNG CR SMA#1	92.8360 92.8360	115,596.48 115,596.48	2,209.14 2,209.14	97,477.80 97,477.80	0.09	-18,118.68 -18,118.68
0.000 SHELL INTERNATIONAL FINANCE BV 822582BF8 4.375% 05/11/2045 DD 05/11/15 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	2.74 2.74	0.00 0.00	0.00	0.00 0.00
280,000.000 SIEMENS FINANCIERINGSMAAT 144A 82620KAF0 4.400% 05/27/2045 DD 05/27/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.7923 98.7923	277,915.95 277,915.95	1,192.20 1,192.20	276,618.44 276,618.44	0.25	-1,297.51 -1,297.51

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>SUBTOTAL NETHERLANDS</b>		<b>1,020,457.32</b>	<b>11,502.68</b>	<b>955,948.70</b>		<b>-64,508.62</b>
		<b>1,020,457.32</b>	<b>11,502.68</b>	<b>955,948.70</b>	<b>0.86</b>	<b>-64,508.62</b>
<b>TURKEY</b>						
240,000.000 TURKEY GOVERNMENT INTERNATIONA 900123CJ7 4.250% 04/14/2026 DD 04/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	95.3160	234,676.32	2,181.55	228,758.40		-5,917.92
	95.3160	234,676.32	2,181.55	228,758.40	0.20	-5,917.92
<b>UNITED KINGDOM</b>						
25,000.000 ENSCO PLC 29358QAD1 5.750% 10/01/2044 DD 09/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	89.1166	23,839.19	359.06	22,279.15		-1,560.04
	89.1166	23,839.19	359.06	22,279.15	0.02	-1,560.04
65,000.000 VODAFONE GROUP PLC 92857WBD1 4.375% 02/19/2043 DD 02/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	86.0953	65,674.73	1,017.11	55,961.95		-9,712.78
	86.0953	65,674.73	1,017.11	55,961.95	0.05	-9,712.78
<b>SUBTOTAL UNITED KINGDOM</b>		<b>89,513.92</b>	<b>1,376.17</b>	<b>78,241.10</b>		<b>-11,272.82</b>
		<b>89,513.92</b>	<b>1,376.17</b>	<b>78,241.10</b>	<b>0.07</b>	<b>-11,272.82</b>
<b>UNITED STATES</b>						
0.000 AFLAC INC 001055AP7 3.250% 03/17/2025 DD 03/12/15 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	14.35	0.00		0.00
	0.0000	0.00	14.35	0.00	0.00	0.00
50,000.000 TIME WARNER INC 00184AAG0 7.700% 05/01/2032 DD 04/08/02 HB5F20000302: P-SOLVE LNG CR SMA#1	131.3618	69,564.22	641.60	65,680.90		-3,883.32
	131.3618	69,564.22	641.60	65,680.90	0.06	-3,883.32
335,000.000 AT&T INC 00206RBA9 5.550% 08/15/2041 DD 08/18/11 HB5F20000302: P-SOLVE LNG CR SMA#1	102.4570	372,608.85	6,972.38	343,230.95		-29,377.90
	102.4570	372,608.85	6,972.38	343,230.95	0.31	-29,377.90
310,000.000 AT&T INC 00206RBK7 4.350% 06/15/2045 DD 06/15/13 HB5F20000302: P-SOLVE LNG CR SMA#1	85.3716	278,313.28	599.36	264,651.96		-13,661.32
	85.3716	278,313.28	599.36	264,651.96	0.24	-13,661.32

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
300,000.000 AT&T INC 00206RCP5 4.500% 05/15/2035 DD 05/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	91.9287 91.9287	299,138.80 299,138.80	2,141.12 2,141.12	275,786.10 275,786.10	0.25	-23,352.70 -23,352.70
295,000.000 ABBVIE INC 00287YAS8 4.700% 05/14/2045 DD 05/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.3634 98.3634	295,500.94 295,500.94	1,826.16 1,826.16	290,172.03 290,172.03	0.26	-5,328.91 -5,328.91
310,000.000 ALABAMA POWER CO 010392FL7 4.150% 08/15/2044 DD 08/26/14 HB5F20000302: P-SOLVE LNG CR SMA#1	95.7028 95.7028	317,508.38 317,508.38	4,829.53 4,829.53	296,678.68 296,678.68	0.27	-20,829.70 -20,829.70
155,000.000 ALLEGHANY CORP 017175AD2 4.900% 09/15/2044 DD 09/09/14 HB5F20000302: P-SOLVE LNG CR SMA#1	96.3349 96.3349	160,973.10 160,973.10	2,246.16 2,246.16	149,319.10 149,319.10	0.13	-11,654.00 -11,654.00
175,000.000 HESS CORP 023551AJ3 7.300% 08/15/2031 DD 08/15/01 HB5F20000302: P-SOLVE LNG CR SMA#1	116.0921 116.0921	225,393.58 225,393.58	4,779.74 4,779.74	203,161.18 203,161.18	0.18	-22,232.40 -22,232.40
275,000.000 AMGEN INC 031162BZ2 4.400% 05/01/2045 DD 05/01/15 HB5F20000302: P-SOLVE LNG CR SMA#1	92.1488 92.1488	271,764.55 271,764.55	2,019.07 2,019.07	253,409.20 253,409.20	0.23	-18,355.35 -18,355.35
205,000.000 APPLE INC 037833BA7 3.450% 02/09/2045 DD 02/09/15 HB5F20000302: P-SOLVE LNG CR SMA#1	84.7524 84.7524	201,843.47 201,843.47	2,778.62 2,778.62	173,742.42 173,742.42	0.16	-28,101.05 -28,101.05
270,000.000 APPLE INC 037833BH2 4.375% 05/13/2045 DD 05/13/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.5446 98.5446	272,828.13 272,828.13	1,587.55 1,587.55	266,070.42 266,070.42	0.24	-6,757.71 -6,757.71
410,000.000 BANK OF AMERICA CORP 06051GFP9 3.950% 04/21/2025 DD 04/21/15 HB5F20000302: P-SOLVE LNG CR SMA#1	96.3190 96.3190	405,499.76 405,499.76	3,148.99 3,148.99	394,907.90 394,907.90	0.35	-10,591.86 -10,591.86

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
280,000.000 BANK OF NEW YORK MELLON CORP/T 06406HCS6 3.650% 02/04/2024 DD 02/04/14 HB5F20000302: P-SOLVE LNG CR SMA#1	102.6758 102.6758	287,575.23 287,575.23	4,162.49 4,162.49	287,492.24 287,492.24	0.26	-82.99 -82.99
140,000.000 BAXALTA INC 144A 07177MAA1 4.000% 06/23/2025 DD 06/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.2563 99.2563	139,055.28 139,055.28	124.48 124.48	138,958.82 138,958.82	0.12	-96.46 -96.46
245,000.000 BAY AREA CA TOLL AUTH TOLL BRI 072024ND0 6.263% 04/01/2049 DD 11/05/09 HB5F20000302: P-SOLVE LNG CR SMA#1	129.3520 129.3520	349,292.76 349,292.76	3,835.98 3,835.98	316,912.40 316,912.40	0.28	-32,380.36 -32,380.36
170,000.000 BUCKEYE PARTNERS LP 118230AP6 5.600% 10/15/2044 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	93.9366 93.9366	168,907.73 168,907.73	2,009.53 2,009.53	159,692.22 159,692.22	0.14	-9,215.51 -9,215.51
205,000.000 CF INDUSTRIES INC 12527GAF0 5.150% 03/15/2034 DD 03/11/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.7705 98.7705	215,025.87 215,025.87	3,121.47 3,121.47	202,479.53 202,479.53	0.18	-12,546.34 -12,546.34
145,000.000 CME GROUP INC/IL 12572QAF2 5.300% 09/15/2043 DD 09/09/13 HB5F20000302: P-SOLVE LNG CR SMA#1	110.3330 110.3330	171,348.87 171,348.87	2,277.24 2,277.24	159,982.85 159,982.85	0.14	-11,366.02 -11,366.02
194,000.000 CALIFORNIA ST 13063A5G5 7.550% 04/01/2039 DD 04/28/09 HB5F20000302: P-SOLVE LNG CR SMA#1	144.6570 144.6570	307,423.82 307,423.82	3,662.10 3,662.10	280,634.58 280,634.58	0.25	-26,789.24 -26,789.24
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	115.3210 115.3210	215,368.90 215,368.90	1,035.00 1,035.00	207,577.80 207,577.80	0.19	-7,791.10 -7,791.10
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	115.2850 115.2850	192,742.51 192,742.51	862.50 862.50	172,927.50 172,927.50	0.15	-19,815.01 -19,815.01

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
270,000.000 CITIGROUP INC 172967JT9 4.400% 06/10/2025 DD 06/10/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.6273 99.6273	269,852.23 269,852.23	692.99 692.99	268,993.71 268,993.71	0.24	-858.52 -858.52
570,000.000 COMCAST CORP 20030NBH3 4.250% 01/15/2033 DD 01/14/13 HB5F20000302: P-SOLVE LNG CR SMA#1	97.6612 97.6612	579,570.34 579,570.34	11,190.37 11,190.37	556,668.84 556,668.84	0.50	-22,901.50 -22,901.50
185,000.000 CONOCOPHILLIPS 20825CAF1 5.900% 10/15/2032 DD 10/09/02 HB5F20000302: P-SOLVE LNG CR SMA#1	115.4564 115.4564	227,883.77 227,883.77	2,304.26 2,304.26	213,594.34 213,594.34	0.19	-14,289.43 -14,289.43
235,000.000 CONSOLIDATED EDISON CO OF NEW 209111FD0 4.450% 03/15/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.6627 98.6627	235,880.87 235,880.87	3,089.81 3,089.81	231,857.35 231,857.35	0.21	-4,023.52 -4,023.52
80,000.000 DEVON ENERGY CORP 25179MAU7 5.000% 06/15/2045 DD 06/16/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.7214 98.7214	79,020.60 79,020.60	166.65 166.65	78,977.12 78,977.12	0.07	-43.48 -43.48
370,000.000 DUKE ENERGY PROGRESS INC 26442RAB7 4.375% 03/30/2044 DD 03/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	100.5866 100.5866	386,642.42 386,642.42	4,134.03 4,134.03	372,170.42 372,170.42	0.33	-14,472.00 -14,472.00
320,000.000 ENERGY TRANSFER PARTNERS LP 29273RAZ2 5.950% 10/01/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	98.0016 98.0016	351,958.43 351,958.43	4,759.98 4,759.98	313,605.12 313,605.12	0.28	-38,353.31 -38,353.31
280,000.000 ENTERPRISE PRODUCTS OPERATING 29379VBC6 5.100% 02/15/2045 DD 02/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	97.2642 97.2642	295,357.97 295,357.97	5,360.91 5,360.91	272,339.76 272,339.76	0.24	-23,018.21 -23,018.21
215,000.000 EXELON GENERATION CO LLC 30161MAN3 5.600% 06/15/2042 DD 12/15/12 HB5F20000302: P-SOLVE LNG CR SMA#1	101.7543 101.7543	234,702.54 234,702.54	535.04 535.04	218,771.75 218,771.75	0.20	-15,930.79 -15,930.79

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
245,000.000 EXELON CORP 30161NAL5 5.100% 06/15/2045 DD 06/11/15 HB5F20000302: P-SOLVE LNG CR SMA#1	100.3998	243,790.35	694.20	245,979.51		2,189.16
	100.3998	243,790.35	694.20	245,979.51	0.22	2,189.16
0.000 FORD MOTOR CO 345370CQ1 4.750% 01/15/2043 DD 01/08/13 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	11.29	0.00		0.00
	0.0000	0.00	11.29	0.00	0.00	0.00
20,000.000 FREEPORT-MCMORAN INC 35671DBJ3 5.400% 11/14/2034 DD 11/14/14 HB5F20000302: P-SOLVE LNG CR SMA#1	86.2647	19,905.49	142.20	17,252.94		-2,652.55
	86.2647	19,905.49	142.20	17,252.94	0.02	-2,652.55
325,000.000 GENERAL ELECTRIC CO 369604BH5 4.500% 03/11/2044 DD 03/11/14 HB5F20000302: P-SOLVE LNG CR SMA#1	101.5590	349,105.06	4,481.92	330,066.75		-19,038.31
	101.5590	349,105.06	4,481.92	330,066.75	0.30	-19,038.31
310,000.000 GENERAL ELECTRIC CAPITAL CORP 36962GXZ2 6.750% 03/15/2032 DD 03/20/02 HB5F20000302: P-SOLVE LNG CR SMA#1	129.8250	398,172.46	6,187.80	402,457.50		4,285.04
	129.8250	398,172.46	6,187.80	402,457.50	0.36	4,285.04
230,000.000 HARRIS CORP 413875AN5 6.150% 12/15/2040 DD 12/03/10 HB5F20000302: P-SOLVE LNG CR SMA#1	112.1971	263,911.84	628.64	258,053.33		-5,858.51
	112.1971	263,911.84	628.64	258,053.33	0.23	-5,858.51
195,000.000 HASBRO INC 418056AS6 6.350% 03/15/2040 DD 03/11/10 HB5F20000302: P-SOLVE LNG CR SMA#1	112.9603	231,035.23	3,657.84	220,272.59		-10,762.64
	112.9603	231,035.23	3,657.84	220,272.59	0.20	-10,762.64
200,000.000 HOME DEPOT INC/THE 437076BD3 4.875% 02/15/2044 DD 09/10/13 HB5F20000302: P-SOLVE LNG CR SMA#1	106.9683	216,023.27	3,656.10	213,936.60		-2,086.67
	106.9683	216,023.27	3,656.10	213,936.60	0.19	-2,086.67
115,000.000 HOME DEPOT INC/THE 437076BH4 4.250% 04/01/2046 DD 06/02/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.1031	113,629.13	393.74	111,668.57		-1,960.56
	97.1031	113,629.13	393.74	111,668.57	0.10	-1,960.56



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
235,000.000 HOSPITALITY PROPERTIES TRUST 44106MAS1 4.650% 03/15/2024 DD 03/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	99.7711	238,388.54	3,231.24	234,462.09	0.21	-3,926.45
135,000.000 HOSPITALITY PROPERTIES TRUST 44106MAT9 4.500% 03/15/2025 DD 09/12/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.3636	136,339.98	1,793.79	132,790.86	0.12	-3,549.12
265,000.000 HOST HOTELS & RESORTS LP 44107TAV8 4.000% 06/15/2025 DD 05/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	99.2570	265,461.71	471.04	263,031.05	0.24	-2,430.66
155,000.000 ILLINOIS ST 452151LF8 5.100% 06/01/2033 DD 06/12/03 HB5F20000302: P-SOLVE LNG CR SMA#1	93.2950	155,121.60	658.80	144,607.25	0.13	-10,514.35
265,000.000 INTEL CORP 458140AP5 4.250% 12/15/2042 DD 12/11/12 HB5F20000302: P-SOLVE LNG CR SMA#1	93.9292	259,549.58	500.48	248,912.38	0.22	-10,637.20
90,000.000 INTERNATIONAL BUSINESS MACHINE 459200BB6 5.875% 11/29/2032 DD 11/27/02 HB5F20000302: P-SOLVE LNG CR SMA#1	119.9251	111,512.17	483.33	107,932.59	0.10	-3,579.58
225,000.000 INTERNATIONAL PAPER CO 460146CK7 4.800% 06/15/2044 DD 06/10/14 HB5F20000302: P-SOLVE LNG CR SMA#1	92.7305	230,835.98	480.00	208,643.63	0.19	-22,192.35
360,000.000 JPMORGAN CHASE & CO 46625HLL2 4.950% 06/01/2045 DD 05/29/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.2066	357,660.43	1,620.06	349,943.76	0.31	-7,716.67
0.000 JEFFERIES GROUP LLC 472319AC6 6.250% 01/15/2036 DD 01/26/06 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	13.96	0.00	0.00	0.00

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
255,000.000 JEFFERIES GROUP LLC 472319AM4 6.500% 01/20/2043 DD 01/18/13 HB5F20000302: P-SOLVE LNG CR SMA#1	97.7009	263,592.01	7,420.84	249,137.30	0.22	-14,454.71
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	104.7786	247,580.58	3,599.86	235,751.85	0.21	-11,828.73
210,000.000 KLA-TENCOR CORP 482480AF7 5.650% 11/01/2034 DD 11/06/14 HB5F20000302: P-SOLVE LNG CR SMA#1	100.4181	211,459.70	1,977.70	210,878.01	0.19	-581.69
395,000.000 KINDER MORGAN ENERGY PARTNERS 494550BD7 6.500% 09/01/2039 DD 09/16/09 HB5F20000302: P-SOLVE LNG CR SMA#1	102.5371	453,156.12	8,558.44	405,021.55	0.36	-48,134.57
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	91.5956	288,798.82	5,511.64	256,467.68	0.23	-32,331.14
240,000.000 LAM RESEARCH CORP 512807AN8 3.800% 03/15/2025 DD 03/12/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.3310	241,805.51	2,763.23	233,594.40	0.21	-8,211.11
0.000 ELI LILLY & CO 532457BA5 5.550% 03/15/2037 DD 03/14/07 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	10.66	0.00	0.00	0.00
0.000 ELI LILLY & CO 532457BC1 5.950% 11/15/2037 DD 03/06/09 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	4.55	0.00	0.00	0.00
220,000.000 LINCOLN NATIONAL CORP 534187BA6 7.000% 06/15/2040 DD 06/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	125.4263	300,271.12	684.48	275,937.86	0.25	-24,333.26

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000 LOWE'S COS INC 548661DA2 5.000% 09/15/2043 DD 09/11/13 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	6.75 6.75	0.00 0.00	0.00	0.00 0.00
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	121.5538 121.5538	114,168.41 114,168.41	2,920.82 2,920.82	115,476.11 115,476.11	0.10	1,307.70 1,307.70
300,000.000 MEMORIAL SLOAN-KETTERING CANCE 586054AA6 5.000% 07/01/2042 DD 12/08/11 HB5F20000302: P-SOLVE LNG CR SMA#1	106.2522 106.2522	343,196.17 343,196.17	7,499.40 7,499.40	318,756.60 318,756.60	0.29	-24,439.57 -24,439.57
400,000.000 METLIFE INC 59156RBN7 4.050% 03/01/2045 DD 03/05/15 HB5F20000302: P-SOLVE LNG CR SMA#1	91.8491 91.8491	394,211.38 394,211.38	5,226.34 5,226.34	367,396.40 367,396.40	0.33	-26,814.98 -26,814.98
0.000 MICROSOFT CORP 594918BD5 3.750% 02/12/2045 DD 02/12/15 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	-63.21 -63.21	0.00 0.00	0.00	0.00 0.00
130,000.000 MIDAMERICAN ENERGY CO 595620AL9 4.800% 09/15/2043 DD 09/19/13 HB5F20000302: P-SOLVE LNG CR SMA#1	106.1383 106.1383	138,392.65 138,392.65	1,844.76 1,844.76	137,979.79 137,979.79	0.12	-412.86 -412.86
50,000.000 MONSANTO CO 61166WAU5 3.375% 07/15/2024 DD 07/01/14 HB5F20000302: P-SOLVE LNG CR SMA#1	95.5121 95.5121	47,835.60 47,835.60	778.13 778.13	47,756.05 47,756.05	0.04	-79.55 -79.55
145,000.000 MOSAIC CO/THE 61945CAE3 5.625% 11/15/2043 DD 11/13/13 HB5F20000302: P-SOLVE LNG CR SMA#1	106.5412 106.5412	168,901.72 168,901.72	1,052.61 1,052.61	154,484.74 154,484.74	0.14	-14,416.98 -14,416.98
160,000.000 MOTOROLA SOLUTIONS INC 620076BE8 5.500% 09/01/2044 DD 08/19/14 HB5F20000302: P-SOLVE LNG CR SMA#1	93.4911 93.4911	168,398.16 168,398.16	2,933.32 2,933.32	149,585.76 149,585.76	0.13	-18,812.40 -18,812.40

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
265,000.000 NATIONWIDE FINANCIAL SERV 144A 638612AL5 5.300% 11/18/2044 DD 11/20/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.1904 98.1904	282,696.13 282,696.13	1,698.94 1,698.94	260,204.56 260,204.56	0.23	-22,491.57 -22,491.57
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	105.6550 105.6550	253,663.65 253,663.65	599.10 599.10	211,310.00 211,310.00	0.19	-42,353.65 -42,353.65
305,000.000 NEW YORK NY 64966HTX8 5.985% 12/01/2036 DD 12/17/09 HB5F20000302: P-SOLVE LNG CR SMA#1	121.1160 121.1160	364,243.90 364,243.90	1,521.30 1,521.30	369,403.80 369,403.80	0.33	5,159.90 5,159.90
215,000.000 NEW YORK CITY NY MUNI WTR FIN 64972FL20 6.011% 06/15/2042 DD 03/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	129.1490 129.1490	275,674.28 275,674.28	574.40 574.40	277,670.35 277,670.35	0.25	1,996.07 1,996.07
165,000.000 NEW YORK CITY NY MUNI WTR FIN 64972FY34 5.882% 06/15/2044 DD 11/18/10 HB5F20000302: P-SOLVE LNG CR SMA#1	126.8490 126.8490	222,389.09 222,389.09	431.36 431.36	209,300.85 209,300.85	0.19	-13,088.24 -13,088.24
0.000 NEW YORK ST DORM AUTH ST PERSO 6499022E2 5.289% 03/15/2033 DD 10/14/10 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	3.44 3.44	0.00 0.00	0.00	0.00 0.00
115,000.000 NEW YORK ST DORM AUTH ST PERSO 6499022F9 5.389% 03/15/2040 DD 10/14/10 HB5F20000302: P-SOLVE LNG CR SMA#1	118.1320 118.1320	142,762.19 142,762.19	1,828.30 1,828.30	135,851.80 135,851.80	0.12	-6,910.39 -6,910.39
300,000.000 NSTAR ELECTRIC CO 67021CAJ6 4.400% 03/01/2044 DD 03/07/14 HB5F20000302: P-SOLVE LNG CR SMA#1	99.9398 99.9398	313,835.47 313,835.47	4,399.96 4,399.96	299,819.40 299,819.40	0.27	-14,016.07 -14,016.07
60,000.000 ORACLE CORP 68389XAE5 6.500% 04/15/2038 DD 04/09/08 HB5F20000302: P-SOLVE LNG CR SMA#1	125.4273 125.4273	77,812.78 77,812.78	823.06 823.06	75,256.38 75,256.38	0.07	-2,556.40 -2,556.40

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
0.000 ORACLE CORP 68389XAW5 4.500% 07/08/2044 DD 07/08/14 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	4.20 4.20	0.00 0.00	 0.00	0.00 0.00
270,000.000 ORACLE CORP 68389XBE4 3.900% 05/15/2035 DD 05/05/15 HB5F20000302: P-SOLVE LNG CR SMA#1	92.9992 92.9992	259,871.14 259,871.14	1,640.29 1,640.29	251,097.84 251,097.84	 0.22	-8,773.30 -8,773.30
120,000.000 PACIFIC LIFECORP 144A 694476AD4 5.125% 01/30/2043 DD 01/22/13 HB5F20000302: P-SOLVE LNG CR SMA#1	100.7577 100.7577	128,950.67 128,950.67	2,592.56 2,592.56	120,909.24 120,909.24	 0.11	-8,041.43 -8,041.43
35,000.000 PACIFICORP 695114CG1 6.250% 10/15/2037 DD 10/03/07 HB5F20000302: P-SOLVE LNG CR SMA#1	124.8821 124.8821	48,322.40 48,322.40	461.93 461.93	43,708.74 43,708.74	 0.04	-4,613.66 -4,613.66
180,000.000 PACIFICORP 695114CJ5 6.350% 07/15/2038 DD 07/17/08 HB5F20000302: P-SOLVE LNG CR SMA#1	125.9617 125.9617	237,286.23 237,286.23	5,285.23 5,285.23	226,731.06 226,731.06	 0.20	-10,555.17 -10,555.17
265,000.000 PENNSYLVANIA ST 70914PME9 4.650% 02/15/2026 DD 01/21/10 HB5F20000302: P-SOLVE LNG CR SMA#1	108.8950 108.8950	292,346.00 292,346.00	4,648.61 4,648.61	288,571.75 288,571.75	 0.26	-3,774.25 -3,774.25
270,000.000 PFIZER INC 717081DK6 4.400% 05/15/2044 DD 05/15/14 HB5F20000302: P-SOLVE LNG CR SMA#1	98.6522 98.6522	278,244.87 278,244.87	1,532.98 1,532.98	266,360.94 266,360.94	 0.24	-11,883.93 -11,883.93
185,000.000 PROTECTIVE LIFE CORP 743674AY9 8.450% 10/15/2039 DD 10/09/09 HB5F20000302: P-SOLVE LNG CR SMA#1	139.7509 139.7509	267,701.75 267,701.75	3,299.94 3,299.94	258,539.17 258,539.17	 0.23	-9,162.58 -9,162.58
0.000 PUBLIC SERVICE CO OF COLORADO 744448CK5 4.300% 03/15/2044 DD 03/10/14 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	13.13 13.13	0.00 0.00	 0.00	0.00 0.00

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 QUALCOMM INC 747525AK9 4.800% 05/20/2045 DD 05/20/15 HB5F20000302: P-SOLVE LNG CR SMA#1	96.1835	117,802.23	661.60	115,420.20	0.10	-2,382.03
265,000.000 ROWAN COS INC 779382AS9 5.850% 01/15/2044 DD 01/15/14 HB5F20000302: P-SOLVE LNG CR SMA#1	84.6552	267,654.38	7,165.26	224,336.28	0.20	-43,318.10
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	97.9850	104,862.53	1,166.64	102,884.25	0.09	-1,978.28
305,000.000 SOUTH CAROLINA ELECTRIC & GAS 837004CE8 5.450% 02/01/2041 DD 01/27/11 HB5F20000302: P-SOLVE LNG CR SMA#1	112.9652	367,972.92	6,925.37	344,543.86	0.31	-23,429.06
0.000 SOUTHERN CALIFORNIA EDISON CO 842400FA6 5.350% 07/15/2035 DD 06/27/05 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	4.16	0.00	0.00	0.00
300,000.000 SOUTHERN COPPER CORP 84265VAJ4 5.875% 04/23/2045 DD 04/23/15 HB5F20000302: P-SOLVE LNG CR SMA#1	95.1200	296,507.28	3,329.26	285,360.00	0.26	-11,147.28
170,000.000 STATE STREET CORP 857477AN3 3.300% 12/16/2024 DD 12/15/14 HB5F20000302: P-SOLVE LNG CR SMA#1	99.8259	170,946.22	242.20	169,704.03	0.15	-1,242.19
40,000.000 SUNOCO LOGISTICS PARTNERS OPER 86765BAQ2 5.350% 05/15/2045 DD 11/17/14 HB5F20000302: P-SOLVE LNG CR SMA#1	91.2912	39,734.66	275.95	36,516.48	0.03	-3,218.18
55,000.000 SYSCO CORP 871829AN7 6.625% 03/17/2039 DD 03/17/09 HB5F20000302: P-SOLVE LNG CR SMA#1	129.5235	72,268.27	1,058.00	71,237.93	0.06	-1,030.34

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
370,000.000 TEACHERS INSURANCE & ANNU 144A 878091BD8 4.900% 09/15/2044 DD 09/18/14 HB5F20000302: P-SOLVE LNG CR SMA#1	101.9761	398,236.42	5,363.86	377,311.57	0.34	-20,924.85
230,000.000 TEXAS ST 882722KF7 5.517% 04/01/2039 DD 08/26/09 HB5F20000302: P-SOLVE LNG CR SMA#1	124.6670	309,580.31	3,172.38	286,734.10	0.26	-22,846.21
140,000.000 TIME WARNER INC 887317AX3 4.850% 07/15/2045 DD 06/04/15 HB5F20000302: P-SOLVE LNG CR SMA#1	97.0120	137,039.16	509.23	135,816.80	0.12	-1,222.36
120,000.000 TIME WARNER CABLE INC 88732JAJ7 6.550% 05/01/2037 DD 04/09/07 HB5F20000302: P-SOLVE LNG CR SMA#1	104.1024	146,693.65	1,309.93	124,922.88	0.11	-21,770.77
0.000 TIME WARNER CABLE INC 88732JAU2 6.750% 06/15/2039 DD 06/29/09 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000	0.00	12.10	0.00	0.00	0.00
215,000.000 21ST CENTURY FOX AMERICA INC 90131HBF1 6.200% 12/15/2034 DD 12/03/04 HB5F20000302: P-SOLVE LNG CR SMA#1	116.0594	252,548.45	592.48	249,527.71	0.22	-3,020.74
285,000.000 UNITED PARCEL SERVICE INC 911312AJ5 6.200% 01/15/2038 DD 01/15/08 HB5F20000302: P-SOLVE LNG CR SMA#1	125.0056	367,430.28	8,167.44	356,265.96	0.32	-11,164.32
800,000.000 U S TREASURY BOND 912810RK6 2.500% 02/15/2045 DD 02/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	88.0080	696,413.67	7,513.81	704,064.00	0.63	7,650.33
385,000.000 U S TREASURY NOTE 912828XB1 2.125% 05/15/2025 DD 05/15/15 HB5F20000302: P-SOLVE LNG CR SMA#1	98.1875	378,402.59	1,044.89	378,021.88	0.34	-380.71

**Asset and Accrual Detail - By Asset type**

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Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
175,000.000 UNITED TECHNOLOGIES CORP 913017BK4 6.050% 06/01/2036 DD 05/26/06 HB5F20000302: P-SOLVE LNG CR SMA#1	121.4139 121.4139	218,452.17 218,452.17	882.30 882.30	212,474.33 212,474.33	0.19	-5,977.84 -5,977.84
200,000.000 UNITED TECHNOLOGIES CORP 913017BT5 4.500% 06/01/2042 DD 06/01/12 HB5F20000302: P-SOLVE LNG CR SMA#1	101.5895 101.5895	213,362.49 213,362.49	750.00 750.00	203,179.00 203,179.00	0.18	-10,183.49 -10,183.49
275,000.000 VENTAS REALTY LP 92277GAF4 4.375% 02/01/2045 DD 01/14/15 HB5F20000302: P-SOLVE LNG CR SMA#1	89.0092 89.0092	275,959.90 275,959.90	5,592.46 5,592.46	244,775.30 244,775.30	0.22	-31,184.60 -31,184.60
485,000.000 VERIZON COMMUNICATIONS INC 92343VBZ6 5.050% 03/15/2034 DD 03/17/14 HB5F20000302: P-SOLVE LNG CR SMA#1	100.6728 100.6728	510,965.11 510,965.11	7,235.22 7,235.22	488,263.08 488,263.08	0.44	-22,702.03 -22,702.03
660,000.000 VERIZON COMMUNICATIONS INC 92343VCQ5 4.400% 11/01/2034 DD 10/29/14 HB5F20000302: P-SOLVE LNG CR SMA#1	92.5759 92.5759	654,215.63 654,215.63	4,839.96 4,839.96	611,000.94 611,000.94	0.55	-43,214.69 -43,214.69
230,000.000 VIACOM INC 92553PAW2 5.250% 04/01/2044 DD 03/11/14 HB5F20000302: P-SOLVE LNG CR SMA#1	93.7545 93.7545	241,756.29 241,756.29	3,018.61 3,018.61	215,635.35 215,635.35	0.19	-26,120.94 -26,120.94
35,000.000 WELLS FARGO & CO 949746JM4 5.375% 02/07/2035 DD 02/07/05 HB5F20000302: P-SOLVE LNG CR SMA#1	112.6589 112.6589	39,032.25 39,032.25	752.56 752.56	39,430.62 39,430.62	0.04	398.37 398.37
0.000 WELLS FARGO & CO 94974BGA2 3.300% 09/09/2024 DD 09/09/14 HB5F20000302: P-SOLVE LNG CR SMA#1	0.0000 0.0000	0.00 0.00	8.08 8.08	0.00 0.00	0.00	0.00 0.00
140,000.000 WELLS FARGO & CO 94974BGK0 3.900% 05/01/2045 DD 04/30/15 HB5F20000302: P-SOLVE LNG CR SMA#1	89.9953 89.9953	135,449.84 135,449.84	924.95 924.95	125,993.42 125,993.42	0.11	-9,456.42 -9,456.42



**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
140,000.000 WILLIAMS PARTNERS LP 96949LAB1 4.000% 09/15/2025 DD 03/03/15 HB5F20000302: P-SOLVE LNG CR SMA#1	93.6699	139,558.20	1,836.60	131,137.86	0.12	-8,420.34
180,000.000 WILLIAMS PARTNERS LP 96950FAP9 4.900% 01/15/2045 DD 06/27/14 HB5F20000302: P-SOLVE LNG CR SMA#1	85.8040	177,908.78	4,078.09	154,447.20	0.14	-23,461.58
4,435,309.772 DELAWARE EXTND DURATION BD-I 245908793 HB5F20000002: P-SOLVE LONG CREDIT	6.2200	28,769,080.56	25,975.30	27,587,626.78	24.70	-1,181,453.78
1,876,545.941 PIMCO LONG-TERM CREDIT-INST 72201P647 HB5F20000002: P-SOLVE LONG CREDIT	12.2800	23,570,862.17	109,798.73	23,043,984.16	20.63	-526,878.01
2,449,928.896 VANGUARD L/T INVEST GR-ADM 922031778 HB5F20000002: P-SOLVE LONG CREDIT	9.9600	24,734,328.51	91,288.28	24,401,291.80	21.85	-333,036.71
92,607.000 VANGUARD LONG-TERM CORP BOND 92206C813 HB5F20000002: P-SOLVE LONG CREDIT	85.3100	8,287,729.46	0.00	7,900,303.17	7.07	-387,426.29
<b>SUBTOTAL UNITED STATES</b>		<b>110,389,312.90</b>	<b>505,600.64</b>	<b>106,695,629.51</b>		<b>-3,693,683.39</b>
		<b>110,389,312.90</b>	<b>505,600.64</b>	<b>106,695,629.51</b>	<b>95.53</b>	<b>-3,693,683.39</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>114,323,917.53</b>	<b>556,598.89</b>	<b>110,410,291.56</b>		<b>-3,913,625.97</b>
		<b>114,323,917.53</b>	<b>556,598.89</b>	<b>110,410,291.56</b>	<b>98.86</b>	<b>-3,913,625.97</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>114,323,917.53</b>	<b>556,598.89</b>	<b>110,410,291.56</b>	<b>98.86</b>	<b>-3,913,625.97</b>
<b>TOTAL ASSETS - BASE:</b>		<b>115,606,081.10</b>	<b>556,704.38</b>	<b>111,692,455.13</b>	<b>99.99</b>	<b>-3,913,625.97</b>
<b>NET ASSETS - BASE:</b>				<b>112,249,159.51</b>		

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
<b>CASH &amp; CASH EQUIVALENTS</b>						
<b>U.S. DOLLAR</b>						
<b>UNITED STATES</b>						
CASH		-12,245.37	0.00	-12,245.37		0.00
		-12,245.37	0.00	-12,245.37	-0.01	0.00
PAYABLE FOR TRUSTEE FEES		-7,175.80	0.00	-7,175.80		0.00
		-7,175.80	0.00	-7,175.80	-0.01	0.00
PAYABLE FOR CUSTODIAN FEES		-1,829.35	0.00	-1,829.35		0.00
		-1,829.35	0.00	-1,829.35	0.00	0.00
SERVICE FEE PAYABLE - CLASS A		-1,743.00	0.00	-1,743.00		0.00
		-1,743.00	0.00	-1,743.00	0.00	0.00
8,194,486.250 GOLDMAN FIN SQ MON MRKT 474	100.0000	8,194,486.25	646.47	8,194,486.25		0.00
996128815 VAR RT 12/31/2049 DD 09/05/03	100.0000	8,194,486.25	646.47	8,194,486.25	6.60	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>8,171,492.73</b>	<b>646.47</b>	<b>8,171,492.73</b>		<b>0.00</b>
		<b>8,171,492.73</b>	<b>646.47</b>	<b>8,171,492.73</b>	<b>6.58</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>8,171,492.73</b>	<b>646.47</b>	<b>8,171,492.73</b>		<b>0.00</b>
		<b>8,171,492.73</b>	<b>646.47</b>	<b>8,171,492.73</b>	<b>6.58</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>8,171,492.73</b>	<b>646.47</b>	<b>8,171,492.73</b>	<b>6.58</b>	<b>0.00</b>

**FIXED INCOME SECURITIES**

**U.S. DOLLAR**

**UNITED STATES**

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
4,818,000.000 U S TREASURY BD PRIN STRIP 912803AY9 0.000% 11/15/2021 DD 11/15/91	88.0232 88.0232	4,183,147.25 4,183,147.25	0.00 0.00	4,240,957.78 4,240,957.78	 3.42	57,810.53 57,810.53
426,752.717 EATON VANCE FLOATING RATE-I 277911491	8.9300 8.9300	3,867,027.58 3,867,027.58	13,165.96 13,165.96	3,810,901.76 3,810,901.76	 3.07	-56,125.82 -56,125.82
322,102.012 FIDELITY TOTAL BOND FUND-TB 31617K881	10.5800 10.5800	3,441,464.15 3,441,464.15	8,424.01 8,424.01	3,407,839.29 3,407,839.29	 2.74	-33,624.86 -33,624.86
304,646.883 TCW CORE FXD INCM-I 87234N401	11.1500 11.1500	3,418,146.10 3,418,146.10	4,569.70 4,569.70	3,396,812.75 3,396,812.75	 2.74	-21,333.35 -21,333.35
22,458.000 VANGUARD TOTAL BOND MARKET 921937835	81.2600 81.2600	1,866,585.41 1,866,585.41	0.00 0.00	1,824,937.08 1,824,937.08	 1.47	-41,648.33 -41,648.33
<b>SUBTOTAL UNITED STATES</b>		<b>16,776,370.49</b>	<b>26,159.67</b>	<b>16,681,448.66</b>		<b>-94,921.83</b>
		<b>16,776,370.49</b>	<b>26,159.67</b>	<b>16,681,448.66</b>	<b>13.44</b>	<b>-94,921.83</b>
<b>TOTAL FIXED INCOME SECURITIES U.S. DOLLAR</b>		<b>16,776,370.49</b>	<b>26,159.67</b>	<b>16,681,448.66</b>		<b>-94,921.83</b>
		<b>16,776,370.49</b>	<b>26,159.67</b>	<b>16,681,448.66</b>	<b>13.44</b>	<b>-94,921.83</b>
<b>TOTAL FIXED INCOME SECURITIES</b>		<b>16,776,370.49</b>	<b>26,159.67</b>	<b>16,681,448.66</b>	<b>13.44</b>	<b>-94,921.83</b>
<b>EQUITY</b>						
<b>U.S. DOLLAR</b>						
<b>EMERGING MARKET GEOGRAPHIC FOCUS</b>						
208,098.995 HARDING LOEVNER INST EMG M-I 412295701	17.4700 17.4700	3,857,182.18 3,857,182.18	0.00 0.00	3,635,489.44 3,635,489.44	 2.93	-221,692.74 -221,692.74
<b>EUROPE ALL INC UK GEOGRAPHIC FOCUS</b>						

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
96,523.000 ISHARES MSCI EUROZONE ETF 464286608	37.5400 37.5400	3,731,579.18 3,731,579.18	66,363.81 66,363.81	3,623,473.42 3,623,473.42	2.92	-108,105.76 -108,105.76
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						
162,979.314 DODGE & COX INTL STOCK FUND 256206103	43.7500 43.7500	7,209,042.54 7,209,042.54	0.00 0.00	7,130,344.99 7,130,344.99	5.74	-78,697.55 -78,697.55
246,611.000 ISHARES CORE INTL STOCK ETF 46432F834	55.1100 55.1100	13,664,182.31 13,664,182.31	201,106.34 201,106.34	13,590,732.21 13,590,732.21	10.95	-73,450.10 -73,450.10
490,463.215 LAZARD INTER STRAT EQ-INST 52106N590	14.5700 14.5700	7,200,000.00 7,200,000.00	0.00 0.00	7,146,049.04 7,146,049.04	5.76	-53,950.96 -53,950.96
<b>SUBTOTAL GLOBAL FUNDS GEOGRAPHIC FOCUS</b>		<b>28,073,224.85</b>	<b>201,106.34</b>	<b>27,867,126.24</b>	<b>22.45</b>	<b>-206,098.61</b>
		<b>28,073,224.85</b>	<b>201,106.34</b>	<b>27,867,126.24</b>		<b>-206,098.61</b>
<b>JAPAN</b>						
88,024.000 WISDOMTREE JAPAN HEDGED EQ 97717W851	57.2000 57.2000	4,853,882.16 4,853,882.16	0.00 0.00	5,034,972.80 5,034,972.80	4.06	181,090.64 181,090.64
<b>UNITED STATES</b>						
387,581.909 PIONEER-DYNAMIC CREDIT-Y 72388E308	9.5300 9.5300	3,787,096.06 3,787,096.06	8,790.96 8,790.96	3,693,655.59 3,693,655.59	2.97	-93,440.47 -93,440.47
97,225.962 PYRAMIS GROUP TR FOR EMPLOYEE 74725D324 BENEFIT PLANS	51.1300 51.1300	4,931,341.27 4,931,341.27	0.00 0.00	4,971,163.44 4,971,163.44	4.00	39,822.17 39,822.17

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
537,688.575 BOSTON P A/CAP VALUE-IS 749255139	23.1200 23.1200	11,685,775.51 11,685,775.51	0.00 0.00	12,431,359.85 12,431,359.85	10.01	745,584.34 745,584.34
257,196.000 SCHWAB US BROAD MARKET ETF 808524102	50.2300 50.2300	12,669,884.01 12,669,884.01	0.00 0.00	12,918,955.08 12,918,955.08	10.40	249,071.07 249,071.07
173,146.497 VANGUARD TOT STK MKT-INST 922908801	52.1100 52.1100	7,596,247.92 7,596,247.92	0.00 0.00	9,022,663.96 9,022,663.96	7.27	1,426,416.04 1,426,416.04
274,029.331 INVESCO BALANCED RISK 99VVA3K01 ALLOCATION FUND COLLECTIVE	18.2600 18.2600	4,940,000.00 4,940,000.00	0.00 0.00	5,003,775.58 5,003,775.58	4.03	63,775.58 63,775.58
<b>SUBTOTAL UNITED STATES</b>		<b>45,610,344.77</b>	<b>8,790.96</b>	<b>48,041,573.50</b>		<b>2,431,228.73</b>
		<b>45,610,344.77</b>	<b>8,790.96</b>	<b>48,041,573.50</b>	<b>38.68</b>	<b>2,431,228.73</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>86,126,213.14</b>	<b>276,261.11</b>	<b>88,202,635.40</b>		<b>2,076,422.26</b>
		<b>86,126,213.14</b>	<b>276,261.11</b>	<b>88,202,635.40</b>	<b>71.04</b>	<b>2,076,422.26</b>
<b>TOTAL EQUITY</b>		<b>86,126,213.14</b>	<b>276,261.11</b>	<b>88,202,635.40</b>	<b>71.04</b>	<b>2,076,422.26</b>
<b>OTHER</b>						
<b>U.S. DOLLAR</b>						
<b>GLOBAL FUNDS GEOGRAPHIC FOCUS</b>						
237,392.108 IVY ASSET STRATEGY FUND-I 466001864	25.7700 25.7700	6,969,880.04 6,969,880.04	0.00 0.00	6,117,594.62 6,117,594.62	4.93	-852,285.42 -852,285.42
<b>UNITED STATES</b>						
344,526.853 WESTWOOD INCOME OPPORTUN - I 0075W0775	14.4900 14.4900	5,118,753.95 5,118,753.95	17,475.07 17,475.07	4,992,194.10 4,992,194.10	4.02	-126,559.85 -126,559.85

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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 OTHER U.S. DOLLAR		12,088,633.99	17,475.07	11,109,788.72		-978,845.27
		12,088,633.99	17,475.07	11,109,788.72	8.95	-978,845.27
TOTAL OTHER		12,088,633.99	17,475.07	11,109,788.72	8.95	-978,845.27
TOTAL ASSETS - BASE:		123,162,710.35	320,542.32	124,165,365.51	100.01	1,002,655.16
NET ASSETS - BASE:				124,485,907.83		

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
<b>CASH &amp; CASH EQUIVALENTS</b>							
<b>CANADIAN DOLLAR</b>							
<b>CANADA</b>							
	NON-BASE CURRENCY		19,000.00	0.00	19,000.00		0.00
			15,345.69	0.00	15,218.87	0.01	-126.82
<b>EURO CURRENCY UNIT</b>							
<b>EURO CURRENCY GEOGRAPHIC</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	16,140.00	0.00		0.00
			0.00	17,983.19	0.00	0.00	0.00
<b>NORWEGIAN KRONE</b>							
<b>NORWAY</b>							
	DIVIDENDS RECEIVABLE RECLAIM		0.00	41,480.00	0.00		0.00
			0.00	5,272.32	0.00	0.00	0.00
<b>U.S. DOLLAR</b>							
<b>UNITED STATES</b>							
	PAYABLE FOR CUSTODIAN FEES		-5,299.31	0.00	-5,299.31		0.00
			-5,299.31	0.00	-5,299.31	-0.01	0.00
	PAYABLE FOR TRUSTEE FEES		-5,160.14	0.00	-5,160.14		0.00
			-5,160.14	0.00	-5,160.14	-0.01	0.00
	REBATE RECEIVABLE		-11,925.82	0.00	-11,925.82		0.00
			-11,925.82	0.00	-11,925.82	-0.01	0.00

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	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		488,248.54	0.00	488,248.54		0.00
		488,248.54	0.00	488,248.54	0.48	0.00
PAYABLE FOR INVESTMENT ADVISORY FEES		-63,268.55	0.00	-63,268.55		0.00
		-63,268.55	0.00	-63,268.55	-0.06	0.00
PAYABLE FOR INVESTMENTS PURCHASED		-49,627.29	0.00	-49,627.29		0.00
		-49,627.29	0.00	-49,627.29	-0.05	0.00
PAYABLE FOR ACCOUNTING/AUDIT FEES		-2,479.70	0.00	-2,479.70		0.00
		-2,479.70	0.00	-2,479.70	0.00	0.00
8,083,352.130 DREYFUS TREAS & AGY CSH CSH MG	100.0000	8,083,352.13	57.31	8,083,352.13		0.00
996085247 VAR RT 12/31/2049 DD 04/09/97	100.0000	8,083,352.13	57.31	8,083,352.13	7.95	0.00
<b>SUBTOTAL UNITED STATES</b>		<b>8,433,839.86</b>	<b>57.31</b>	<b>8,433,839.86</b>		<b>0.00</b>
		<b>8,433,839.86</b>	<b>57.31</b>	<b>8,433,839.86</b>	<b>8.29</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS U.S. DOLLAR</b>		<b>8,433,839.86</b>	<b>57.31</b>	<b>8,433,839.86</b>		<b>0.00</b>
		<b>8,433,839.86</b>	<b>57.31</b>	<b>8,433,839.86</b>	<b>8.29</b>	<b>0.00</b>
<b>TOTAL CASH &amp; CASH EQUIVALENTS</b>		<b>8,449,185.55</b>	<b>23,312.82</b>	<b>8,449,058.73</b>	<b>8.30</b>	<b>-126.82</b>
<b>EQUITY</b>						
<b>CANADIAN DOLLAR</b>						
<b>CANADA</b>						
92,800.000 PASON SYSTEMS INC	22.3300	1,038,258.83	0.00	2,072,224.00		1,033,965.17
NC2569563	17.8862	843,996.81	0.00	1,659,837.40	1.63	815,840.59



Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
42,000.000 STELLA-JONES INC	41.5200	1,094,868.75	0.00	1,743,840.00		648,971.25
NC2809779	33.2572	1,001,149.07	0.00	1,396,804.04	1.37	395,654.97
<b>SUBTOTAL CANADA</b>		<b>2,133,127.58</b>	<b>0.00</b>	<b>3,816,064.00</b>		<b>1,682,936.42</b>
		<b>1,845,145.88</b>	<b>0.00</b>	<b>3,056,641.44</b>	<b>3.00</b>	<b>1,211,495.56</b>
<b>TOTAL EQUITY CANADIAN DOLLAR</b>		<b>2,133,127.58</b>	<b>0.00</b>	<b>3,816,064.00</b>		<b>1,682,936.42</b>
		<b>1,845,145.88</b>	<b>0.00</b>	<b>3,056,641.44</b>	<b>3.00</b>	<b>1,211,495.56</b>
<b>EURO CURRENCY UNIT</b>						
<b>AUSTRIA</b>						
26,900.000 SEMPERIT AG HOLDING	37.0000	1,253,615.71	0.00	995,300.00		-258,315.71
EA5760288	41.2254	999,463.41	0.00	1,108,963.26	1.09	109,499.85
<b>NORWEGIAN KRONE</b>						
<b>NORWAY</b>						
48,800.000 TGS NOPEC GEOPHYSICAL CO ASA	183.1000	7,753,451.86	0.00	8,935,280.00		1,181,828.14
SNB15SLC1	23.2730	1,163,675.61	0.00	1,135,720.37	1.12	-27,955.24
<b>U.S. DOLLAR</b>						
<b>CANADA</b>						
98,755.000 RITCHIE BROS AUCTIONEERS INC	27.9200	545,973.04	0.00	2,757,239.60		2,211,266.56
767744105	27.9200	545,973.04	0.00	2,757,239.60	2.71	2,211,266.56
<b>UNITED STATES</b>						
21,300.000 ADTRAN INC	16.2500	317,417.10	0.00	346,125.00		28,707.90
00738A106	16.2500	317,417.10	0.00	346,125.00	0.34	28,707.90
10,400.000 ADVISORY BOARD CO/THE	54.6700	452,369.07	0.00	568,568.00		116,198.93
00762W107	54.6700	452,369.07	0.00	568,568.00	0.56	116,198.93

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
26,600.000 AIR LEASE CORP 00912X302	33.9000 33.9000	569,790.00 569,790.00	1,064.00 1,064.00	901,740.00 901,740.00	0.89	331,950.00 331,950.00
5,360.000 ALLEGHANY CORP 017175100	468.7600 468.7600	989,219.65 989,219.65	0.00 0.00	2,512,553.60 2,512,553.60	2.47	1,523,333.95 1,523,333.95
24,000.000 ANIXTER INTERNATIONAL INC 035290105	65.1500 65.1500	1,464,857.85 1,464,857.85	0.00 0.00	1,563,600.00 1,563,600.00	1.54	98,742.15 98,742.15
28,290.000 ARTISAN PARTNERS ASSET MANAGEM 04316A108	46.4600 46.4600	1,250,083.48 1,250,083.48	0.00 0.00	1,314,353.40 1,314,353.40	1.29	64,269.92 64,269.92
56,700.000 BENCHMARK ELECTRONICS INC 08160H101	21.7800 21.7800	791,215.00 791,215.00	0.00 0.00	1,234,926.00 1,234,926.00	1.21	443,711.00 443,711.00
33,000.000 BUCKLE INC/THE 118440106	45.7700 45.7700	902,185.24 902,185.24	0.00 0.00	1,510,410.00 1,510,410.00	1.49	608,224.76 608,224.76
25,600.000 CABOT MICROELECTRONICS CORP 12709P103	47.1100 47.1100	682,736.55 682,736.55	0.00 0.00	1,206,016.00 1,206,016.00	1.19	523,279.45 523,279.45
43,154.000 CAL-MAINE FOODS INC 128030202	52.2000 52.2000	617,697.69 617,697.69	0.00 0.00	2,252,638.80 2,252,638.80	2.22	1,634,941.11 1,634,941.11
8,722.000 CIRCOR INTERNATIONAL INC 17273K109	54.5300 54.5300	440,605.11 440,605.11	0.00 0.00	475,610.66 475,610.66	0.47	35,005.55 35,005.55

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
44,600.000 COGNEX CORP 192422103	48.1000 48.1000	1,050,114.26 1,050,114.26	0.00 0.00	2,145,260.00 2,145,260.00	2.11	1,095,145.74 1,095,145.74
25,354.000 COLUMBIA SPORTSWEAR CO 198516106	60.4600 60.4600	425,590.98 425,590.98	0.00 0.00	1,532,902.84 1,532,902.84	1.51	1,107,311.86 1,107,311.86
66,700.000 COPART INC 217204106	35.4800 35.4800	967,308.61 967,308.61	0.00 0.00	2,366,516.00 2,366,516.00	2.33	1,399,207.39 1,399,207.39
16,800.000 DORMAN PRODUCTS INC 258278100	47.6600 47.6600	792,825.82 792,825.82	0.00 0.00	800,688.00 800,688.00	0.79	7,862.18 7,862.18
35,000.000 EMCOR GROUP INC 29084Q100	47.7700 47.7700	666,897.00 666,897.00	0.00 0.00	1,671,950.00 1,671,950.00	1.64	1,005,053.00 1,005,053.00
22,000.000 FAIR ISAAC CORP 303250104	90.7800 90.7800	321,200.00 321,200.00	0.00 0.00	1,997,160.00 1,997,160.00	1.96	1,675,960.00 1,675,960.00
72,600.000 FEDERATED INVESTORS INC 314211103	33.4900 33.4900	1,276,784.69 1,276,784.69	0.00 0.00	2,431,374.00 2,431,374.00	2.39	1,154,589.31 1,154,589.31
28,400.000 FORWARD AIR CORP 349853101	52.2600 52.2600	813,438.74 813,438.74	0.00 0.00	1,484,184.00 1,484,184.00	1.46	670,745.26 670,745.26
16,400.000 GARTNER INC 366651107	85.7800 85.7800	175,013.92 175,013.92	0.00 0.00	1,406,792.00 1,406,792.00	1.38	1,231,778.08 1,231,778.08

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
20,800.000 JACK HENRY & ASSOCIATES INC 426281101	64.7000 64.7000	604,207.03 604,207.03	0.00 0.00	1,345,760.00 1,345,760.00	1.32	741,552.97 741,552.97
23,600.000 IDEXX LABORATORIES INC 45168D104	64.1400 64.1400	364,876.85 364,876.85	0.00 0.00	1,513,704.00 1,513,704.00	1.49	1,148,827.15 1,148,827.15
9,048.000 JONES LANG LASALLE INC 48020Q107	171.0000 171.0000	207,031.81 207,031.81	0.00 0.00	1,547,208.00 1,547,208.00	1.52	1,340,176.19 1,340,176.19
37,600.000 KENNAMETAL INC 489170100	34.1200 34.1200	695,695.11 695,695.11	0.00 0.00	1,282,912.00 1,282,912.00	1.26	587,216.89 587,216.89
93,000.000 KENNEDY-WILSON HOLDINGS INC 489398107	24.5900 24.5900	1,734,589.38 1,734,589.38	11,160.00 11,160.00	2,286,870.00 2,286,870.00	2.25	552,280.62 552,280.62
28,200.000 LANDSTAR SYSTEM INC 515098101	66.8700 66.8700	1,042,136.64 1,042,136.64	0.00 0.00	1,885,734.00 1,885,734.00	1.85	843,597.36 843,597.36
40,300.000 LINCOLN ELECTRIC HOLDINGS INC 533900106	60.8900 60.8900	1,353,631.42 1,353,631.42	11,687.00 11,687.00	2,453,867.00 2,453,867.00	2.41	1,100,235.58 1,100,235.58
8,925.000 LINDSAY CORP 535555106	87.9100 87.9100	690,768.61 690,768.61	0.00 0.00	784,596.75 784,596.75	0.77	93,828.14 93,828.14
63,300.000 MKS INSTRUMENTS INC 55306N104	37.9400 37.9400	1,254,316.02 1,254,316.02	0.00 0.00	2,401,602.00 2,401,602.00	2.36	1,147,285.98 1,147,285.98

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
23,700.000 MSC INDUSTRIAL DIRECT CO INC 553530106	69.7700 69.7700	976,816.49 976,816.49	0.00 0.00	1,653,549.00 1,653,549.00	1.63	676,732.51 676,732.51
17,600.000 MINERALS TECHNOLOGIES INC 603158106	68.1300 68.1300	1,237,262.44 1,237,262.44	0.00 0.00	1,199,088.00 1,199,088.00	1.18	-38,174.44 -38,174.44
24,500.000 MORNINGSTAR INC 617700109	79.5500 79.5500	832,436.71 832,436.71	0.00 0.00	1,948,975.00 1,948,975.00	1.92	1,116,538.29 1,116,538.29
43,615.000 MYRIAD GENETICS INC 62855J104	33.9900 33.9900	789,988.49 789,988.49	0.00 0.00	1,482,473.85 1,482,473.85	1.46	692,485.36 692,485.36
77,800.000 NATIONAL INSTRUMENTS CORP 636518102	29.4600 29.4600	730,187.69 730,187.69	0.00 0.00	2,291,988.00 2,291,988.00	2.25	1,561,800.31 1,561,800.31
36,200.000 PERKINELMER INC 714046109	52.6400 52.6400	468,724.84 468,724.84	0.00 0.00	1,905,568.00 1,905,568.00	1.87	1,436,843.16 1,436,843.16
25,000.000 POOL CORP 73278L105	70.1800 70.1800	757,543.09 757,543.09	0.00 0.00	1,754,500.00 1,754,500.00	1.73	996,956.91 996,956.91
5,200.000 RBC BEARINGS INC 75524B104	71.7600 71.7600	379,494.65 379,494.65	0.00 0.00	373,152.00 373,152.00	0.37	-6,342.65 -6,342.65
33,600.000 RELIANCE STEEL & ALUMINUM CO 759509102	60.4800 60.4800	868,785.06 868,785.06	0.00 0.00	2,032,128.00 2,032,128.00	2.00	1,163,342.94 1,163,342.94

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
17,023.000 SANDERSON FARMS INC 800013104	75.1600 75.1600	579,626.63 579,626.63	0.00 0.00	1,279,448.68 1,279,448.68	 1.26	699,822.05 699,822.05
23,300.000 SEACOR HOLDINGS INC 811904101	70.9400 70.9400	1,511,552.32 1,511,552.32	0.00 0.00	1,652,902.00 1,652,902.00	 1.63	141,349.68 141,349.68
37,500.000 SIMPSON MANUFACTURING CO INC 829073105	34.0000 34.0000	271,996.88 271,996.88	6,000.00 6,000.00	1,275,000.00 1,275,000.00	 1.25	1,003,003.12 1,003,003.12
38,700.000 SOTHEBY'S 835898107	45.2400 45.2400	401,724.07 401,724.07	0.00 0.00	1,750,788.00 1,750,788.00	 1.72	1,349,063.93 1,349,063.93
31,623.000 STIFEL FINANCIAL CORP 860630102	57.7400 57.7400	877,849.56 877,849.56	0.00 0.00	1,825,912.02 1,825,912.02	 1.80	948,062.46 948,062.46
38,813.000 SUN HYDRAULICS CORP 866942105	38.1100 38.1100	1,498,268.44 1,498,268.44	3,493.17 3,493.17	1,479,163.43 1,479,163.43	 1.45	-19,105.01 -19,105.01
42,600.000 THOR INDUSTRIES INC 885160101	56.2800 56.2800	794,361.36 794,361.36	11,502.00 11,502.00	2,397,528.00 2,397,528.00	 2.36	1,603,166.64 1,603,166.64
10,500.000 TOWERS WATSON & CO 891894107	125.8000 125.8000	466,455.56 466,455.56	1,965.00 1,965.00	1,320,900.00 1,320,900.00	 1.30	854,444.44 854,444.44
47,400.000 UNIT CORP 909218109	27.1200 27.1200	708,729.54 708,729.54	0.00 0.00	1,285,488.00 1,285,488.00	 1.26	576,758.46 576,758.46

**Asset and Accrual Detail - By Asset type**

6/30/2015

Shares/Par Security ID Description Link Ref	Price Local/Base	Cost Local/Base	Net Income Receivable Local/Base	Market Value Local/Base	Percent Of Total	Net Unrealized Gain/Loss Local/Base
15,900.000 VALMONT INDUSTRIES INC 920253101	118.8700 118.8700	1,164,492.57 1,164,492.57	5,962.50 5,962.50	1,890,033.00 1,890,033.00	1.86	725,540.43 725,540.43
21,726.000 VEECO INSTRUMENTS INC 922417100	28.7400 28.7400	612,871.79 612,871.79	0.00 0.00	624,405.24 624,405.24	0.61	11,533.45 11,533.45
23,400.000 WESTLAKE CHEMICAL CORP 960413102	68.5900 68.5900	265,080.96 265,080.96	0.00 0.00	1,605,006.00 1,605,006.00	1.58	1,339,925.04 1,339,925.04
12,274.000 JOHN WILEY & SONS INC 968223206	54.3700 54.3700	740,541.60 740,541.60	0.00 0.00	667,337.38 667,337.38	0.66	-73,204.22 -73,204.22
37,500.000 WISDOMTREE INVESTMENTS INC 97717P104	21.9650 21.9650	593,382.82 593,382.82	0.00 0.00	823,687.50 823,687.50	0.81	230,304.68 230,304.68
41,800.000 WOLVERINE WORLD WIDE INC 978097103	28.4800 28.4800	925,655.21 925,655.21	2,508.00 2,508.00	1,190,464.00 1,190,464.00	1.17	264,808.79 264,808.79
48,700.000 WOODWARD INC 980745103	54.9900 54.9900	127,454.03 127,454.03	0.00 0.00	2,678,013.00 2,678,013.00	2.63	2,550,558.97 2,550,558.97
14,200.000 ZEBRA TECHNOLOGIES CORP 989207105	111.0500 111.0500	315,456.07 315,456.07	0.00 0.00	1,576,910.00 1,576,910.00	1.55	1,261,453.93 1,261,453.93
<b>SUBTOTAL UNITED STATES</b>		<b>41,811,342.50</b>	<b>55,341.67</b>	<b>85,190,030.15</b>		<b>43,378,687.65</b>
		<b>41,811,342.50</b>	<b>55,341.67</b>	<b>85,190,030.15</b>	<b>83.78</b>	<b>43,378,687.65</b>
<b>TOTAL EQUITY U.S. DOLLAR</b>		<b>42,357,315.54</b>	<b>55,341.67</b>	<b>87,947,269.75</b>		<b>45,589,954.21</b>
		<b>42,357,315.54</b>	<b>55,341.67</b>	<b>87,947,269.75</b>	<b>86.49</b>	<b>45,589,954.21</b>



Asset and Accrual Detail - By Asset type

6/30/2015

Shares/Par Security ID Description Link Ref	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		46,365,600.44	55,341.67	93,248,594.82	91.70	46,882,994.38
TOTAL ASSETS - BASE:		54,814,785.99	78,654.49	101,697,653.55	100.00	46,882,867.56
NET ASSETS - BASE:				101,776,308.04		



# Holdings

As of: June 30, 2015



WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR

View Date: July 1, 2015



STATE STREET

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: 0.896982

### INTERNATIONAL

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		286,871.750	Local	1.000000	286,871.75	1.000000	286,871.75	0.00	4.29
			Base	1.127501	323,448.29	1.114850	319,818.85	-3,629.44	0.05

### INTERNATIONAL Total

		286,871.750	Local		286,871.75		286,871.75	0.00	4.29
			Base		323,448.29		319,818.85	-3,629.44	0.05

### EURO CURRENCY Total

		286,871.750	Local		286,871.75		286,871.75	0.00	4.29
			Base		323,448.29		319,818.85	-3,629.44	0.05

### MALAYSIAN RINGGIT

Exchange Rate: 3.773000

MYR	MALAYSIAN RINGGIT	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		21,840.330	Local	1.000000	21,840.33	1.000000	21,840.33	0.00	100.00
			Base	0.327209	7,146.35	0.265041	5,788.58	-1,357.77	0.00

### MALAYSIAN RINGGIT Total

		21,840.330	Local		21,840.33		21,840.33	0.00	100.00
			Base		7,146.35		5,788.58	-1,357.77	0.00

### MEXICAN PESO

Exchange Rate: 15.717500

MXN	MEXICAN PESO (NEW)	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		-0.260	Local	1.000000	-0.26	1.000000	-0.26	0.00	0.00
			Base	0.076923	-0.02	0.063623	-0.02	0.00	0.00

### MEXICAN PESO Total

		-0.260	Local		-0.26		-0.26	0.00	0.00
			Base		-0.02		-0.02	0.00	0.00

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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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## POUND STERLING

Exchange Rate: 0.636436

GBP	POUND STERLING								
		56,184.470	Local	1.000000	56,184.47	1.000000	56,184.47	0.00	100.00
			Base	1.668644	93,751.87	1.571250	88,279.84	-5,472.03	0.01

## POUND STERLING Total

		56,184.470	Local		56,184.47		56,184.47	0.00	100.00
			Base		93,751.87		88,279.84	-5,472.03	0.01

## CASH Total

		364,896.290	Base		424,346.49		413,887.25	-10,459.24	0.06
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## CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

83499Z9R9	SSGA FUNDS SSGA TREASURY FUND				1.0	31 Dec 2030			
		149,772,333.200	Local	100.000000	149,772,333.20	100.000000	149,772,333.20	0.00	24.38
			Base	100.000000	149,772,333.20	100.000000	149,772,333.20	0.00	23.24

## US DOLLAR Total

		149,772,333.200	Local		149,772,333.20		149,772,333.20	0.00	24.38
			Base		149,772,333.20		149,772,333.20	0.00	23.24

## CASH EQUIVALENT Total

		149,772,333.200	Base		149,772,333.20		149,772,333.20	0.00	23.24
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## 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	25.960000	155,111.00	-8,277.81	0.03
			Base	27.345408	163,388.81	25.960000	155,111.00	-8,277.81	0.02

361860208 GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR

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# Holdings

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



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
		6,282.000	Local 24.800000	155,793.60	25.980000	163,206.36	7,412.76	0.03
			Base 24.800000	155,793.60	25.980000	163,206.36	7,412.76	0.03
<b>US DOLLAR Total</b>								
		12,257.000	Local	319,182.41		318,317.36	-865.05	0.05
			Base	319,182.41		318,317.36	-865.05	0.05
<b>EQUITY Total</b>								
		12,257.000	Base	319,182.41		318,317.36	-865.05	0.05

## FIXED INCOME

### BRAZILIAN REAL

Exchange Rate: 3.109100

B1VRLRII3	NOTA DO TESOURO NACIONAL SENIOR NOTES 01/17 10				10.0	01 Jan 2017		
		8,894,000.000	Local	96.529096	8,585,297.84	95.010700	8,450,251.66	-135,046.18
			Base	36.489325	3,245,360.56	30.558908	2,717,909.25	-527,451.31
B4VFNII7	NOTA DO TESOURO NACIONAL NOTES 08/50 6				6.0	15 Aug 2050		
		2,951,763.430	Local	98.516507	2,907,974.23	100.925513	2,979,082.38	71,108.15
Original Face:		1,110,000.000	Base	39.160187	1,155,916.09	32.461327	958,181.59	-197,734.50

### BRAZILIAN REAL Total

		11,845,763.430	Local		11,493,272.07		11,429,334.04	-63,938.03	100.00
Original Face:		1,110,000.000	Base		4,401,276.65		3,676,090.84	-725,185.81	0.57

### EURO CURRENCY

Exchange Rate: 0.896982

### ITALY

ACI07XR22	BUONI POLIENNALI DEL TES BONDS 09/24 3.75				3.75	01 Sep 2024		
		5,640,000.000	Local	115.831499	6,532,896.57	112.046800	6,319,439.52	-213,457.05
			Base	130.549476	7,362,990.47	124.915327	7,045,224.45	-317,766.02

### ITALY Total

		5,640,000.000	Local		6,532,896.57		6,319,439.52	-213,457.05	94.56
			Base		7,362,990.47		7,045,224.45	-317,766.02	1.09

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Prepared by State Street

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
<b>EURO CURRENCY Total</b>								
		5,640,000.000	Local	6,532,896.57		6,319,439.52	-213,457.05	94.56
			Base	7,362,990.47		7,045,224.45	-317,766.02	1.09
							Exchange Rate:	15.717500
<b>MEXICAN PESO</b>								
981PENII5	MEX BONOS DESARR FIX RT BONDS 06/20 8				8.0	11 Jun 2020		
		4,868,800.000	Local	5,402,905.22	111.776900	5,442,193.71	39,288.49	2.98
			Base	415,457.84	7.111621	346,250.59	-69,207.25	0.05
ACI01LTQ9	MEX BONOS DESARR FIX RT BONDS 06/22 6.5				6.5	09 Jun 2022		
		86,353,000.000	Local	90,238,301.99	103.598500	89,460,412.71	-777,889.28	49.00
			Base	6,447,848.92	6.591284	5,691,771.13	-756,077.79	0.88
ACI01W4Q2	MEX BONOS DESARR FIX RT BONDS 11/42 7.75				7.75	13 Nov 2042		
		69,726,300.000	Local	79,634,807.74	111.446100	77,707,242.02	-1,927,565.72	42.56
			Base	5,608,981.00	7.090574	4,943,995.04	-664,985.96	0.77
B05QN1II1	MEX BONOS DESARR FIX RT BONDS 12/24 10				10.0	05 Dec 2024		
		7,780,000.000	Local	10,168,991.13	128.045000	9,961,901.00	-207,090.13	5.46
			Base	729,374.42	8.146652	633,809.51	-95,564.91	0.10
<b>MEXICAN PESO Total</b>								
		168,728,100.000	Local	185,445,006.08		182,571,749.44	-2,873,256.64	100.00
			Base	13,201,662.18		11,615,826.27	-1,585,835.91	1.80
							Exchange Rate:	3.760000
<b>POLISH ZLOTY</b>								
ACI08M1R8	POLAND GOVERNMENT BOND BONDS 07/25 3.25				3.25	25 Jul 2025		
		27,590,000.000	Local	28,222,330.54	99.737800	27,517,659.02	-704,671.52	100.00
			Base	7,557,540.05	26.526011	7,318,526.34	-239,013.71	1.14
<b>POLISH ZLOTY Total</b>								
		27,590,000.000	Local	28,222,330.54		27,517,659.02	-704,671.52	100.00
			Base	7,557,540.05		7,318,526.34	-239,013.71	1.14
							Exchange Rate:	1.000000
<b>US DOLLAR</b>								

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

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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
00080QAB1	ROYAL BK OF SCOTLAND NV COMPANY GUAR 06/18 4.65				4.65	04 Jun 2018		
		100,000.000	Local 104.389040	104,389.04	104.813900	104,813.90	424.86	0.02
			Base 104.389040	104,389.04	104.813900	104,813.90	424.86	0.02
00130HBT1	AES CORP/VA SR UNSECURED 05/23 4.875				4.875	15 May 2023		
		120,000.000	Local 97.900133	117,480.16	94.000000	112,800.00	-4,680.16	0.02
			Base 97.900133	117,480.16	94.000000	112,800.00	-4,680.16	0.02
00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7				7.7	01 May 2032		
		690,000.000	Local 133.062781	918,133.19	131.361800	906,396.42	-11,736.77	0.15
			Base 133.062781	918,133.19	131.361800	906,396.42	-11,736.77	0.14
00206RAJ1	AT+T INC SR UNSECURED 02/18 5.5				5.5	01 Feb 2018		
		30,000.000	Local 108.492033	32,547.61	109.285500	32,785.65	238.04	0.01
			Base 108.492033	32,547.61	109.285500	32,785.65	238.04	0.01
00206RAX0	AT+T INC SR UNSECURED 05/21 4.45				4.45	15 May 2021		
		30,000.000	Local 109.037700	32,711.31	106.729600	32,018.88	-692.43	0.01
			Base 109.037700	32,711.31	106.729600	32,018.88	-692.43	0.00
00206RAZ5	AT+T INC SR UNSECURED 08/21 3.875				3.875	15 Aug 2021		
		550,000.000	Local 104.521227	574,866.75	103.145700	567,301.35	-7,565.40	0.09
			Base 104.521227	574,866.75	103.145700	567,301.35	-7,565.40	0.09
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		
		290,000.000	Local 112.925121	327,482.85	102.457000	297,125.30	-30,357.55	0.05
			Base 112.925121	327,482.85	102.457000	297,125.30	-30,357.55	0.05
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
		580,000.000	Local 89.475426	518,957.47	85.371600	495,155.28	-23,802.19	0.08
			Base 89.475426	518,957.47	85.371600	495,155.28	-23,802.19	0.08
00206RBN1	AT+T INC SR UNSECURED 12/22 2.625				2.625	01 Dec 2022		
		90,000.000	Local 99.940056	89,946.05	93.951200	84,556.08	-5,389.97	0.01
			Base 99.940056	89,946.05	93.951200	84,556.08	-5,389.97	0.01
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
		1,460,000.000	Local 100.121308	1,461,771.09	95.370800	1,392,413.68	-69,357.41	0.23
			Base 100.121308	1,461,771.09	95.370800	1,392,413.68	-69,357.41	0.22

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

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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
00287YAJ8	ABBVIE INC SR UNSECURED 11/17 1.75					1.75	06 Nov 2017		
	170,000.000	Local		99.977571	169,961.87	100.262100	170,445.57	483.70	0.03
		Base		99.977571	169,961.87	100.262100	170,445.57	483.70	0.03
00287YAL3	ABBVIE INC SR UNSECURED 11/22 2.9					2.9	06 Nov 2022		
	140,000.000	Local		99.317600	139,044.64	96.830000	135,562.00	-3,482.64	0.02
		Base		99.317600	139,044.64	96.830000	135,562.00	-3,482.64	0.02
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6					3.6	14 May 2025		
	430,000.000	Local		99.826914	429,255.73	98.839500	425,009.85	-4,245.88	0.07
		Base		99.826914	429,255.73	98.839500	425,009.85	-4,245.88	0.07
00287YAR0	ABBVIE INC SR UNSECURED 05/35 4.5					4.5	14 May 2035		
	500,000.000	Local		98.411368	492,056.84	97.830300	489,151.50	-2,905.34	0.08
		Base		98.411368	492,056.84	97.830300	489,151.50	-2,905.34	0.08
00434NAA3	WILLIAMS PARTNERS/ACMP SR UNSECURED 05/23 4.875					4.875	15 May 2023		
	300,000.000	Local		100.866947	302,600.84	98.641000	295,923.00	-6,677.84	0.05
		Base		100.866947	302,600.84	98.641000	295,923.00	-6,677.84	0.05
00507UAR2	ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45					3.45	15 Mar 2022		
	190,000.000	Local		99.863453	189,740.56	99.052800	188,200.32	-1,540.24	0.03
		Base		99.863453	189,740.56	99.052800	188,200.32	-1,540.24	0.03
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8					3.8	15 Mar 2025		
	510,000.000	Local		101.269484	516,474.37	98.232200	500,984.22	-15,490.15	0.08
		Base		101.269484	516,474.37	98.232200	500,984.22	-15,490.15	0.08
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55					4.55	15 Mar 2035		
	110,000.000	Local		101.987591	112,186.35	95.077200	104,584.92	-7,601.43	0.02
		Base		101.987591	112,186.35	95.077200	104,584.92	-7,601.43	0.02
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	650,000.000	Local		98.918048	642,967.31	95.205400	618,835.10	-24,132.21	0.10
		Base		98.918048	642,967.31	95.205400	618,835.10	-24,132.21	0.10
00507VAC3	ACTIVISION BLIZZARD COMPANY GUAR 144A 09/21 5.625					5.625	15 Sep 2021		
	90,000.000	Local		100.530378	90,477.34	104.750000	94,275.00	3,797.66	0.02
		Base		100.530378	90,477.34	104.750000	94,275.00	3,797.66	0.01

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# Holdings

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



STATE STREET

As of: June 30, 2015

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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	
00772BAC5	AERCAP IRELAND CAP LTD/A COMPANY GUAR 144A 05/19 3.75				3.75	15 May 2019			
		790,000.000	Local 99.826557	788,629.80	98.875000	781,112.50	-7,517.30		0.13
			Base 99.826557	788,629.80	98.875000	781,112.50	-7,517.30		0.12
01F022477	FNMA TBA 15 YR 2.5 SINGLE FAMILY MORTGAGE				2.5	16 Jul 2030			
		2,100,000.000	Local 101.953125	2,141,015.63	101.211390	2,125,439.19	-15,576.44		0.35
Original Face:		2,100,000.000	Base 101.953125	2,141,015.63	101.211390	2,125,439.19	-15,576.44		0.33
01F030470	FNMA TBA 15 YR 3 SINGLE FAMILY MORTGAGE				3.0	16 Jul 2030			
		8,100,000.000	Local 104.234375	8,442,984.38	103.600780	8,391,663.18	-51,321.20		1.37
Original Face:		8,100,000.000	Base 104.234375	8,442,984.38	103.600780	8,391,663.18	-51,321.20		1.30
01F032476	FNMA TBA 15 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	16 Jul 2030			
		4,000,000.000	Local 105.771485	4,230,859.38	105.464060	4,218,562.40	-12,296.98		0.69
Original Face:		4,000,000.000	Base 105.771485	4,230,859.38	105.464060	4,218,562.40	-12,296.98		0.65
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Jul 2045			
		9,000,000.000	Local 103.242216	9,291,799.45	103.054690	9,274,922.10	-16,877.35		1.51
Original Face:		9,000,000.000	Base 103.242216	9,291,799.45	103.054690	9,274,922.10	-16,877.35		1.44
01F032682	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Aug 2045			
		5,500,000.000	Local 102.671165	5,646,914.07	102.789065	5,653,398.58	6,484.51		0.92
Original Face:		5,500,000.000	Base 102.671165	5,646,914.07	102.789065	5,653,398.58	6,484.51		0.88
01F040685	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	13 Aug 2045			
		19,000,000.000	Local 105.603721	20,064,707.02	105.713665	20,085,596.35	20,889.33		3.27
Original Face:		19,000,000.000	Base 105.603721	20,064,707.02	105.713665	20,085,596.35	20,889.33		3.12
01F042673	FNMA TBA 30 YR 4.5 SINGLE FAMILY MORTGAGE				4.5	14 Jul 2045			
		1,500,000.000	Local 108.565625	1,628,484.38	108.109380	1,621,640.70	-6,843.68		0.26
Original Face:		1,500,000.000	Base 108.565625	1,628,484.38	108.109380	1,621,640.70	-6,843.68		0.25
01F050676	FNMA TBA 30 YR 5 SINGLE FAMILY MORTGAGE				5.0	14 Jul 2045			
		700,000.000	Local 111.078126	777,546.88	110.468750	773,281.25	-4,265.63		0.13
Original Face:		700,000.000	Base 111.078126	777,546.88	110.468750	773,281.25	-4,265.63		0.12
01N032675	GNMA I TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	20 Jul 2045			
		1,000,000.000	Local 103.921875	1,039,218.75	103.742190	1,037,421.90	-1,796.85		0.17
Original Face:		1,000,000.000	Base 103.921875	1,039,218.75	103.742190	1,037,421.90	-1,796.85		0.16

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
02005NAJ9	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5					7.5	15 Sep 2020		
	232,000.000	Local		111.197116	257,977.31	116.500000	270,280.00	12,302.69	0.04
		Base		111.197116	257,977.31	116.500000	270,280.00	12,302.69	0.04
02076VAD8	ALPHA NATURAL RES INC TERM LOAN B					1.0	22 May 2020		
	0.000	Local		0.000000	-1,401.99	0.000000	0.00	1,401.99	0.00
		Base		0.000000	-1,401.99	0.000000	0.00	1,401.99	0.00
02154CAD5	ALTICE FINANCING SA SR SECURED 144A 02/23 6.625					6.625	15 Feb 2023		
	400,000.000	Local		100.973043	403,892.17	99.280000	397,120.00	-6,772.17	0.06
		Base		100.973043	403,892.17	99.280000	397,120.00	-6,772.17	0.06
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2					10.2	06 Feb 2039		
	310,000.000	Local		167.852342	520,342.26	164.673000	510,486.30	-9,855.96	0.08
		Base		167.852342	520,342.26	164.673000	510,486.30	-9,855.96	0.08
02209SAL7	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75					4.75	05 May 2021		
	340,000.000	Local		99.870709	339,560.41	108.365400	368,442.36	28,881.95	0.06
		Base		99.870709	339,560.41	108.365400	368,442.36	28,881.95	0.06
02209SAN3	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85					2.85	09 Aug 2022		
	430,000.000	Local		99.833193	429,282.73	96.121100	413,320.73	-15,962.00	0.07
		Base		99.833193	429,282.73	96.121100	413,320.73	-15,962.00	0.06
02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375					5.375	31 Jan 2044		
	700,000.000	Local		112.778814	789,451.70	105.770400	740,392.80	-49,058.90	0.12
		Base		112.778814	789,451.70	105.770400	740,392.80	-49,058.90	0.11
023135AQ9	AMAZON.COM INC SR UNSECURED 12/44 4.95					4.95	05 Dec 2044		
	380,000.000	Local		98.518263	374,369.40	97.449400	370,307.72	-4,061.68	0.06
		Base		98.518263	374,369.40	97.449400	370,307.72	-4,061.68	0.06
023551AJ3	HESS CORP SR UNSECURED 08/31 7.3					7.3	15 Aug 2031		
	10,000.000	Local		110.634900	11,063.49	116.092100	11,609.21	545.72	0.00
		Base		110.634900	11,063.49	116.092100	11,609.21	545.72	0.00
02364WAN5	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/17 5.625					5.625	15 Nov 2017		
	130,000.000	Local		99.232346	129,002.05	109.490000	142,337.00	13,334.95	0.02
		Base		99.232346	129,002.05	109.490000	142,337.00	13,334.95	0.02

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02364WAV7	AMERICA MOVIL SAB DE CV COMPANY GUAR 03/20 5				5.0	30 Mar 2020			
		100,000.000	Local 99.654180	99,654.18	110.695000	110,695.00	11,040.82		0.02
			Base 99.654180	99,654.18	110.695000	110,695.00	11,040.82		0.02
02474RAB9	AMERICAN BLDRS + CONTRACTORS TERM LOAN B				1.0	16 Apr 2020			
		209,467.010	Local 99.875002	209,205.18	99.645800	208,725.08	-480.10		0.03
			Base 99.875002	209,205.18	99.645800	208,725.08	-480.10		0.03
025816AU3	AMERICAN EXPRESS CO SUBORDINATED 09/66 VAR				6.8	01 Sep 2066			
		120,000.000	Local 98.460683	118,152.82	102.890000	123,468.00	5,315.18		0.02
			Base 98.460683	118,152.82	102.890000	123,468.00	5,315.18		0.02
02666QL43	AMERICAN HONDA FINANCE SR UNSECURED 144A 08/15 1				1.0	11 Aug 2015			
		250,000.000	Local 99.991768	249,979.42	100.065400	250,163.50	184.08		0.04
			Base 99.991768	249,979.42	100.065400	250,163.50	184.08		0.04
02687QDGO	AMERICAN INTL GROUP SR UNSECURED 01/18 5.85				5.85	16 Jan 2018			
		200,000.000	Local 98.650990	197,301.98	110.248700	220,497.40	23,195.42		0.04
			Base 98.650990	197,301.98	110.248700	220,497.40	23,195.42		0.03
02R022472	FHLMC TBA 15 YR 2.5 GOLD SINGLE FAMILY				2.5	16 Jul 2030			
		1,400,000.000	Local 101.675224	1,423,453.13	101.156250	1,416,187.50	-7,265.63		0.23
Original Face:		1,400,000.000	Base 101.675224	1,423,453.13	101.156250	1,416,187.50	-7,265.63		0.22
02R032687	FHLMC TBA 30 YR 3.5 GOLD SINGLE FAMILY				3.5	13 Aug 2045			
		1,600,000.000	Local 102.437500	1,639,000.00	102.607422	1,641,718.75	2,718.75		0.27
Original Face:		1,600,000.000	Base 102.437500	1,639,000.00	102.607422	1,641,718.75	2,718.75		0.25
02R040680	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	13 Aug 2045			
		700,000.000	Local 105.375000	737,625.00	105.525369	738,677.58	1,052.58		0.12
Original Face:		700,000.000	Base 105.375000	737,625.00	105.525369	738,677.58	1,052.58		0.11
031162BP4	AMGEN INC SR UNSECURED 05/43 5.375				5.375	15 May 2043			
		540,000.000	Local 109.716828	592,470.87	106.117400	573,033.96	-19,436.91		0.09
			Base 109.716828	592,470.87	106.117400	573,033.96	-19,436.91		0.09
031162BV1	AMGEN INC SR UNSECURED 05/24 3.625				3.625	22 May 2024			
		80,000.000	Local 99.849575	79,879.66	99.198600	79,358.88	-520.78		0.01
			Base 99.849575	79,879.66	99.198600	79,358.88	-520.78		0.01

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032511BH9	ANADARKO PETROLEUM CORP SR UNSECURED 09/17 6.375					6.375	15 Sep 2017		
	160,000.000	Local	105.858125	169,373.00	109.740400	175,584.64	6,211.64	0.03	
		Base	105.858125	169,373.00	109.740400	175,584.64	6,211.64	0.03	
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5					4.5	15 Jul 2044		
	300,000.000	Local	98.225733	294,677.20	91.905000	275,715.00	-18,962.20	0.04	
		Base	98.225733	294,677.20	91.905000	275,715.00	-18,962.20	0.04	
03523TAN8	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375					5.375	15 Jan 2020		
	140,000.000	Local	99.665107	139,531.15	112.790900	157,907.26	18,376.11	0.03	
		Base	99.665107	139,531.15	112.790900	157,907.26	18,376.11	0.02	
03523TAV0	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/20 5					5.0	15 Apr 2020		
	60,000.000	Local	101.192550	60,715.53	111.772400	67,063.44	6,347.91	0.01	
		Base	101.192550	60,715.53	111.772400	67,063.44	6,347.91	0.01	
03523TBP2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5					2.5	15 Jul 2022		
	1,130,000.000	Local	97.670035	1,103,671.40	96.167700	1,086,695.01	-16,976.39	0.18	
		Base	97.670035	1,103,671.40	96.167700	1,086,695.01	-16,976.39	0.17	
03674PAL7	ANTERO RESOURCES CORP COMPANY GUAR 11/21 5.375					5.375	01 Nov 2021		
	80,000.000	Local	101.163475	80,930.78	96.000000	76,800.00	-4,130.78	0.01	
		Base	101.163475	80,930.78	96.000000	76,800.00	-4,130.78	0.01	
037411AR6	APACHE CORP SR UNSECURED 01/37 6					6.0	15 Jan 2037		
	200,000.000	Local	101.567685	203,135.37	107.868000	215,736.00	12,600.63	0.04	
		Base	101.567685	203,135.37	107.868000	215,736.00	12,600.63	0.03	
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1					5.1	01 Sep 2040		
	500,000.000	Local	100.215516	501,077.58	96.646800	483,234.00	-17,843.58	0.08	
		Base	100.215516	501,077.58	96.646800	483,234.00	-17,843.58	0.07	
037411AZ8	APACHE CORP SR UNSECURED 04/22 3.25					3.25	15 Apr 2022		
	152,000.000	Local	99.643572	151,458.23	98.343300	149,481.82	-1,976.41	0.02	
		Base	99.643572	151,458.23	98.343300	149,481.82	-1,976.41	0.02	
039380AEO	ARCH COAL INC COMPANY GUAR 06/19 7					7.0	15 Jun 2019		
	260,000.000	Local	100.027488	260,071.47	14.500000	37,700.00	-222,371.47	0.01	
		Base	100.027488	260,071.47	14.500000	37,700.00	-222,371.47	0.01	

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03969AAD2	ARDAGH PKG FIN/HLDGS USA COMPANY GUAR 144A 01/19 6.25					6.25	31 Jan 2019		
	230,000.000	Local		101.322717	233,042.25	101.750000	234,025.00	982.75	0.04
		Base		101.322717	233,042.25	101.750000	234,025.00	982.75	0.04
050095AM0	ATWOOD OCEANICS INC SR UNSECURED 02/20 6.5					6.5	01 Feb 2020		
	70,000.000	Local		102.510014	71,757.01	96.500000	67,550.00	-4,207.01	0.01
		Base		102.510014	71,757.01	96.500000	67,550.00	-4,207.01	0.01
05377RBD5	AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 1A A 144A					1.92	20 Sep 2019		
	100,000.000	Local		99.972780	99,972.78	99.678100	99,678.10	-294.68	0.02
Original Face:	100,000.000	Base		99.972780	99,972.78	99.678100	99,678.10	-294.68	0.02
05377RBF0	AVIS BUDGET RENTAL CAR FUNDING AESOP 2013 2A A 144A					2.97	20 Feb 2020		
	150,000.000	Local		99.987707	149,981.56	102.689400	154,034.10	4,052.54	0.03
Original Face:	150,000.000	Base		99.987707	149,981.56	102.689400	154,034.10	4,052.54	0.02
05490QAA6	BCAP LLC TRUST BCAP 2015 RR6 1A1 144A					3.5	26 May 2037		
	997,840.680	Local		101.244709	1,010,260.89	101.249000	1,010,303.71	42.82	0.16
Original Face:	1,010,000.000	Base		101.244709	1,010,260.89	101.249000	1,010,303.71	42.82	0.16
05526QAA4	BANC OF AMERICA MERRILL LYNCH BAMLL 2015 200P A 144A					3.218	14 Apr 2033		
	530,000.000	Local		102.966198	545,720.85	97.880000	518,764.00	-26,956.85	0.08
Original Face:	530,000.000	Base		102.966198	545,720.85	97.880000	518,764.00	-26,956.85	0.08
055451AL2	BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25					3.25	21 Nov 2021		
	840,000.000	Local		100.944458	847,933.45	101.574500	853,225.80	5,292.35	0.14
		Base		100.944458	847,933.45	101.574500	853,225.80	5,292.35	0.13
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5					5.0	30 Sep 2043		
	200,000.000	Local		99.841115	199,682.23	103.803400	207,606.80	7,924.57	0.03
		Base		99.841115	199,682.23	103.803400	207,606.80	7,924.57	0.03
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	103.780500	10,378.05	378.05	0.00
		Base		100.000000	10,000.00	103.780500	10,378.05	378.05	0.00
05565QBZ0	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245					3.245	06 May 2022		
	10,000.000	Local		100.623700	10,062.37	100.254500	10,025.45	-36.92	0.00
		Base		100.623700	10,062.37	100.254500	10,025.45	-36.92	0.00

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05565QDA3	BP CAPITAL MARKETS PLC COMPANY GUAR 03/25 3.506					3.506	17 Mar 2025		
	1,370,000.000	Local		99.968600	1,369,569.82	98.616200	1,351,041.94	-18,527.88	0.22
		Base		99.968600	1,369,569.82	98.616200	1,351,041.94	-18,527.88	0.21
05567L7E1	BNP PARIBAS SR UNSECURED 09/17 2.375					2.375	14 Sep 2017		
	180,000.000	Local		100.440600	180,793.08	101.497800	182,696.04	1,902.96	0.03
		Base		100.440600	180,793.08	101.497800	182,696.04	1,902.96	0.03
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15					5.15	21 Jul 2024		
	800,000.000	Local		103.864560	830,916.48	101.596200	812,769.60	-18,146.88	0.13
		Base		103.864560	830,916.48	101.596200	812,769.60	-18,146.88	0.13
057224AY3	BAKER HUGHES INC SR UNSECURED 11/18 7.5					7.5	15 Nov 2018		
	340,000.000	Local		108.230779	367,984.65	117.486100	399,452.74	31,468.09	0.07
		Base		108.230779	367,984.65	117.486100	399,452.74	31,468.09	0.06
05946XYV9	BANC OF AMERICA FUNDING CORPOR BAFC 2005 F 2A1					2.81397	20 Sep 2035		
	379,858.490	Local		83.759615	318,168.01	75.682200	287,485.26	-30,682.75	0.05
Original Face:	2,400,000.000	Base		83.759615	318,168.01	75.682200	287,485.26	-30,682.75	0.04
05990QAG8	BANC OF AMERICA FUNDING CORPOR BAFC 2015 R3 3A1 144A					0.90583	29 Apr 2047		
	782,848.030	Local		97.023811	759,548.99	96.260060	753,569.98	-5,979.01	0.12
Original Face:	820,000.000	Base		97.023811	759,548.99	96.260060	753,569.98	-5,979.01	0.12
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	99.463000	2,963,997.40	-16,002.60	0.48
Original Face:	2,980,000.000	Base		100.000000	2,980,000.00	99.463000	2,963,997.40	-16,002.60	0.46
060505DP6	BANK OF AMERICA CORP SR UNSECURED 12/17 5.75					5.75	01 Dec 2017		
	30,000.000	Local		105.656767	31,697.03	108.937900	32,681.37	984.34	0.01
		Base		105.656767	31,697.03	108.937900	32,681.37	984.34	0.01
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR					6.25	29 Sep 2049		
	390,000.000	Local		100.000000	390,000.00	99.563000	388,295.70	-1,704.30	0.06
		Base		100.000000	390,000.00	99.563000	388,295.70	-1,704.30	0.06
06051GD4	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65					5.65	01 May 2018		
	110,000.000	Local		107.952545	118,747.80	109.850800	120,835.88	2,088.08	0.02
		Base		107.952545	118,747.80	109.850800	120,835.88	2,088.08	0.02

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06051GEC9	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625					5.625	01 Jul 2020		
	470,000.000	Local		101.687200	477,929.84	112.705800	529,717.26	51,787.42	0.09
		Base		101.687200	477,929.84	112.705800	529,717.26	51,787.42	0.08
06051GEE5	BANK OF AMERICA CORP SR UNSECURED 01/21 5.875					5.875	05 Jan 2021		
	190,000.000	Local		103.836521	197,289.39	114.413200	217,385.08	20,095.69	0.04
		Base		103.836521	197,289.39	114.413200	217,385.08	20,095.69	0.03
06051GEH8	BANK OF AMERICA CORP SR UNSECURED 05/21 5					5.0	13 May 2021		
	340,000.000	Local		107.211976	364,520.72	109.776700	373,240.78	8,720.06	0.06
		Base		107.211976	364,520.72	109.776700	373,240.78	8,720.06	0.06
06051GEQ8	BANK OF AMERICA CORP SR UNSECURED 03/17 3.875					3.875	22 Mar 2017		
	80,000.000	Local		99.892800	79,914.24	103.967800	83,174.24	3,260.00	0.01
		Base		99.892800	79,914.24	103.967800	83,174.24	3,260.00	0.01
06051GEU9	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3					3.3	11 Jan 2023		
	310,000.000	Local		98.037826	303,917.26	98.483700	305,299.47	1,382.21	0.05
		Base		98.037826	303,917.26	98.483700	305,299.47	1,382.21	0.05
06051GEX3	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6					2.6	15 Jan 2019		
	220,000.000	Local		99.988173	219,973.98	101.089000	222,395.80	2,421.82	0.04
		Base		99.988173	219,973.98	101.089000	222,395.80	2,421.82	0.03
06051GFB0	BANK OF AMERICA CORP SR UNSECURED 01/24 4.125					4.125	22 Jan 2024		
	220,000.000	Local		101.256118	222,763.46	102.486900	225,471.18	2,707.72	0.04
		Base		101.256118	222,763.46	102.486900	225,471.18	2,707.72	0.03
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5					5.0	21 Jan 2044		
	510,000.000	Local		99.794312	508,950.99	103.828300	529,524.33	20,573.34	0.09
		Base		99.794312	508,950.99	103.828300	529,524.33	20,573.34	0.08
06051GFF1	BANK OF AMERICA CORP SR UNSECURED 04/24 4					4.0	01 Apr 2024		
	290,000.000	Local		99.745317	289,261.42	101.757500	295,096.75	5,835.33	0.05
		Base		99.745317	289,261.42	101.757500	295,096.75	5,835.33	0.05
06051GFG9	BANK OF AMERICA CORP SR UNSECURED 04/44 4.875					4.875	01 Apr 2044		
	1,120,000.000	Local		107.542887	1,204,480.33	101.572500	1,137,612.00	-66,868.33	0.19
		Base		107.542887	1,204,480.33	101.572500	1,137,612.00	-66,868.33	0.18

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



STATE STREET

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06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2					4.2	26 Aug 2024		
	2,210,000.000	Local		100.359786	2,217,951.26	99.759200	2,204,678.32	-13,272.94	0.36
		Base		100.359786	2,217,951.26	99.759200	2,204,678.32	-13,272.94	0.34
06053FAA7	BANK OF AMERICA CORP SR UNSECURED 07/23 4.1					4.1	24 Jul 2023		
	300,000.000	Local		99.257813	297,773.44	102.891300	308,673.90	10,900.46	0.05
		Base		99.257813	297,773.44	102.891300	308,673.90	10,900.46	0.05
067901AB4	BARRICK GOLD CORP SR UNSECURED 04/19 6.95					6.95	01 Apr 2019		
	300,000.000	Local		114.627660	343,882.98	115.816900	347,450.70	3,567.72	0.06
		Base		114.627660	343,882.98	115.816900	347,450.70	3,567.72	0.05
067901AL2	BARRICK GOLD CORP SR UNSECURED 04/22 3.85					3.85	01 Apr 2022		
	210,000.000	Local		99.959171	209,914.26	96.923600	203,539.56	-6,374.70	0.03
		Base		99.959171	209,914.26	96.923600	203,539.56	-6,374.70	0.03
067901AQ1	BARRICK GOLD CORP SR UNSECURED 05/23 4.1					4.1	01 May 2023		
	520,000.000	Local		97.770856	508,408.45	97.437400	506,674.48	-1,733.97	0.08
		Base		97.770856	508,408.45	97.437400	506,674.48	-1,733.97	0.08
06849RAF9	BARRICK NA FINANCE LLC COMPANY GUAR 05/21 4.4					4.4	30 May 2021		
	260,000.000	Local		100.567788	261,476.25	102.150800	265,592.08	4,115.83	0.04
		Base		100.567788	261,476.25	102.150800	265,592.08	4,115.83	0.04
07177MAE3	BAXALTA INC COMPANY GUAR 144A 06/45 5.25					5.25	23 Jun 2045		
	160,000.000	Local		100.854288	161,366.86	100.545600	160,872.96	-493.90	0.03
		Base		100.854288	161,366.86	100.545600	160,872.96	-493.90	0.02
07387ADJ1	BEAR STEARNS ADJUSTABLE RATE M BSARM 2005 6 3A1					2.723363	25 Aug 2035		
	287,076.280	Local		88.553300	254,215.52	89.917800	258,132.68	3,917.16	0.04
	Original Face: 1,100,000.000	Base		88.553300	254,215.52	89.917800	258,132.68	3,917.16	0.04
073902RU4	BEAR STEARNS COS LLC SR UNSECURED 02/18 7.25					7.25	01 Feb 2018		
	300,000.000	Local		112.912127	338,736.38	113.282600	339,847.80	1,111.42	0.06
		Base		112.912127	338,736.38	113.282600	339,847.80	1,111.42	0.05
075887BF5	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734					3.734	15 Dec 2024		
	230,000.000	Local		104.180048	239,614.11	99.663600	229,226.28	-10,387.83	0.04
		Base		104.180048	239,614.11	99.663600	229,226.28	-10,387.83	0.04

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075887BG3	BECTON DICKINSON AND CO SR UNSECURED 12/44 4.685					4.685	15 Dec 2044		
	80,000.000	Local		98.755138	79,004.11	96.764200	77,411.36	-1,592.75	0.01
		Base		98.755138	79,004.11	96.764200	77,411.36	-1,592.75	0.01
08860HAA2	BHARTI AIRTEL LTD SR UNSECURED 144A 06/25 4.375					4.375	10 Jun 2025		
	760,000.000	Local		99.510796	756,282.05	98.521500	748,763.40	-7,518.65	0.12
		Base		99.510796	756,282.05	98.521500	748,763.40	-7,518.65	0.12
097023AZ8	BOEING CO SR UNSECURED 02/20 4.875					4.875	15 Feb 2020		
	370,000.000	Local		103.085435	381,416.11	112.829100	417,467.67	36,051.56	0.07
		Base		103.085435	381,416.11	112.829100	417,467.67	36,051.56	0.06
10801XAF4	BRICKMAN GROUP LTD TERM LOAN					1.0	18 Dec 2020		
	149,621.210	Local		99.833332	149,371.84	99.416700	148,748.47	-623.37	0.02
		Base		99.833332	149,371.84	99.416700	148,748.47	-623.37	0.02
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.625					9.625	15 Dec 2030		
	270,000.000	Local		120.801819	326,164.91	148.417300	400,726.71	74,561.80	0.07
		Base		120.801819	326,164.91	148.417300	400,726.71	74,561.80	0.06
1248EPAS2	CCO HLDGS LLC/CAP CORP COMPANY GUAR 01/19 7					7.0	15 Jan 2019		
	171,000.000	Local		100.198713	171,339.80	103.875000	177,626.25	6,286.45	0.03
		Base		100.198713	171,339.80	103.875000	177,626.25	6,286.45	0.03
1248EPBG7	CCO HLDGS LLC/CAP CORP COMPANY GUAR 144A 05/25 5.375					5.375	01 May 2025		
	90,000.000	Local		100.000000	90,000.00	97.375000	87,637.50	-2,362.50	0.01
		Base		100.000000	90,000.00	97.375000	87,637.50	-2,362.50	0.01
12513XAG7	CD COMMERCIAL MORTGAGE TRUST CD 2006 CD2 AM					5.52672	15 Jan 2046		
	50,000.000	Local		107.622080	53,811.04	101.837200	50,918.60	-2,892.44	0.01
Original Face:	50,000.000	Base		107.622080	53,811.04	101.837200	50,918.60	-2,892.44	0.01
125581GP7	CIT GROUP INC SR UNSECURED 08/17 4.25					4.25	15 Aug 2017		
	10,000.000	Local		100.000000	10,000.00	101.500000	10,150.00	150.00	0.00
		Base		100.000000	10,000.00	101.500000	10,150.00	150.00	0.00
125581GR3	CIT GROUP INC SR UNSECURED 08/23 5					5.0	01 Aug 2023		
	350,000.000	Local		99.362583	347,769.04	98.500000	344,750.00	-3,019.04	0.06
		Base		99.362583	347,769.04	98.500000	344,750.00	-3,019.04	0.05

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	Units								
12591KAG0	COMM MORTGAGE TRUST COMM 2013 CR12 AM					4.3	10 Oct 2046		
	70,000.000	Local	102.843271	71,990.29	106.618200	74,632.74	2,642.45	0.01	
Original Face:	70,000.000	Base	102.843271	71,990.29	106.618200	74,632.74	2,642.45	0.01	
12591KAH8	COMM MORTGAGE TRUST COMM 2013 CR12 B					4.762	10 Oct 2046		
	30,000.000	Local	102.845667	30,853.70	107.202700	32,160.81	1,307.11	0.01	
Original Face:	30,000.000	Base	102.845667	30,853.70	107.202700	32,160.81	1,307.11	0.00	
12591KAK1	COMM MORTGAGE TRUST COMM 2013 CR12 C					5.254262	10 Oct 2046		
	10,000.000	Local	101.300100	10,130.01	106.027800	10,602.78	472.77	0.00	
Original Face:	10,000.000	Base	101.300100	10,130.01	106.027800	10,602.78	472.77	0.00	
12592AAF3	COMM MORTGAGE TRUST COMM 2014 SAVA D 144A					3.286	15 Jun 2034		
	330,000.000	Local	100.000000	330,000.00	100.095700	330,315.81	315.81	0.05	
Original Face:	330,000.000	Base	100.000000	330,000.00	100.095700	330,315.81	315.81	0.05	
12624PAE5	COMM MORTGAGE TRUST COMM 2012 CR3 A3					2.822	15 Oct 2045		
	20,000.000	Local	102.043750	20,408.75	99.576700	19,915.34	-493.41	0.00	
Original Face:	20,000.000	Base	102.043750	20,408.75	99.576700	19,915.34	-493.41	0.00	
12624PAF2	COMM MORTGAGE TRUST COMM 2012 CR3 XA					2.154922	15 Oct 2045		
	3,571,819.260	Local	10.264077	366,614.27	10.306600	368,133.12	1,518.85	0.06	
Original Face:	3,700,000.000	Base	10.264077	366,614.27	10.306600	368,133.12	1,518.85	0.06	
12629NAJ4	COMM MORTGAGE TRUST COMM 2015 DC1 B					4.035	10 Feb 2048		
	240,000.000	Local	102.962583	247,110.20	99.264400	238,234.56	-8,875.64	0.04	
Original Face:	240,000.000	Base	102.962583	247,110.20	99.264400	238,234.56	-8,875.64	0.04	
12629NAL9	COMM MORTGAGE TRUST COMM 2015 DC1 C					4.49886	10 Feb 2048		
	70,000.000	Local	101.265443	70,885.81	97.073900	67,951.73	-2,934.08	0.01	
Original Face:	70,000.000	Base	101.265443	70,885.81	97.073900	67,951.73	-2,934.08	0.01	
126307AF4	CSC HOLDINGS LLC SR UNSECURED 11/21 6.75					6.75	15 Nov 2021		
	310,000.000	Local	106.654561	330,629.14	105.500000	327,050.00	-3,579.14	0.05	
		Base	106.654561	330,629.14	105.500000	327,050.00	-3,579.14	0.05	
12634MAB6	CNOOC FINANCE 2015 US COMPANY GUAR 05/25 3.5					3.5	05 May 2025		
	1,180,000.000	Local	98.889940	1,166,901.29	96.189800	1,135,039.64	-31,861.65	0.18	
		Base	98.889940	1,166,901.29	96.189800	1,135,039.64	-31,861.65	0.18	

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12649AAC3	CREDIT SUISSE MORTGAGE TRUST CSMC 2014 USA A2 144A				3.953	15 Sep 2037			
		610,000.000	Local	102.901207	627,697.36	103.636000	632,179.60	4,482.24	0.10
Original Face:		610,000.000	Base	102.901207	627,697.36	103.636000	632,179.60	4,482.24	0.10
12649WAE1	CREDIT SUISSE MORTGAGE TRUST CSMC 2015 3R 2A1 144A				0.37475	29 Jan 2037			
		1,631,666.290	Local	96.046640	1,567,160.65	96.711000	1,578,000.79	10,840.14	0.26
Original Face:		1,670,000.000	Base	96.046640	1,567,160.65	96.711000	1,578,000.79	10,840.14	0.24
126650BX7	CVS HEALTH CORP SR UNSECURED 05/41 5.75				5.75	15 May 2041			
		140,000.000	Local	109.729757	153,621.66	114.617800	160,464.92	6,843.26	0.03
			Base	109.729757	153,621.66	114.617800	160,464.92	6,843.26	0.02
126650BZ2	CVS HEALTH CORP SR UNSECURED 12/22 2.75				2.75	01 Dec 2022			
		330,000.000	Local	99.446594	328,173.76	96.402600	318,128.58	-10,045.18	0.05
			Base	99.446594	328,173.76	96.402600	318,128.58	-10,045.18	0.05
126650CC2	CVS HEALTH CORP SR UNSECURED 12/23 4				4.0	05 Dec 2023			
		100,000.000	Local	99.864430	99,864.43	103.298800	103,298.80	3,434.37	0.02
			Base	99.864430	99,864.43	103.298800	103,298.80	3,434.37	0.02
12667GZ30	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005 38 A3				0.537	25 Sep 2035			
		439,019.060	Local	81.723557	358,781.99	86.350400	379,094.71	20,312.72	0.06
Original Face:		2,400,000.000	Base	81.723557	358,781.99	86.350400	379,094.71	20,312.72	0.06
13057QAF4	CALIFORNIA RESOURCES CRP COMPANY GUAR 11/24 6				6.0	15 Nov 2024			
		2,060,000.000	Local	102.375702	2,108,939.47	86.000000	1,771,600.00	-337,339.47	0.29
			Base	102.375702	2,108,939.47	86.000000	1,771,600.00	-337,339.47	0.27
131347BY1	CALPINE CORP SR SECURED 144A 01/23 7.875				7.875	15 Jan 2023			
		122,000.000	Local	105.772230	129,042.12	108.000000	131,760.00	2,717.88	0.02
			Base	105.772230	129,042.12	108.000000	131,760.00	2,717.88	0.02
131347CC8	CALPINE CORP SR SECURED 144A 01/24 5.875				5.875	15 Jan 2024			
		40,000.000	Local	100.000000	40,000.00	105.750000	42,300.00	2,300.00	0.01
			Base	100.000000	40,000.00	105.750000	42,300.00	2,300.00	0.01
151020AP9	CELGENE CORP SR UNSECURED 05/24 3.625				3.625	15 May 2024			
		300,000.000	Local	99.643510	298,930.53	99.873000	299,619.00	688.47	0.05
			Base	99.643510	298,930.53	99.873000	299,619.00	688.47	0.05

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151191AW3	CELULOSA ARAUCO CONSTITU SR UNSECURED 01/22 4.75					4.75	11 Jan 2022		
	120,000.000	Local		100.652508	120,783.01	104.229000	125,074.80	4,291.79	0.02
		Base		100.652508	120,783.01	104.229000	125,074.80	4,291.79	0.02
156700AN6	CENTURYLINK INC SR UNSECURED 09/19 6.15					6.15	15 Sep 2019		
	150,000.000	Local		107.154573	160,731.86	105.250000	157,875.00	-2,856.86	0.03
		Base		107.154573	160,731.86	105.250000	157,875.00	-2,856.86	0.02
156700AW6	CENTURYLINK INC SR UNSECURED 04/20 5.625					5.625	01 Apr 2020		
	90,000.000	Local		103.545989	93,191.39	100.125000	90,112.50	-3,078.89	0.01
		Base		103.545989	93,191.39	100.125000	90,112.50	-3,078.89	0.01
156700AY2	CENTURYLINK INC SR UNSECURED 144A 04/25 5.625					5.625	01 Apr 2025		
	60,000.000	Local		100.000000	60,000.00	90.250000	54,150.00	-5,850.00	0.01
		Base		100.000000	60,000.00	90.250000	54,150.00	-5,850.00	0.01
165167BS5	CHESAPEAKE ENERGY CORP COMPANY GUAR 08/17 6.5					6.5	15 Aug 2017		
	15,000.000	Local		98.555400	14,783.31	102.375000	15,356.25	572.94	0.00
		Base		98.555400	14,783.31	102.375000	15,356.25	572.94	0.00
165167BU0	CHESAPEAKE ENERGY CORP COMPANY GUAR 11/20 6.875					6.875	15 Nov 2020		
	160,000.000	Local		100.978094	161,564.95	97.500000	156,000.00	-5,564.95	0.03
		Base		100.978094	161,564.95	97.500000	156,000.00	-5,564.95	0.02
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125					6.125	15 Feb 2021		
	30,000.000	Local		104.515400	31,354.62	94.000000	28,200.00	-3,154.62	0.00
		Base		104.515400	31,354.62	94.000000	28,200.00	-3,154.62	0.00
165167CK1	CHESAPEAKE ENERGY CORP COMPANY GUAR 06/21 5.375					5.375	15 Jun 2021		
	30,000.000	Local		100.000000	30,000.00	90.500000	27,150.00	-2,850.00	0.00
		Base		100.000000	30,000.00	90.500000	27,150.00	-2,850.00	0.00
165167CL9	CHESAPEAKE ENERGY CORP COMPANY GUAR 03/23 5.75					5.75	15 Mar 2023		
	70,000.000	Local		103.758400	72,630.88	90.500000	63,350.00	-9,280.88	0.01
		Base		103.758400	72,630.88	90.500000	63,350.00	-9,280.88	0.01
16678RBU0	CHEVY CHASE MORTGAGE FUNDING C CCMFC 2004 3A A1 144A					0.437	25 Aug 2035		
	869,898.970	Local		90.497110	787,233.43	91.340400	794,569.20	7,335.77	0.13
	Original Face: 21,100,000.000	Base		90.497110	787,233.43	91.340400	794,569.20	7,335.77	0.12

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172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625				6.625	15 Jun 2032		
		40,000.000	Local 116.302750	46,521.10	118.375200	47,350.08	828.98	0.01
			Base 116.302750	46,521.10	118.375200	47,350.08	828.98	0.01
172967EM9	CITIGROUP INC SR UNSECURED 11/17 6.125				6.125	21 Nov 2017		
		800,000.000	Local 101.018716	808,149.73	109.997200	879,977.60	71,827.87	0.14
			Base 101.018716	808,149.73	109.997200	879,977.60	71,827.87	0.14
172967GD7	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	31 Dec 2049		
		110,000.000	Local 100.000000	110,000.00	98.500000	108,350.00	-1,650.00	0.02
			Base 100.000000	110,000.00	98.500000	108,350.00	-1,650.00	0.02
172967GF2	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.9	29 Dec 2049		
		60,000.000	Local 100.000000	60,000.00	98.500000	59,100.00	-900.00	0.01
			Base 100.000000	60,000.00	98.500000	59,100.00	-900.00	0.01
172967GK1	CITIGROUP INC SUBORDINATED 07/22 4.05				4.05	30 Jul 2022		
		50,000.000	Local 103.106120	51,553.06	102.397900	51,198.95	-354.11	0.01
			Base 103.106120	51,553.06	102.397900	51,198.95	-354.11	0.01
172967GR6	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.35	31 Dec 2049		
		110,000.000	Local 100.000000	110,000.00	94.150000	103,565.00	-6,435.00	0.02
			Base 100.000000	110,000.00	94.150000	103,565.00	-6,435.00	0.02
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675				6.675	13 Sep 2043		
		210,000.000	Local 110.501348	232,052.83	121.113900	254,339.19	22,286.36	0.04
			Base 110.501348	232,052.83	121.113900	254,339.19	22,286.36	0.04
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5				5.5	13 Sep 2025		
		1,540,000.000	Local 107.972059	1,662,769.71	108.079700	1,664,427.38	1,657.67	0.27
			Base 107.972059	1,662,769.71	108.079700	1,664,427.38	1,657.67	0.26
172967HD6	CITIGROUP INC SR UNSECURED 10/23 3.875				3.875	25 Oct 2023		
		70,000.000	Local 102.601600	71,821.12	102.052000	71,436.40	-384.72	0.01
			Base 102.601600	71,821.12	102.052000	71,436.40	-384.72	0.01
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049		
		190,000.000	Local 99.895711	189,801.85	97.625000	185,487.50	-4,314.35	0.03
			Base 99.895711	189,801.85	97.625000	185,487.50	-4,314.35	0.03

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY  
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172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.3	06 May 2044		
		1,530,000.000	Local 107.518591	1,645,034.44	101.802900	1,557,584.37	-87,450.07	0.25
			Base 107.518591	1,645,034.44	101.802900	1,557,584.37	-87,450.07	0.24
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
		790,000.000	Local 100.000000	790,000.00	96.520000	762,508.00	-27,492.00	0.12
			Base 100.000000	790,000.00	96.520000	762,508.00	-27,492.00	0.12
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4				4.4	10 Jun 2025		
		650,000.000	Local 99.705582	648,086.28	99.627300	647,577.45	-508.83	0.11
			Base 99.705582	648,086.28	99.627300	647,577.45	-508.83	0.10
17307GXX1	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2005 5 1A5				2.02719	25 Aug 2035		
		184,120.770	Local 79.312220	146,030.27	81.651900	150,338.11	4,307.84	0.02
Original Face:		689,496.350	Base 79.312220	146,030.27	81.651900	150,338.11	4,307.84	0.02
17322FAA9	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 388G A 144A				0.9356	15 Jun 2033		
		300,000.000	Local 99.693710	299,081.13	99.459100	298,377.30	-703.83	0.05
Original Face:		300,000.000	Base 99.693710	299,081.13	99.459100	298,377.30	-703.83	0.05
17322YAF7	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2014 GC25 AS				4.017	10 Oct 2047		
		210,000.000	Local 102.931667	216,156.50	102.569600	215,396.16	-760.34	0.04
Original Face:		210,000.000	Base 102.931667	216,156.50	102.569600	215,396.16	-760.34	0.03
17323CAK3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC27 B				3.772	10 Feb 2048		
		110,000.000	Local 102.957118	113,252.83	97.258000	106,983.80	-6,269.03	0.02
Original Face:		110,000.000	Base 102.957118	113,252.83	97.258000	106,983.80	-6,269.03	0.02
17323VAA3	CITIGROUP COMMERCIAL MORTGAGE CGCMT 2015 GC29 D 144A				3.11	10 Apr 2048		
		380,000.000	Local 82.347555	312,920.71	76.137500	289,322.50	-23,598.21	0.05
Original Face:		380,000.000	Base 82.347555	312,920.71	76.137500	289,322.50	-23,598.21	0.04
195325BR5	REPUBLIC OF COLOMBIA SR UNSECURED 02/44 5.625				5.625	26 Feb 2044		
		700,000.000	Local 105.579540	739,056.78	101.250000	708,750.00	-30,306.78	0.12
			Base 105.579540	739,056.78	101.250000	708,750.00	-30,306.78	0.11
19624NAC9	COLONY MORTGAGE CAPITAL LTD CLNY 2014 FL2 B 144A				2.6315	10 Nov 2031		
		450,000.000	Local 100.000000	450,000.00	100.170000	450,765.00	765.00	0.07
Original Face:		450,000.000	Base 100.000000	450,000.00	100.170000	450,765.00	765.00	0.07

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20030NAK7	COMCAST CORP COMPANY GUAR 11/35 6.5					6.5	15 Nov 2035		
	210,000.000	Local		117.785305	247,349.14	124.423300	261,288.93	13,939.79	0.04
		Base		117.785305	247,349.14	124.423300	261,288.93	13,939.79	0.04
20030NAU5	COMCAST CORP COMPANY GUAR 11/17 6.3					6.3	15 Nov 2017		
	330,000.000	Local		105.427930	347,912.17	111.314300	367,337.19	19,425.02	0.06
		Base		105.427930	347,912.17	111.314300	367,337.19	19,425.02	0.06
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95					6.95	15 Aug 2037		
	50,000.000	Local		124.316220	62,158.11	130.011300	65,005.65	2,847.54	0.01
		Base		124.316220	62,158.11	130.011300	65,005.65	2,847.54	0.01
20030NAY7	COMCAST CORP COMPANY GUAR 07/39 6.55					6.55	01 Jul 2039		
	90,000.000	Local		120.058267	108,052.44	125.379600	112,841.64	4,789.20	0.02
		Base		120.058267	108,052.44	125.379600	112,841.64	4,789.20	0.02
20030NBH3	COMCAST CORP COMPANY GUAR 01/33 4.25					4.25	15 Jan 2033		
	90,000.000	Local		107.770567	96,993.51	97.661200	87,895.08	-9,098.43	0.01
		Base		107.770567	96,993.51	97.661200	87,895.08	-9,098.43	0.01
20030NBL4	COMCAST CORP COMPANY GUAR 02/25 3.375					3.375	15 Feb 2025		
	640,000.000	Local		104.036895	665,836.13	98.892700	632,913.28	-32,922.85	0.10
		Base		104.036895	665,836.13	98.892700	632,913.28	-32,922.85	0.10
20030NBM2	COMCAST CORP COMPANY GUAR 08/34 4.2					4.2	15 Aug 2034		
	130,000.000	Local		100.755462	130,982.10	96.446300	125,380.19	-5,601.91	0.02
		Base		100.755462	130,982.10	96.446300	125,380.19	-5,601.91	0.02
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375					3.375	15 Aug 2025		
	390,000.000	Local		99.876000	389,516.40	98.680700	384,854.73	-4,661.67	0.06
		Base		99.876000	389,516.40	98.680700	384,854.73	-4,661.67	0.06
2027A0DJ5	COMMONWEALTH BANK AUST SR UNSECURED 144A 10/19 5					5.0	15 Oct 2019		
	170,000.000	Local		100.653688	171,111.27	111.404400	189,387.48	18,276.21	0.03
		Base		100.653688	171,111.27	111.404400	189,387.48	18,276.21	0.03
20453KAA3	COMPASS BANK SUBORDINATED 04/25 3.875					3.875	10 Apr 2025		
	500,000.000	Local		96.634522	483,172.61	94.145400	470,727.00	-12,445.61	0.08
		Base		96.634522	483,172.61	94.145400	470,727.00	-12,445.61	0.07

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20605PAC5	CONCHO RESOURCES INC COMPANY GUAR 01/22 6.5					6.5	15 Jan 2022		
	98,000.000	Local		100.000000	98,000.00	104.250000	102,165.00	4,165.00	0.02
		Base		100.000000	98,000.00	104.250000	102,165.00	4,165.00	0.02
20605PAD3	CONCHO RESOURCES INC COMPANY GUAR 10/22 5.5					5.5	01 Oct 2022		
	40,000.000	Local		100.320700	40,128.28	99.500000	39,800.00	-328.28	0.01
		Base		100.320700	40,128.28	99.500000	39,800.00	-328.28	0.01
20605PAE1	CONCHO RESOURCES INC COMPANY GUAR 04/23 5.5					5.5	01 Apr 2023		
	70,000.000	Local		99.283771	69,498.64	100.000000	70,000.00	501.36	0.01
		Base		99.283771	69,498.64	100.000000	70,000.00	501.36	0.01
208251AE8	CONOCO INC SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	170,000.000	Local		110.309712	187,526.51	127.907900	217,443.43	29,916.92	0.04
		Base		110.309712	187,526.51	127.907900	217,443.43	29,916.92	0.03
20902CAL4	CONSOLIDATED CONTAINER CO LLC TERM LOAN					1.0	03 Jul 2019		
	196,464.650	Local		100.378414	197,208.10	97.500000	191,553.03	-5,655.07	0.03
		Base		100.378414	197,208.10	97.500000	191,553.03	-5,655.07	0.03
21036PAH1	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 6					6.0	01 May 2022		
	50,000.000	Local		109.423860	54,711.93	109.022000	54,511.00	-200.93	0.01
		Base		109.423860	54,711.93	109.022000	54,511.00	-200.93	0.01
21036PAL2	CONSTELLATION BRANDS INC COMPANY GUAR 05/23 4.25					4.25	01 May 2023		
	40,000.000	Local		99.069550	39,627.82	98.500000	39,400.00	-227.82	0.01
		Base		99.069550	39,627.82	98.500000	39,400.00	-227.82	0.01
21079NAA9	CONTL AIRLINES 2007 1 PASS THRU CE 10/23 5.983					5.983	19 Oct 2023		
	525,531.660	Local		110.788556	582,228.94	111.500000	585,967.80	3,738.86	0.10
		Base		110.788556	582,228.94	111.500000	585,967.80	3,738.86	0.09
212015AH4	CONTINENTAL RESOURCES COMPANY GUAR 09/22 5					5.0	15 Sep 2022		
	20,000.000	Local		101.639050	20,327.81	98.063100	19,612.62	-715.19	0.00
		Base		101.639050	20,327.81	98.063100	19,612.62	-715.19	0.00
212015AL5	CONTINENTAL RESOURCES COMPANY GUAR 04/23 4.5					4.5	15 Apr 2023		
	70,000.000	Local		98.782914	69,148.04	96.420900	67,494.63	-1,653.41	0.01
		Base		98.782914	69,148.04	96.420900	67,494.63	-1,653.41	0.01

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21684AAA4	RABOBANK NEDERLAND COMPANY GUAR 12/23 4.625				4.625	01 Dec 2023			
		1,410,000.000	Local	103.028744	1,452,705.29	103.170800	1,454,708.28	2,002.99	0.24
			Base	103.028744	1,452,705.29	103.170800	1,454,708.28	2,002.99	0.23
21686CAD2	RABOBANK NEDERLAND COMPANY GUAR 01/17 3.375				3.375	19 Jan 2017			
		250,000.000	Local	102.901892	257,254.73	103.293000	258,232.50	977.77	0.04
			Base	102.901892	257,254.73	103.293000	258,232.50	977.77	0.04
21H030674	GNMA II TBA 30 YR 3 JUMBOS				3.0	20 Jul 2045			
		3,000,000.000	Local	101.312500	3,039,375.00	100.945310	3,028,359.30	-11,015.70	0.49
		Original Face: 3,000,000.000	Base	101.312500	3,039,375.00	100.945310	3,028,359.30	-11,015.70	0.47
21H032670	GNMA II TBA 30 YR 3.5 JUMBOS				3.5	20 Jul 2045			
		1,000,000.000	Local	104.062500	1,040,625.00	103.785170	1,037,851.70	-2,773.30	0.17
		Original Face: 1,000,000.000	Base	104.062500	1,040,625.00	103.785170	1,037,851.70	-2,773.30	0.16
21H040673	GNMA II TBA 30 YR 4 JUMBOS				4.0	20 Jul 2045			
		2,100,000.000	Local	105.906250	2,224,031.25	105.974620	2,225,467.02	1,435.77	0.36
		Original Face: 2,100,000.000	Base	105.906250	2,224,031.25	105.974620	2,225,467.02	1,435.77	0.35
21H042679	GNMA II TBA 30 YR 4.5 JUMBOS				4.5	20 Jul 2045			
		2,000,000.000	Local	107.921875	2,158,437.50	107.828120	2,156,562.40	-1,875.10	0.35
		Original Face: 2,000,000.000	Base	107.921875	2,158,437.50	107.828120	2,156,562.40	-1,875.10	0.33
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR				8.375	29 Oct 2049			
		460,000.000	Local	100.672870	463,095.20	116.000000	533,600.00	70,504.80	0.09
			Base	100.672870	463,095.20	116.000000	533,600.00	70,504.80	0.08
225313AF2	CREDIT AGRICOLE SA SUBORDINATED 144A 03/25 4.375				4.375	17 Mar 2025			
		500,000.000	Local	98.733382	493,666.91	95.792000	478,960.00	-14,706.91	0.08
			Base	98.733382	493,666.91	95.792000	478,960.00	-14,706.91	0.07
225433AE1	CRED SUIS GP FUN LTD COMPANY GUAR 144A 05/45 4.875				4.875	15 May 2045			
		510,000.000	Local	99.673547	508,335.09	96.217300	490,708.23	-17,626.86	0.08
			Base	99.673547	508,335.09	96.217300	490,708.23	-17,626.86	0.08
22545YAF8	CREDIT SUISSE MORTGAGE TRUST CSMC 2007 C2 AM				5.615	15 Jan 2049			
		92,000.000	Local	110.952652	102,076.44	105.124200	96,714.26	-5,362.18	0.02
		Original Face: 92,000.000	Base	110.952652	102,076.44	105.124200	96,714.26	-5,362.18	0.02

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22944KAA6	CREDIT SUISSE MORTGAGE TRUST CSMC 2014 CIM1 A1 144A					1.93475	25 Jan 2058		
	2,095,177.620	Local		99.507257	2,084,853.78	99.164500	2,077,672.41	-7,181.37	0.34
Original Face:	2,364,000.000	Base		99.507257	2,084,853.78	99.164500	2,077,672.41	-7,181.37	0.32
23245PAA9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006 OA22 A1					0.347	25 Feb 2047		
	499,460.970	Local		69.733167	348,289.95	85.376100	426,420.30	78,130.35	0.07
Original Face:	1,300,000.000	Base		69.733167	348,289.95	85.376100	426,420.30	78,130.35	0.07
233851AH7	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 09/16 2.625					2.625	15 Sep 2016		
	280,000.000	Local		99.835021	279,538.06	101.674500	284,688.60	5,150.54	0.05
		Base		99.835021	279,538.06	101.674500	284,688.60	5,150.54	0.04
23918KAQ1	DAVITA HEALTHCARE PARTNE COMPANY GUAR 07/24 5.125					5.125	15 Jul 2024		
	290,000.000	Local		100.172252	290,499.53	98.312500	285,106.25	-5,393.28	0.05
		Base		100.172252	290,499.53	98.312500	285,106.25	-5,393.28	0.04
23918KAR9	DAVITA HEALTHCARE PARTNE COMPANY GUAR 05/25 5					5.0	01 May 2025		
	290,000.000	Local		100.033755	290,097.89	96.250000	279,125.00	-10,972.89	0.05
		Base		100.033755	290,097.89	96.250000	279,125.00	-10,972.89	0.04
24422ERR2	JOHN DEERE CAPITAL CORP SR UNSECURED 04/19 2.25					2.25	17 Apr 2019		
	80,000.000	Local		100.084725	80,067.78	100.898600	80,718.88	651.10	0.01
		Base		100.084725	80,067.78	100.898600	80,718.88	651.10	0.01
24422ERY7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/20 1.7					1.7	15 Jan 2020		
	50,000.000	Local		96.185300	48,092.65	97.912500	48,956.25	863.60	0.01
		Base		96.185300	48,092.65	97.912500	48,956.25	863.60	0.01
247367BH7	DELTA AIR LINES 2007 1 A PASS THRU CE 02/24 6.821					6.821	10 Feb 2024		
	605,123.790	Local		116.760172	706,543.58	114.750000	694,379.55	-12,164.03	0.11
		Base		116.760172	706,543.58	114.750000	694,379.55	-12,164.03	0.11
25156PAH6	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 03/16 5.75					5.75	23 Mar 2016		
	195,000.000	Local		100.588010	196,146.62	103.371700	201,574.82	5,428.20	0.03
		Base		100.588010	196,146.62	103.371700	201,574.82	5,428.20	0.03
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	170,000.000	Local		118.571529	201,571.60	129.942500	220,902.25	19,330.65	0.04
		Base		118.571529	201,571.60	129.942500	220,902.25	19,330.65	0.03

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25179MAP8	DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25					3.25	15 May 2022		
	50,000.000	Local		99.572760	49,786.38	98.836400	49,418.20	-368.18	0.01
		Base		99.572760	49,786.38	98.836400	49,418.20	-368.18	0.01
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	990,000.000	Local		99.018841	980,286.53	98.721400	977,341.86	-2,944.67	0.16
		Base		99.018841	980,286.53	98.721400	977,341.86	-2,944.67	0.15
25243YAP4	DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828					4.828	15 Jul 2020		
	550,000.000	Local		102.074856	561,411.71	110.626700	608,446.85	47,035.14	0.10
		Base		102.074856	561,411.71	110.626700	608,446.85	47,035.14	0.09
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875					5.875	15 Jul 2022		
	320,000.000	Local		101.869453	325,982.25	98.000000	313,600.00	-12,382.25	0.05
		Base		101.869453	325,982.25	98.000000	313,600.00	-12,382.25	0.05
25470XAQ8	DISH DBS CORP COMPANY GUAR 05/20 5.125					5.125	01 May 2020		
	110,000.000	Local		102.649236	112,914.16	101.125000	111,237.50	-1,676.66	0.02
		Base		102.649236	112,914.16	101.125000	111,237.50	-1,676.66	0.02
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	240,000.000	Local		100.000000	240,000.00	96.062500	230,550.00	-9,450.00	0.04
		Base		100.000000	240,000.00	96.062500	230,550.00	-9,450.00	0.04
26442CAH7	DUKE ENERGY CAROLINAS 1ST MORTGAGE 02/40 5.3					5.3	15 Feb 2040		
	210,000.000	Local		103.102810	216,515.90	113.875700	239,138.97	22,623.07	0.04
		Base		103.102810	216,515.90	113.875700	239,138.97	22,623.07	0.04
26885KAL4	EQTY MORTGAGE TRUST EQTY 2014 INNS D 144A					2.535	08 May 2031		
	230,000.000	Local		100.000000	230,000.00	99.804360	229,550.03	-449.97	0.04
	Original Face:	Base		100.000000	230,000.00	99.804360	229,550.03	-449.97	0.04
269871AB5	EAGLE SPINCO INC COMPANY GUAR 02/21 4.625					4.625	15 Feb 2021		
	370,000.000	Local		97.365749	360,253.27	97.000000	358,900.00	-1,353.27	0.06
		Base		97.365749	360,253.27	97.000000	358,900.00	-1,353.27	0.06
278062AB0	EATON CORP COMPANY GUAR 11/17 1.5					1.5	02 Nov 2017		
	100,000.000	Local		99.768630	99,768.63	99.931700	99,931.70	163.07	0.02
		Base		99.768630	99,768.63	99.931700	99,931.70	163.07	0.02

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278062AC8	EATON CORP COMPANY GUAR 11/22 2.75				2.75	02 Nov 2022		
		600,000.000	Local 98.441425	590,648.55	97.262800	583,576.80	-7,071.75	0.10
			Base 98.441425	590,648.55	97.262800	583,576.80	-7,071.75	0.09
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15				4.15	02 Nov 2042		
		110,000.000	Local 100.751800	110,826.98	92.254800	101,480.28	-9,346.70	0.02
			Base 100.751800	110,826.98	92.254800	101,480.28	-9,346.70	0.02
278865AL4	ECOLAB INC SR UNSECURED 12/21 4.35				4.35	08 Dec 2021		
		90,000.000	Local 101.725822	91,553.24	107.884300	97,095.87	5,542.63	0.02
			Base 101.725822	91,553.24	107.884300	97,095.87	5,542.63	0.02
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875	28 May 2045		
		240,000.000	Local 99.344571	238,426.97	88.250000	211,800.00	-26,626.97	0.03
			Base 99.344571	238,426.97	88.250000	211,800.00	-26,626.97	0.03
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375				5.375	26 Jun 2026		
		730,000.000	Local 99.328621	725,098.93	99.000000	722,700.00	-2,398.93	0.12
			Base 99.328621	725,098.93	99.000000	722,700.00	-2,398.93	0.11
28336LBQ1	KINDER MORGAN INC/DELAWA COMPANY GUAR 06/17 7				7.0	15 Jun 2017		
		130,000.000	Local 100.317492	130,412.74	108.746400	141,370.32	10,957.58	0.02
			Base 100.317492	130,412.74	108.746400	141,370.32	10,957.58	0.02
28336LBR9	KINDER MORGAN INC/DELAWA COMPANY GUAR 06/18 7.25				7.25	01 Jun 2018		
		60,000.000	Local 110.326100	66,195.66	112.779400	67,667.64	1,471.98	0.01
			Base 110.326100	66,195.66	112.779400	67,667.64	1,471.98	0.01
29256PAF1	ENCORE CREDIT RECEIVABLES TRUS ECR 2005 3 M2				0.677	25 Oct 2035		
		500,000.000	Local 96.498236	482,491.18	97.718500	488,592.50	6,101.32	0.08
Original Face:		500,000.000	Base 96.498236	482,491.18	97.718500	488,592.50	6,101.32	0.08
29271NAB6	ENERGY FUTURE INTERMEDIATE HL TERM LOAN				1.0	19 Jun 2016		
		1,270,000.000	Local 99.772022	1,267,104.68	100.083300	1,271,057.91	3,953.23	0.21
			Base 99.772022	1,267,104.68	100.083300	1,271,057.91	3,953.23	0.20
293791AV1	ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/66 VAR				8.375	01 Aug 2066		
		270,000.000	Local 103.579493	279,664.63	104.750000	282,825.00	3,160.37	0.05
			Base 103.579493	279,664.63	104.750000	282,825.00	3,160.37	0.04

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30251GAS6	FMG RESOURCES AUG 2006 SR SECURED 144A 03/22 9.75				9.75	01 Mar 2022		
		380,000.000	Local 98.532182	374,422.29	103.250000	392,350.00	17,927.71	0.06
			Base 98.532182	374,422.29	103.250000	392,350.00	17,927.71	0.06
30290QAE8	FREMF MORTGAGE TRUST FREMF 2012 K20 X2A 144A				0.2	25 May 2045		
		4,339,228.280	Local 1.098301	47,657.77	1.094400	47,488.51	-169.26	0.01
Original Face:		4,480,000.000	Base 1.098301	47,657.77	1.094400	47,488.51	-169.26	0.01
30706VAA3	FAMILY TREE ESCROW LLC SR SECURED 144A 03/23 5.75				5.75	01 Mar 2023		
		940,000.000	Local 105.937203	995,809.71	104.500000	982,300.00	-13,509.71	0.16
			Base 105.937203	995,809.71	104.500000	982,300.00	-13,509.71	0.15
30706VAC9	FAMILY TREE ESCROW LLC SR SECURED 144A 03/20 5.25				5.25	01 Mar 2020		
		130,000.000	Local 101.308908	131,701.58	104.625000	136,012.50	4,310.92	0.02
			Base 101.308908	131,701.58	104.625000	136,012.50	4,310.92	0.02
30711XAF1	CONNECTICUT AVENUE SECURITIES CAS 2014 C02 1M2				2.787	25 May 2024		
		1,180,000.000	Local 99.969883	1,179,644.62	89.933700	1,061,217.66	-118,426.96	0.17
Original Face:		1,180,000.000	Base 99.969883	1,179,644.62	89.933700	1,061,217.66	-118,426.96	0.16
30711XAK0	CONNECTICUT AVENUE SECURITIES CAS 2014 C03 1M2				3.187	25 Jul 2024		
		1,940,000.000	Local 99.862630	1,937,335.03	92.365590	1,791,892.45	-145,442.58	0.29
Original Face:		1,940,000.000	Base 99.862630	1,937,335.03	92.365590	1,791,892.45	-145,442.58	0.28
30711XAR5	CONNECTICUT AVENUE SECURITIES CAS 2014 C04 2M2				5.187	25 Nov 2024		
		780,000.000	Local 100.000000	780,000.00	103.058140	803,853.49	23,853.49	0.13
Original Face:		780,000.000	Base 100.000000	780,000.00	103.058140	803,853.49	23,853.49	0.12
3128L8KE4	FED HM LN PC POOL A74793 FG 03/38 FIXED 5				5.0	01 Mar 2038		
		485,198.190	Local 107.065323	519,479.01	110.039792	533,911.08	14,432.07	0.09
Original Face:		4,500,000.000	Base 107.065323	519,479.01	110.039792	533,911.08	14,432.07	0.08
3128M6AX6	FED HM LN PC POOL G04222 FG 04/38 FIXED 5.5				5.5	01 Apr 2038		
		102,355.370	Local 99.558812	101,903.79	111.880905	114,516.11	12,612.32	0.02
Original Face:		1,768,109.000	Base 99.558812	101,903.79	111.880905	114,516.11	12,612.32	0.02
3128M86L3	FED HM LN PC POOL G06875 FG 12/38 FIXED 5.5				5.5	01 Dec 2038		
		103,733.600	Local 108.821105	112,884.05	112.300885	116,493.75	3,609.70	0.02
Original Face:		400,000.000	Base 108.821105	112,884.05	112.300885	116,493.75	3,609.70	0.02

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3128M8FM1	FED HM LN PC POOL G06172 FG 12/38 FIXED 5.5				5.5	01 Dec 2038			
		95,456.790	Local	107.003546	102,142.15	111.880905	106,797.92	4,655.77	0.02
Original Face:		700,000.000	Base	107.003546	102,142.15	111.880905	106,797.92	4,655.77	0.02
3128M8W67	FED HM LN PC POOL G06669 FG 09/39 FIXED 6.5				6.5	01 Sep 2039			
		51,584.710	Local	110.616848	57,061.38	115.198991	59,425.07	2,363.69	0.01
Original Face:		200,000.000	Base	110.616848	57,061.38	115.198991	59,425.07	2,363.69	0.01
3128M96V9	FED HM LN PC POOL G07784 FG 07/44 FIXED 4				4.0	01 Jul 2044			
		0.010	Local	0.000000	0.00	106.404623	0.01	0.01	0.00
Original Face:		0.010	Base	0.000000	0.00	106.404623	0.01	0.01	0.00
3128M9G22	FED HM LN PC POOL G07117 FG 10/36 FIXED 6				6.0	01 Oct 2036			
		236,240.010	Local	112.244602	265,166.66	114.434930	270,341.09	5,174.43	0.04
Original Face:		600,000.000	Base	112.244602	265,166.66	114.434930	270,341.09	5,174.43	0.04
3128M9VA7	FED HM LN PC POOL G07509 FG 09/39 FIXED 6.5				6.5	01 Sep 2039			
		108,603.770	Local	110.055553	119,524.48	114.569035	124,426.29	4,901.81	0.02
Original Face:		200,000.000	Base	110.055553	119,524.48	114.569035	124,426.29	4,901.81	0.02
3128MDF99	FED HM LN PC POOL G14492 FG 10/25 FIXED 4				4.0	01 Oct 2025			
		125,794.390	Local	104.532499	131,496.02	106.823306	134,377.73	2,881.71	0.02
Original Face:		400,000.000	Base	104.532499	131,496.02	106.823306	134,377.73	2,881.71	0.02
3128NCCU6	FED HM LN PC POOL 1G0083 FH 03/35 FLOATING VAR				1.965	01 Mar 2035			
		401,517.490	Local	100.518899	403,600.96	105.995013	425,588.52	21,987.56	0.07
Original Face:		4,600,000.000	Base	100.518899	403,600.96	105.995013	425,588.52	21,987.56	0.07
3128QHWD8	FED HM LN PC POOL 1N1544 FH 07/37 FLOATING VAR				2.272	01 Jul 2037			
		177,623.300	Local	102.098919	181,351.47	106.097389	188,453.68	7,102.21	0.03
Original Face:		1,200,000.000	Base	102.098919	181,351.47	106.097389	188,453.68	7,102.21	0.03
3132H32D4	FED HM LN PC POOL U90772 FG 01/43 FIXED 3.5				3.5	01 Jan 2043			
		184,803.990	Local	105.536028	195,034.79	103.219993	190,754.67	-4,280.12	0.03
Original Face:		200,000.000	Base	105.536028	195,034.79	103.219993	190,754.67	-4,280.12	0.03
3132H32K8	FED HM LN PC POOL U90778 FG 01/43 FIXED 3.5				3.5	01 Jan 2043			
		85,540.270	Local	105.596814	90,327.80	103.201215	88,278.60	-2,049.20	0.01
Original Face:		100,000.000	Base	105.596814	90,327.80	103.201215	88,278.60	-2,049.20	0.01

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3132H35A7	FED HM LN PC POOL U90841 FG 02/43 FIXED 3.5				3.5	01 Feb 2043		
		94,872.360	Local 105.598153	100,183.46	103.224165	97,931.20	-2,252.26	0.02
Original Face:		100,000.000	Base 105.598153	100,183.46	103.224165	97,931.20	-2,252.26	0.02
3132H3K51	FED HM LN PC POOL U90316 FG 10/42 FIXED 4				4.0	01 Oct 2042		
		84,966.160	Local 110.427516	93,826.02	106.704544	90,662.75	-3,163.27	0.01
Original Face:		100,000.000	Base 110.427516	93,826.02	106.704544	90,662.75	-3,163.27	0.01
3132H3RY1	FED HM LN PC POOL U90503 FG 11/42 FIXED 3.5				3.5	01 Nov 2042		
		266,828.350	Local 105.580745	281,719.36	103.231278	275,450.32	-6,269.04	0.04
Original Face:		300,000.000	Base 105.580745	281,719.36	103.231278	275,450.32	-6,269.04	0.04
3132H3UX9	FED HM LN PC POOL U90598 FG 12/42 FIXED 3.5				3.5	01 Dec 2042		
		87,760.570	Local 105.595440	92,671.16	103.220677	90,587.05	-2,084.11	0.01
Original Face:		100,000.000	Base 105.595440	92,671.16	103.220677	90,587.05	-2,084.11	0.01
3132H4AC5	FED HM LN PC POOL U90903 FG 02/43 FIXED 3.5				3.5	01 Feb 2043		
		93,896.670	Local 105.598196	99,153.19	103.224323	96,924.20	-2,228.99	0.02
Original Face:		100,000.000	Base 105.598196	99,153.19	103.224323	96,924.20	-2,228.99	0.02
3132H5EK0	FED HM LN PC POOL U95137 FG 08/43 FIXED 4				4.0	01 Aug 2043		
		92,310.820	Local 102.521687	94,638.61	106.765293	98,555.92	3,917.31	0.02
Original Face:		100,000.000	Base 102.521687	94,638.61	106.765293	98,555.92	3,917.31	0.02
3132H7C51	FED HM LN PC POOL U99091 FG 03/44 FIXED 4.5				4.5	01 Mar 2044		
		191,306.110	Local 107.465820	205,588.68	110.144328	210,712.83	5,124.15	0.03
Original Face:		200,000.000	Base 107.465820	205,588.68	110.144328	210,712.83	5,124.15	0.03
3132H7CN2	FED HM LN PC POOL U99076 FG 12/43 FIXED 4.5				4.5	01 Dec 2043		
		937,468.730	Local 107.463241	1,007,434.28	110.111259	1,032,258.62	24,824.34	0.17
Original Face:		1,000,000.000	Base 107.463241	1,007,434.28	110.111259	1,032,258.62	24,824.34	0.16
3132H7CW2	FED HM LN PC POOL U99084 FG 02/44 FIXED 4.5				4.5	01 Feb 2044		
		747,571.960	Local 107.464988	803,378.12	110.087967	822,986.77	19,608.65	0.13
Original Face:		800,000.000	Base 107.464988	803,378.12	110.087967	822,986.77	19,608.65	0.13
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5				3.5	01 Mar 2045		
		7,575,550.570	Local 104.769200	7,936,843.73	103.226506	7,819,976.16	-116,867.57	1.27
Original Face:		7,650,000.000	Base 104.769200	7,936,843.73	103.226506	7,819,976.16	-116,867.57	1.21

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	Units								
3132HBMH73	FED HM LN PC POOL U91254 FG 04/43 FIXED 4					4.0	01 Apr 2043		
	181,671.480	Local	103.094382	187,293.09	106.745335	193,925.83	6,632.74	0.03	
Original Face:	200,000.000	Base	103.094382	187,293.09	106.745335	193,925.83	6,632.74	0.03	
3132HCMV2	FED HM LN PC POOL U92272 FG 12/43 FIXED 4.5					4.5	01 Dec 2043		
	93,466.500	Local	107.463273	100,442.16	110.126080	102,930.99	2,488.83	0.02	
Original Face:	100,000.000	Base	107.463273	100,442.16	110.126080	102,930.99	2,488.83	0.02	
3132J3DC2	FED HM LN PC POOL K90999 FG 08/33 FIXED 3.5					3.5	01 Aug 2033		
	902,465.050	Local	104.361251	941,823.82	104.510329	943,169.19	1,345.37	0.15	
Original Face:	1,100,000.000	Base	104.361251	941,823.82	104.510329	943,169.19	1,345.37	0.15	
3132J9C63	FED HM LN PC POOL Q17792 FG 05/43 FIXED 3.5					3.5	01 May 2043		
	427,300.120	Local	106.588259	455,451.76	103.241729	441,152.03	-14,299.73	0.07	
Original Face:	500,000.000	Base	106.588259	455,451.76	103.241729	441,152.03	-14,299.73	0.07	
3132JASZ9	FED HM LN PC POOL Q19135 FG 06/43 FIXED 4					4.0	01 Jun 2043		
	88,172.100	Local	103.386910	91,158.41	106.707436	94,086.19	2,927.78	0.02	
Original Face:	100,000.000	Base	103.386910	91,158.41	106.707436	94,086.19	2,927.78	0.01	
3132JAWQ4	FED HM LN PC POOL Q19254 FG 06/43 FIXED 4					4.0	01 Jun 2043		
	93,202.460	Local	103.386896	96,359.13	106.707776	99,454.27	3,095.14	0.02	
Original Face:	100,000.000	Base	103.386896	96,359.13	106.707776	99,454.27	3,095.14	0.02	
3132JBDR1	FED HM LN PC POOL Q19611 FG 07/43 FIXED 4					4.0	01 Jul 2043		
	170,173.520	Local	103.783197	176,611.52	106.922603	181,953.96	5,342.44	0.03	
Original Face:	200,000.000	Base	103.783197	176,611.52	106.922603	181,953.96	5,342.44	0.03	
3132JBDV2	FED HM LN PC POOL Q19615 FG 07/43 FIXED 4					4.0	01 Jul 2043		
	173,300.020	Local	103.520790	179,401.55	106.707736	184,924.53	5,522.98	0.03	
Original Face:	200,000.000	Base	103.520790	179,401.55	106.707736	184,924.53	5,522.98	0.03	
3132MAVM0	FED HM LN PC POOL Q29920 FG 11/44 FIXED 4.5					4.5	01 Nov 2044		
	94,880.410	Local	110.519801	104,861.64	109.494674	103,889.00	-972.64	0.02	
Original Face:	100,000.000	Base	110.519801	104,861.64	109.494674	103,889.00	-972.64	0.02	
313586RC5	FANNIE MAE SUBORDINATED 10/19 0.00000						09 Oct 2019		
	3,470,000.000	Local	88.333518	3,065,173.08	91.332800	3,169,248.16	104,075.08	0.52	
		Base	88.333518	3,065,173.08	91.332800	3,169,248.16	104,075.08	0.49	

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31359MGK3	FANNIE MAE NOTES 11/30 6.625	760,000.000	Local	138.767476	1,054,632.82	141.321500	1,074,043.40	19,410.58	0.17
			Base	138.767476	1,054,632.82	141.321500	1,074,043.40	19,410.58	0.17
3136A03E5	FANNIE MAE FNR 2011 87 SG	634,180.460	Local	19.078916	120,994.76	17.967400	113,945.74	-7,049.02	0.02
		Original Face: 1,000,000.000	Base	19.078916	120,994.76	17.967400	113,945.74	-7,049.02	0.02
3136A03V7	FANNIE MAE FNR 2011 90 AS	3,296,406.410	Local	20.953104	690,699.47	19.361910	638,247.24	-52,452.23	0.10
		Original Face: 5,200,000.000	Base	20.953104	690,699.47	19.361910	638,247.24	-52,452.23	0.10
3136A1QW8	FANNIE MAE FNR 2011 96 SA	407,924.220	Local	16.258728	66,323.29	17.290100	70,530.51	4,207.22	0.01
		Original Face: 1,000,000.000	Base	16.258728	66,323.29	17.290100	70,530.51	4,207.22	0.01
3136A35F4	FANNIE MAE FNR 2012 28 B	82,812.830	Local	114.813465	95,080.28	112.127000	92,855.54	-2,224.74	0.02
		Original Face: 200,000.000	Base	114.813465	95,080.28	112.127000	92,855.54	-2,224.74	0.01
3136A54N3	FANNIE MAE FNR 2012 51 B	147,799.480	Local	117.440007	173,575.72	113.521700	167,784.48	-5,791.24	0.03
		Original Face: 400,000.000	Base	117.440007	173,575.72	113.521700	167,784.48	-5,791.24	0.03
3136A5J49	FANNIE MAE FNR 2012 46 BA	225,132.240	Local	113.222646	254,900.68	113.631200	255,820.47	919.79	0.04
		Original Face: 600,000.000	Base	113.222646	254,900.68	113.631200	255,820.47	919.79	0.04
3136A65Y6	FANNIE MAE FNR 2012 74 SA	172,125.500	Local	15.836032	27,257.85	17.906900	30,822.34	3,564.49	0.01
		Original Face: 300,000.000	Base	15.836032	27,257.85	17.906900	30,822.34	3,564.49	0.00
3136A6X74	FANNIE MAE FNR 2012 75 NS	54,396.260	Local	18.578042	10,105.76	20.759900	11,292.61	1,186.85	0.00
		Original Face: 100,000.000	Base	18.578042	10,105.76	20.759900	11,292.61	1,186.85	0.00
3136A7ER9	FANNIE MAE FNR 2012 70 YS	68,829.170	Local	19.552974	13,458.15	20.835000	14,340.56	882.41	0.00
		Original Face: 100,000.000	Base	19.552974	13,458.15	20.835000	14,340.56	882.41	0.00

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3136A7FD9	FANNIE MAE FNR 2012 70 HS				5.813	25 Jul 2042			
		673,609.570	Local	18.842489	126,924.81	21.144800	142,433.40	15,508.59	0.02
Original Face:		1,000,000.000	Base	18.842489	126,924.81	21.144800	142,433.40	15,508.59	0.02
3136A8JN1	FANNIE MAE FNR 2012 93 SG				5.913	25 Sep 2042			
		380,489.020	Local	23.473416	89,313.77	20.323400	77,328.31	-11,985.46	0.01
Original Face:		500,000.000	Base	23.473416	89,313.77	20.323400	77,328.31	-11,985.46	0.01
3136A93P1	FANNIE MAE FNR 2012 118 CI				3.5	25 Dec 2039			
		861,468.060	Local	14.864667	128,054.36	14.701200	126,646.14	-1,408.22	0.02
Original Face:		1,100,000.000	Base	14.864667	128,054.36	14.701200	126,646.14	-1,408.22	0.02
3136A9MR6	FANNIEMAE ACES FNA 2012 M14 X2				0.61862	25 Sep 2022			
		9,031,409.050	Local	2.885115	260,566.53	2.857400	258,063.48	-2,503.05	0.04
Original Face:		9,390,000.000	Base	2.885115	260,566.53	2.857400	258,063.48	-2,503.05	0.04
3136A9PL6	FANNIE MAE FNR 2012 128 SQ				5.963	25 Nov 2042			
		167,410.280	Local	22.749015	38,084.19	24.528810	41,063.75	2,979.56	0.01
Original Face:		200,000.000	Base	22.749015	38,084.19	24.528810	41,063.75	2,979.56	0.01
3136A9PU6	FANNIE MAE FNR 2012 128 SL				5.963	25 Nov 2042			
		83,392.030	Local	23.491981	19,590.44	24.870160	20,739.73	1,149.29	0.00
Original Face:		100,000.000	Base	23.491981	19,590.44	24.870160	20,739.73	1,149.29	0.00
3136AAXJ9	FANNIE MAE FNR 2012 133 SA				5.963	25 Dec 2042			
		82,129.860	Local	24.571331	20,180.40	26.233660	21,545.67	1,365.27	0.00
Original Face:		100,000.000	Base	24.571331	20,180.40	26.233660	21,545.67	1,365.27	0.00
3136ABQF3	FANNIE MAE FNR 2013 9 BC				6.5	25 Jul 2042			
		362,047.990	Local	119.091599	431,168.74	115.330300	417,551.03	-13,617.71	0.07
Original Face:		700,000.000	Base	119.091599	431,168.74	115.330300	417,551.03	-13,617.71	0.06
3136ABQH9	FANNIE MAE FNR 2013 9 CB				5.5	25 Apr 2042			
		800,440.440	Local	114.031888	912,757.35	112.523400	900,682.80	-12,074.55	0.15
Original Face:		1,200,000.000	Base	114.031888	912,757.35	112.523400	900,682.80	-12,074.55	0.14
3136AEZ67	FANNIE MAE FNR 2013 70 JZ				3.0	25 Jul 2043			
		530,878.520	Local	78.038025	414,287.11	91.871300	487,725.00	73,437.89	0.08
Original Face:		500,000.000	Base	78.038025	414,287.11	91.871300	487,725.00	73,437.89	0.08

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3136AFFD1	FANNIE MAE FNR 2013 67 KS					5.913	25 Jul 2043		
	85,496.590	Local		21.033084	17,982.57	24.990440	21,365.97	3,383.40	0.00
Original Face:	100,000.000	Base		21.033084	17,982.57	24.990440	21,365.97	3,383.40	0.00
3136AKTB9	FANNIE MAE FNR 2014 47 AI					1.83375	25 Aug 2044		
	1,475,528.570	Local		7.515712	110,896.48	7.428000	109,602.26	-1,294.22	0.02
Original Face:	1,700,000.000	Base		7.515712	110,896.48	7.428000	109,602.26	-1,294.22	0.02
3136ANLH8	FANNIEMAE ACES FNA 2015 M7 AB2					2.502	25 Dec 2024		
	270,000.000	Local		99.752304	269,331.22	96.368600	260,195.22	-9,136.00	0.04
Original Face:	270,000.000	Base		99.752304	269,331.22	96.368600	260,195.22	-9,136.00	0.04
3136ANLJ4	FANNIEMAE ACES FNA 2015 M7 X2					0.63129	25 Dec 2024		
	9,875,949.200	Local		4.121619	407,048.99	4.008040	395,831.99	-11,217.00	0.06
Original Face:	9,885,000.000	Base		4.121619	407,048.99	4.008040	395,831.99	-11,217.00	0.06
3136ANSB4	FANNIEMAE ACES FNA 2015 M8 A2					2.9	25 Jan 2025		
	0.000	Local		0.000000	0.39	0.000000	0.00	-0.39	0.00
		Base		0.000000	0.39	0.000000	0.00	-0.39	0.00
3136FLEV4	FANNIEMAE STRIP FNS 409 C2					3.0	25 Apr 2027		
	511,456.570	Local		9.960658	50,944.44	11.055629	56,544.74	5,600.30	0.01
Original Face:	900,000.000	Base		9.960658	50,944.44	11.055629	56,544.74	5,600.30	0.01
3136FLFG6	FANNIEMAE STRIP FNS 409 C13					3.5	25 Nov 2041		
	418,706.100	Local		20.253428	84,802.34	20.706527	86,699.49	1,897.15	0.01
Original Face:	800,000.000	Base		20.253428	84,802.34	20.706527	86,699.49	1,897.15	0.01
3136FLFL5	FANNIEMAE STRIP FNS 409 C17					4.0	25 Nov 2041		
	380,277.890	Local		23.986882	91,216.81	22.129751	84,154.55	-7,062.26	0.01
Original Face:	800,000.000	Base		23.986882	91,216.81	22.129751	84,154.55	-7,062.26	0.01
3136FLFR2	FANNIEMAE STRIP FNS 409 C22					4.5	25 Nov 2039		
	216,250.450	Local		16.094755	34,804.98	20.252366	43,795.83	8,990.85	0.01
Original Face:	600,000.000	Base		16.094755	34,804.98	20.252366	43,795.83	8,990.85	0.01
31371K7E5	FNMA POOL 254793 FN 07/33 FIXED 5					5.0	01 Jul 2033		
	39,253.750	Local		106.761163	41,907.76	110.840329	43,508.99	1,601.23	0.01
Original Face:	700,000.000	Base		106.761163	41,907.76	110.840329	43,508.99	1,601.23	0.01

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31374CND4	FNMA POOL 310088 FN 06/38 FIXED VAR					5.0	01 Jun 2038		
	130,309.920	Local		108.313673	141,143.46	110.305958	143,739.61	2,596.15	0.02
Original Face:	861,059.000	Base		108.313673	141,143.46	110.305958	143,739.61	2,596.15	0.02
3137A1NA7	FHLMC MULTIFAMILY STRUCTURED P FHMS K008 X1					1.798341	25 Jun 2020		
	474,523.070	Local		5.439002	25,809.32	6.268500	29,745.48	3,936.16	0.00
Original Face:	510,000.000	Base		5.439002	25,809.32	6.268500	29,745.48	3,936.16	0.00
3137AGE55	FREDDIE MAC FHR 3947 SG					5.7644	15 Oct 2041		
	885,483.940	Local		25.481474	225,634.36	17.986200	159,264.91	-66,369.45	0.03
Original Face:	1,300,000.000	Base		25.481474	225,634.36	17.986200	159,264.91	-66,369.45	0.02
3137AH6D5	FHLMC MULTIFAMILY STRUCTURED P FHMS K015 X1					1.81349	25 Jul 2021		
	466,219.410	Local		3.334696	15,547.00	8.189300	38,180.11	22,633.11	0.01
Original Face:	500,000.000	Base		2.745703	12,801.00	8.189300	38,180.11	25,379.11	0.01
3137AJMG6	FHLMC MULTIFAMILY STRUCTURED P FHMS K016 X1					1.715302	25 Oct 2021		
	114,694.920	Local		6.612464	7,584.16	8.003100	9,179.15	1,594.99	0.00
Original Face:	119,000.000	Base		6.612464	7,584.16	8.003100	9,179.15	1,594.99	0.00
3137AMDJ3	FREDDIE MAC FHR 3997 SK					6.4145	15 Nov 2041		
	199,133.660	Local		20.307029	40,438.13	19.153800	38,141.66	-2,296.47	0.01
Original Face:	300,000.000	Base		20.307029	40,438.13	19.153800	38,141.66	-2,296.47	0.01
3137ASRX4	FREDDIE MAC FHR 4099 ST					5.8144	15 Aug 2042		
	397,806.960	Local		22.409095	89,144.94	21.971200	87,402.96	-1,741.98	0.01
Original Face:	500,000.000	Base		22.409095	89,144.94	21.971200	87,402.96	-1,741.98	0.01
3137AT2F8	FREDDIE MAC FHR 4092 AI					3.0	15 Sep 2031		
	1,456,702.740	Local		9.465418	137,883.01	12.927700	188,318.16	50,435.15	0.03
Original Face:	2,100,000.000	Base		9.465418	137,883.01	12.927700	188,318.16	50,435.15	0.03
3137ATCE0	FREDDIE MAC FHR 4096 PI					2.5	15 Aug 2027		
	2,117,840.310	Local		8.137334	172,335.75	9.200950	194,861.43	22,525.68	0.03
Original Face:	3,000,000.000	Base		8.137334	172,335.75	9.200950	194,861.43	22,525.68	0.03
3137ATPX4	FREDDIE MAC FHR 4097 ST					5.8644	15 Aug 2042		
	75,625.770	Local		23.239777	17,575.26	20.806410	15,735.01	-1,840.25	0.00
Original Face:	100,000.000	Base		23.239777	17,575.26	20.806410	15,735.01	-1,840.25	0.00

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3137AWM36	FREDDIE MAC FHR 4136 SE				5.9644	15 Nov 2042			
		78,093.620	Local	24.833578	19,393.44	22.919320	17,898.53	-1,494.91	0.00
Original Face:		100,000.000	Base	24.833578	19,393.44	22.919320	17,898.53	-1,494.91	0.00
3137AWM77	FREDDIE MAC FHR 4136 SJ				5.9644	15 Nov 2042			
		81,694.370	Local	24.679510	20,161.77	26.888870	21,966.69	1,804.92	0.00
Original Face:		100,000.000	Base	24.679510	20,161.77	26.888870	21,966.69	1,804.92	0.00
3137AWM85	FREDDIE MAC FHR 4136 SQ				5.9644	15 Nov 2042			
		79,450.180	Local	24.071739	19,125.04	23.016370	18,286.55	-838.49	0.00
Original Face:		100,000.000	Base	24.071739	19,125.04	23.016370	18,286.55	-838.49	0.00
3137AWYF6	FREDDIE MAC FHR 4139 SB				5.9644	15 Dec 2042			
		2,403,001.120	Local	24.969934	600,027.80	24.625520	591,751.52	-8,276.28	0.10
Original Face:		3,100,000.000	Base	24.969934	600,027.80	24.625520	591,751.52	-8,276.28	0.09
3137B1UG5	FHLMC MULTIFAMILY STRUCTURED P FHMS K027 A2				2.637	25 Jan 2023			
		270,000.000	Local	99.801926	269,465.20	100.311600	270,841.32	1,376.12	0.04
Original Face:		270,000.000	Base	99.801926	269,465.20	100.311600	270,841.32	1,376.12	0.04
3137B1W73	FREDDIE MAC FHR 4210 Z				3.0	15 May 2043			
		208,468.650	Local	83.166467	173,376.01	89.795300	187,195.05	13,819.04	0.03
Original Face:		200,000.000	Base	83.166467	173,376.01	89.795300	187,195.05	13,819.04	0.03
3137B2FC9	FREDDIE MAC FHR 4206 CZ				3.0	15 May 2043			
		106,441.140	Local	79.954809	85,104.81	87.858000	93,517.06	8,412.25	0.02
Original Face:		100,000.000	Base	79.954809	85,104.81	87.858000	93,517.06	8,412.25	0.01
3137B3FH6	FREDDIE MAC FHR 4226 GZ				3.0	15 Jul 2043			
		105,910.930	Local	78.119142	82,736.71	90.429100	95,774.30	13,037.59	0.02
Original Face:		100,000.000	Base	78.119142	82,736.71	90.429100	95,774.30	13,037.59	0.01
3137B4A30	FREDDIE MAC FHR 4239 IO				3.5	15 Jun 2027			
		500,315.730	Local	13.209235	66,087.88	12.592190	63,000.71	-3,087.17	0.01
Original Face:		700,000.000	Base	13.209235	66,087.88	12.592190	63,000.71	-3,087.17	0.01
3137B7RN1	FREDDIE MAC FHR 4310 SA				5.7644	15 Feb 2044			
		93,100.050	Local	21.602652	20,112.08	21.941700	20,427.73	315.65	0.00
Original Face:		100,000.000	Base	21.602652	20,112.08	21.941700	20,427.73	315.65	0.00

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3137BAQX3	FREDDIE MAC FHR 4335 SW				5.8144	15 May 2044			
		373,981.840	Local	22.263832	83,262.69	21.768100	81,408.74	-1,853.95	0.01
Original Face:		400,000.000	Base	22.263832	83,262.69	21.768100	81,408.74	-1,853.95	0.01
3137BF4Y4	FREDDIE MAC FHR 4415 IO				1.785067	15 Apr 2041			
		1,449,519.800	Local	7.223983	104,713.06	7.176880	104,030.30	-682.76	0.02
Original Face:		1,600,000.000	Base	7.223983	104,713.06	7.176880	104,030.30	-682.76	0.02
3137BFDQ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K717 A2				2.991	25 Sep 2021			
		360,000.000	Local	103.363097	372,107.15	103.847800	373,852.08	1,744.93	0.06
Original Face:		360,000.000	Base	103.363097	372,107.15	103.847800	373,852.08	1,744.93	0.06
3137G0BK4	STRUCTURED AGENCY CREDIT RISK STACR 2014 DN3 M3				4.187	25 Aug 2024			
		440,000.000	Local	100.000000	440,000.00	98.721460	434,374.42	-5,625.58	0.07
Original Face:		440,000.000	Base	100.000000	440,000.00	98.721460	434,374.42	-5,625.58	0.07
3137G0BV0	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ1 M2				2.687	25 Aug 2024			
		2,210,000.000	Local	99.948948	2,208,871.74	100.940900	2,230,793.89	21,922.15	0.36
Original Face:		2,210,000.000	Base	99.948948	2,208,871.74	100.940900	2,230,793.89	21,922.15	0.35
3137G0BW8	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ1 M3				4.287	25 Aug 2024			
		610,000.000	Local	100.000000	610,000.00	97.865080	596,976.99	-13,023.01	0.10
Original Face:		610,000.000	Base	100.000000	610,000.00	97.865080	596,976.99	-13,023.01	0.09
3137G0DE6	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M2				2.837	25 Oct 2024			
		2,000,000.000	Local	100.251918	2,005,038.35	100.493810	2,009,876.20	4,837.85	0.33
Original Face:		2,000,000.000	Base	100.251918	2,005,038.35	100.493810	2,009,876.20	4,837.85	0.31
3137G0DF3	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M3				4.937	25 Oct 2024			
		610,000.000	Local	100.022939	610,139.93	103.737900	632,801.19	22,661.26	0.10
Original Face:		610,000.000	Base	100.022939	610,139.93	103.737900	632,801.19	22,661.26	0.10
3137G0FJ3	STRUCTURED AGENCY CREDIT RISK STACR 2015 HQ2 M3				3.437	25 May 2025			
		2,120,000.000	Local	100.000000	2,120,000.00	96.081490	2,036,927.59	-83,072.41	0.33
Original Face:		2,120,000.000	Base	100.000000	2,120,000.00	96.081490	2,036,927.59	-83,072.41	0.32
3137G0FZ7	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA2 B				7.7365	25 Dec 2027			
		1,330,000.000	Local	100.000000	1,330,000.00	102.019410	1,356,858.15	26,858.15	0.22
Original Face:		1,330,000.000	Base	100.000000	1,330,000.00	102.019410	1,356,858.15	26,858.15	0.21

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31385XLY1	FNMA POOL 555743 FN 09/33 FIXED VAR				5.0	01 Sep 2033		
		43,669.190	Local 106.771090	46,626.07	110.928157	48,441.43	1,815.36	0.01
Original Face:		700,000.000	Base 106.771090	46,626.07	110.928157	48,441.43	1,815.36	0.01
3138AVQN8	FNMA POOL AJ4060 FN 10/41 FIXED 4.5				4.5	01 Oct 2041		
		559,003.750	Local 106.203955	593,684.09	108.395504	605,934.93	12,250.84	0.10
Original Face:		1,400,000.000	Base 106.203955	593,684.09	108.395504	605,934.93	12,250.84	0.09
3138EDLX7	FNMA POOL AK8441 FN 04/42 FIXED 4				4.0	01 Apr 2042		
		80,667.930	Local 110.187679	88,886.12	106.423069	85,849.29	-3,036.83	0.01
Original Face:		100,000.000	Base 110.187679	88,886.12	106.423069	85,849.29	-3,036.83	0.01
3138EFBZ8	FNMA POOL AK9955 FN 04/42 FIXED 4				4.0	01 Apr 2042		
		464,603.160	Local 110.187608	511,935.11	106.450656	494,573.11	-17,362.00	0.08
Original Face:		500,000.000	Base 110.187608	511,935.11	106.450656	494,573.11	-17,362.00	0.08
3138EJXV5	FNMA POOL AL2491 FN 09/39 FIXED VAR				6.0	01 Sep 2039		
		145,983.460	Local 112.983574	164,937.33	115.542738	168,673.29	3,735.96	0.03
Original Face:		300,000.000	Base 112.983574	164,937.33	115.542738	168,673.29	3,735.96	0.03
3138EK3S2	FNMA POOL AL3508 FN 04/43 FIXED VAR				4.0	01 Apr 2043		
		83,404.840	Local 103.531498	86,350.28	106.899743	89,159.56	2,809.28	0.01
Original Face:		100,000.000	Base 103.531498	86,350.28	106.899743	89,159.56	2,809.28	0.01
3138ELYW7	FNMA POOL AL4324 FN 05/40 FIXED VAR				6.5	01 May 2040		
		505,405.060	Local 110.085732	556,378.86	114.841178	580,413.12	24,034.26	0.09
Original Face:		900,000.000	Base 110.085732	556,378.86	114.841178	580,413.12	24,034.26	0.09
3138EMHT1	FNMA POOL AL4741 FN 01/44 FIXED VAR				4.5	01 Jan 2044		
		92,746.560	Local 108.679891	100,796.86	110.097139	102,111.31	1,314.45	0.02
Original Face:		100,000.000	Base 108.679891	100,796.86	110.097139	102,111.31	1,314.45	0.02
3138ENEN5	FNMA POOL AL5540 FN 07/44 FIXED VAR				4.5	01 Jul 2044		
		188,906.730	Local 109.443983	206,747.05	109.815828	207,449.49	702.44	0.03
Original Face:		200,000.000	Base 109.443983	206,747.05	109.815828	207,449.49	702.44	0.03
3138ENWP0	FNMA POOL AL6053 FN 05/43 FIXED VAR				4.0	01 May 2043		
		2,714,949.350	Local 107.556318	2,920,099.55	106.932847	2,903,172.63	-16,926.92	0.47
Original Face:		2,900,000.000	Base 107.556318	2,920,099.55	106.932847	2,903,172.63	-16,926.92	0.45

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3138EPAJ3	FNMA POOL AL6308 FN 08/38 FIXED VAR				5.0	01 Aug 2038		
		715,426.810	Local 110.958738	793,828.56	110.765620	792,446.94	-1,381.62	0.13
Original Face:		800,000.000	Base 110.958738	793,828.56	110.765620	792,446.94	-1,381.62	0.12
3138L9T85	FNMA POOL AM8674 FN 04/25 FIXED 2.81				2.81	01 Apr 2025		
		280,000.000	Local 98.043943	274,523.04	98.170273	274,876.76	353.72	0.04
Original Face:		280,000.000	Base 98.043943	274,523.04	98.170273	274,876.76	353.72	0.04
3138MBGH3	FNMA POOL AP7399 FN 09/42 FIXED 4				4.0	01 Sep 2042		
		80,793.940	Local 110.360356	89,164.48	106.450912	86,005.89	-3,158.59	0.01
Original Face:		100,000.000	Base 110.360356	89,164.48	106.450912	86,005.89	-3,158.59	0.01
3138MDV33	FNMA POOL AP9633 FN 10/42 FIXED 2.5				2.5	01 Oct 2042		
		251,233.610	Local 101.853896	255,891.22	96.048490	241,306.09	-14,585.13	0.04
Original Face:		300,000.000	Base 101.853896	255,891.22	96.048490	241,306.09	-14,585.13	0.04
3138MKQ82	FNMA POOL AQ4078 FN 06/43 FIXED 4				4.0	01 Jun 2043		
		85,283.160	Local 103.687774	88,428.21	106.898714	91,166.60	2,738.39	0.01
Original Face:		100,000.000	Base 103.687774	88,428.21	106.898714	91,166.60	2,738.39	0.01
3138MKRA6	FNMA POOL AQ4080 FN 06/43 FIXED 4				4.0	01 Jun 2043		
		86,950.660	Local 103.527449	90,017.80	106.531006	92,629.41	2,611.61	0.02
Original Face:		100,000.000	Base 103.527449	90,017.80	106.531006	92,629.41	2,611.61	0.01
3138MLBZ6	FNMA POOL AQ4555 FN 12/42 FIXED 4				4.0	01 Dec 2042		
		159,399.770	Local 108.349723	172,709.21	106.307016	169,453.14	-3,256.07	0.03
Original Face:		200,000.000	Base 108.349723	172,709.21	106.307016	169,453.14	-3,256.07	0.03
3138MN2Q2	FNMA POOL AQ7082 FN 01/43 FIXED 4				4.0	01 Jan 2043		
		92,830.330	Local 110.771630	102,829.67	106.667458	99,019.75	-3,809.92	0.02
Original Face:		100,000.000	Base 110.771630	102,829.67	106.667458	99,019.75	-3,809.92	0.02
3138MNX96	FNMA POOL AQ7003 FN 12/42 FIXED 4				4.0	01 Dec 2042		
		71,630.070	Local 110.208562	78,942.47	106.451235	76,251.09	-2,691.38	0.01
Original Face:		100,000.000	Base 110.208562	78,942.47	106.451235	76,251.09	-2,691.38	0.01
3138W9CG3	FNMA POOL AS0070 FN 08/43 FIXED 4				4.0	01 Aug 2043		
		95,110.700	Local 103.104036	98,062.97	106.758755	101,539.00	3,476.03	0.02
Original Face:		100,000.000	Base 103.104036	98,062.97	106.758755	101,539.00	3,476.03	0.02

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3138W9QV5	FNMA POOL AS0467 FN 09/33 FIXED 3.5					3.5	01 Sep 2033		
	79,456.180	Local		101.966845	81,018.96	104.663119	83,161.32	2,142.36	0.01
Original Face:	100,000.000	Base		101.966845	81,018.96	104.663119	83,161.32	2,142.36	0.01
3138WAQA8	FNMA POOL AS1348 FN 12/33 FIXED 3.5					3.5	01 Dec 2033		
	246,758.450	Local		102.163387	252,096.79	104.679704	258,306.02	6,209.23	0.04
Original Face:	300,000.000	Base		102.163387	252,096.79	104.679704	258,306.02	6,209.23	0.04
3138WBS63	FNMA POOL AS2340 FN 05/44 FIXED 4.5					4.5	01 May 2044		
	407,831.140	Local		108.094742	440,844.02	108.168393	441,144.39	300.37	0.07
Original Face:	551,126.000	Base		108.094742	440,844.02	108.168393	441,144.39	300.37	0.07
3138WD4M0	FNMA POOL AS4427 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	593,524.500	Local		111.785920	663,476.82	110.078722	653,344.18	-10,132.64	0.11
Original Face:	600,000.000	Base		111.785920	663,476.82	110.078722	653,344.18	-10,132.64	0.10
3138WD4R9	FNMA POOL AS4431 FN 02/45 FIXED 4.5					4.5	01 Feb 2045		
	297,136.260	Local		112.063607	332,981.61	110.263578	327,633.07	-5,348.54	0.05
Original Face:	300,000.000	Base		112.063607	332,981.61	110.263578	327,633.07	-5,348.54	0.05
3138WDW98	FNMA POOL AS4271 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
	96,680.570	Local		112.063168	108,343.31	110.263844	106,603.71	-1,739.60	0.02
Original Face:	100,000.000	Base		112.063168	108,343.31	110.263844	106,603.71	-1,739.60	0.02
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
	294,912.610	Local		107.562620	317,215.73	106.568032	314,282.56	-2,933.17	0.05
Original Face:	300,000.000	Base		107.562620	317,215.73	106.568032	314,282.56	-2,933.17	0.05
3138WDZU8	FNMA POOL AS4354 FN 01/45 FIXED 4.5					4.5	01 Jan 2045		
	680,233.110	Local		111.785494	760,401.94	110.078968	748,793.59	-11,608.35	0.12
Original Face:	700,000.000	Base		111.785494	760,401.94	110.078968	748,793.59	-11,608.35	0.12
3138WVAJ0	FNMA POOL AT7208 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	89,444.860	Local		103.416138	92,500.42	106.900017	95,616.57	3,116.15	0.02
Original Face:	100,000.000	Base		103.416138	92,500.42	106.900017	95,616.57	3,116.15	0.01
3138WWKG3	FNMA POOL AT8394 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	173,203.390	Local		103.687711	179,590.63	106.900060	185,154.53	5,563.90	0.03
Original Face:	200,000.000	Base		103.687711	179,590.63	106.900060	185,154.53	5,563.90	0.03

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3138WXV79	FNMA POOL AT9637 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	88,835.600	Local		103.528068	91,969.78	106.531827	94,638.19	2,668.41	0.02
Original Face:	100,000.000	Base		103.528068	91,969.78	106.531827	94,638.19	2,668.41	0.01
3138WXWP8	FNMA POOL AT9653 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	176,377.480	Local		103.688407	182,883.00	106.900101	188,547.70	5,664.70	0.03
Original Face:	200,000.000	Base		103.688407	182,883.00	106.900101	188,547.70	5,664.70	0.03
3138WXWT0	FNMA POOL AT9657 FN 07/43 FIXED 4					4.0	01 Jul 2043		
	160,842.910	Local		103.455185	166,400.33	106.439742	171,200.78	4,800.45	0.03
Original Face:	200,000.000	Base		103.455185	166,400.33	106.439742	171,200.78	4,800.45	0.03
3138X8RD5	FNMA POOL AU8583 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	448,041.210	Local		108.091602	484,294.92	108.324679	485,339.20	1,044.28	0.08
Original Face:	715,719.000	Base		108.091602	484,294.92	108.324679	485,339.20	1,044.28	0.08
3138XBHB3	FNMA POOL AV0225 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
	85,096.560	Local		108.091596	91,982.23	108.311463	92,169.33	187.10	0.02
Original Face:	180,844.000	Base		108.091596	91,982.23	108.311463	92,169.33	187.10	0.01
3138XJVC8	FNMA POOL AV6910 FN 06/44 FIXED 4.5					4.5	01 Jun 2044		
	357,187.920	Local		108.455303	387,389.24	108.256881	386,680.50	-708.74	0.06
Original Face:	498,051.000	Base		108.455303	387,389.24	108.256881	386,680.50	-708.74	0.06
3138Y1CL7	FNMA POOL AX0074 FN 08/44 FIXED 4.5					4.5	01 Aug 2044		
	273,494.750	Local		108.096071	295,637.08	108.159523	295,810.62	173.54	0.05
Original Face:	602,226.000	Base		108.096071	295,637.08	108.159523	295,810.62	173.54	0.05
31394DEV8	FANNIE MAE FNR 2005 29 ZA					5.5	25 Apr 2035		
	713,386.400	Local		112.167162	800,185.28	104.181900	743,219.51	-56,965.77	0.12
Original Face:	2,000,000.000	Base		112.167162	800,185.28	104.181900	743,219.51	-56,965.77	0.12
31396NRF5	FREDDIE MAC REFERENCE REMIC FHRR R007 ZA					6.0	15 May 2036		
	235,842.970	Local		113.179659	266,926.27	113.830900	268,462.18	1,535.91	0.04
Original Face:	300,000.000	Base		113.179659	266,926.27	113.830900	268,462.18	1,535.91	0.04
31397JUS1	FREDDIE MAC FHR 3349 AS					6.3144	15 Jul 2037		
	1,036,473.020	Local		23.924226	247,968.15	17.866700	185,183.53	-62,784.62	0.03
Original Face:	6,400,000.000	Base		23.924226	247,968.15	17.866700	185,183.53	-62,784.62	0.03

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31397QCF3	FANNIE MAE FNR 2010 150 SK				6.343	25 Jan 2041			
		141,090.070	Local	24.293092	34,275.14	18.259600	25,762.48	-8,512.66	0.00
Original Face:		500,000.000	Base	24.293092	34,275.14	18.259600	25,762.48	-8,512.66	0.00
31397UUU1	FANNIE MAE FNR 2011 59 NZ				5.5	25 Jul 2041			
		124,545.060	Local	108.482175	135,109.19	116.948400	145,653.45	10,544.26	0.02
Original Face:		100,000.000	Base	108.482175	135,109.19	116.948400	145,653.45	10,544.26	0.02
31398NKD5	FANNIE MAE FNR 2010 100 SD				6.393	25 Sep 2040			
		1,062,651.170	Local	18.806209	199,844.40	19.427000	206,441.24	6,596.84	0.03
Original Face:		3,600,000.000	Base	18.806209	199,844.40	19.427000	206,441.24	6,596.84	0.03
31398QHC4	FHLMC MULTIFAMILY STRUCTURED P FHMS K007 X1				1.343169	25 Apr 2020			
		1,657,294.790	Local	4.050565	67,129.80	4.182500	69,316.35	2,186.55	0.01
Original Face:		1,850,000.000	Base	4.050565	67,129.80	4.182500	69,316.35	2,186.55	0.01
31398SKY8	FANNIE MAE FNR 2010 142 SM				6.343	25 Dec 2040			
		57,942.510	Local	32.330874	18,733.32	15.881000	9,201.85	-9,531.47	0.00
Original Face:		370,000.000	Base	32.330874	18,733.32	15.881000	9,201.85	-9,531.47	0.00
31398VJA5	FHLMC MULTIFAMILY STRUCTURED P FHMS K006 AX1				1.181379	25 Jan 2020			
		269,728.110	Local	3.258352	8,788.69	3.864200	10,422.83	1,634.14	0.00
Original Face:		290,000.000	Base	3.258352	8,788.69	3.864200	10,422.83	1,634.14	0.00
31398W2M5	FREDDIE MAC FHR 3621 SB				6.0444	15 Jan 2040			
		20,755.220	Local	25.423050	5,276.61	16.824700	3,492.00	-1,784.61	0.00
Original Face:		100,000.000	Base	25.423050	5,276.61	16.824700	3,492.00	-1,784.61	0.00
31402CTT9	FNMA POOL 725162 FN 02/34 FIXED VAR				6.0	01 Feb 2034			
		4,352.810	Local	112.431280	4,893.92	114.396778	4,979.47	85.55	0.00
Original Face:		100,000.000	Base	112.431280	4,893.92	114.396778	4,979.47	85.55	0.00
31402Q5R8	FNMA POOL 735356 FN 01/35 FLOATING VAR				1.852	01 Jan 2035			
		339,654.190	Local	100.363693	340,889.49	105.148012	357,139.63	16,250.14	0.06
Original Face:		1,800,000.000	Base	100.363693	340,889.49	105.148012	357,139.63	16,250.14	0.06
31409VAW3	FNMA POOL 879421 FN 02/36 FLOATING VAR				2.547	01 Feb 2036			
		303,614.940	Local	101.801891	309,085.75	107.581869	326,634.63	17,548.88	0.05
Original Face:		3,000,000.000	Base	101.801891	309,085.75	107.581869	326,634.63	17,548.88	0.05

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	Units								
31410GE90	FNMA POOL 888560 FN 11/35 FIXED VAR					6.0	01 Nov 2035		
	67,300.280	Local	112.568165	75,758.69	114.300017		76,924.23	1,165.54	0.01
Original Face:	500,000.000	Base	112.568165	75,758.69	114.300017		76,924.23	1,165.54	0.01
31410GYN7	FNMA POOL 889117 FN 10/35 FIXED VAR					5.0	01 Oct 2035		
	109,300.460	Local	106.908946	116,851.97	110.921759		121,237.99	4,386.02	0.02
Original Face:	900,000.000	Base	106.908946	116,851.97	110.921759		121,237.99	4,386.02	0.02
31410LBR2	FNMA POOL 890248 FN 08/37 FIXED VAR					6.0	01 Aug 2037		
	136,492.490	Local	112.755991	153,903.46	114.336996		156,061.41	2,157.95	0.03
Original Face:	600,000.000	Base	112.755991	153,903.46	114.336996		156,061.41	2,157.95	0.02
31410LNV0	FNMA POOL 890604 FN 10/44 FIXED VAR					4.5	01 Oct 2044		
	1,136,553.010	Local	109.506774	1,244,602.54	109.615977		1,245,843.69	1,241.15	0.20
Original Face:	1,200,000.000	Base	109.506774	1,244,602.54	109.615977		1,245,843.69	1,241.15	0.19
31412GQ38	FNMA POOL 924874 FN 10/37 FIXED 7					7.0	01 Oct 2037		
	4,184.700	Local	114.149879	4,776.83	120.855301		5,057.43	280.60	0.00
Original Face:	100,000.000	Base	114.149879	4,776.83	120.855301		5,057.43	280.60	0.00
31412MBF4	FNMA POOL 928938 FN 12/37 FIXED 7					7.0	01 Dec 2037		
	5,312.760	Local	114.382167	6,076.85	113.942405		6,053.49	-23.36	0.00
Original Face:	100,000.000	Base	114.382167	6,076.85	113.942405		6,053.49	-23.36	0.00
31412TZM8	FNMA POOL 934648 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	24,627.400	Local	114.455038	28,187.30	117.755545		29,000.13	812.83	0.00
Original Face:	500,000.000	Base	114.455038	28,187.30	117.755545		29,000.13	812.83	0.00
31414STW3	FNMA POOL 974965 FN 04/38 FIXED 5					5.0	01 Apr 2038		
	120,061.400	Local	108.324124	130,055.46	110.305958		132,434.88	2,379.42	0.02
Original Face:	1,300,984.000	Base	108.324124	130,055.46	110.305958		132,434.88	2,379.42	0.02
31415LCN5	FNMA POOL 983077 FN 05/38 FIXED 5					5.0	01 May 2038		
	131,801.450	Local	107.841940	142,137.24	110.305958		145,384.85	3,247.61	0.02
Original Face:	1,313,542.000	Base	107.841940	142,137.24	110.305958		145,384.85	3,247.61	0.02
31415P4K1	FNMA POOL 985626 FN 04/33 FIXED 6					6.0	01 Apr 2033		
	23,836.890	Local	112.356016	26,782.18	114.344277		27,256.12	473.94	0.00
Original Face:	200,000.000	Base	112.356016	26,782.18	114.344277		27,256.12	473.94	0.00

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31415QFG6	FNMA POOL 985867 FN 08/38 FIXED 7					7.0	01 Aug 2038		
	6,910.640	Local		114.213011	7,892.85	108.860928	7,522.99	-369.86	0.00
Original Face:	200,000.000	Base		114.213011	7,892.85	108.860928	7,522.99	-369.86	0.00
31415WQA4	FNMA POOL 991549 FN 11/38 FIXED 7					7.0	01 Nov 2038		
	6,161.370	Local		114.230926	7,038.19	117.733676	7,254.01	215.82	0.00
Original Face:	100,000.000	Base		114.230926	7,038.19	117.733676	7,254.01	215.82	0.00
31416BMV7	FNMA POOL 995072 FN 08/38 FIXED VAR					5.5	01 Aug 2038		
	72,084.140	Local		108.049163	77,886.31	113.000307	81,455.30	3,568.99	0.01
Original Face:	491,391.000	Base		108.049163	77,886.31	113.000307	81,455.30	3,568.99	0.01
31417C3K9	FNMA POOL AB6201 FN 09/42 FIXED 3					3.0	01 Sep 2042		
	82,402.420	Local		104.381546	86,012.92	100.165197	82,538.55	-3,474.37	0.01
Original Face:	100,000.000	Base		104.381546	86,012.92	100.165197	82,538.55	-3,474.37	0.01
31417GXM3	FNMA POOL AB9683 FN 06/43 FIXED 4					4.0	01 Jun 2043		
	166,854.010	Local		103.299303	172,359.03	106.439647	177,598.82	5,239.79	0.03
Original Face:	200,000.000	Base		103.299303	172,359.03	106.439647	177,598.82	5,239.79	0.03
31417Y2J5	FNMA POOL MA0776 FN 06/31 FIXED 4.5					4.5	01 Jun 2031		
	77,581.420	Local		105.041065	81,492.35	108.780192	84,393.22	2,900.87	0.01
Original Face:	200,000.000	Base		105.041065	81,492.35	108.780192	84,393.22	2,900.87	0.01
31417Y5Z6	FNMA POOL MA0863 FN 10/41 FIXED 4.5					4.5	01 Oct 2041		
	370,414.910	Local		106.203965	393,395.32	108.521847	401,981.10	8,585.78	0.07
Original Face:	700,000.000	Base		106.203965	393,395.32	108.521847	401,981.10	8,585.78	0.06
31417YY84	FNMA POOL MA0734 FN 05/31 FIXED 4.5					4.5	01 May 2031		
	231,827.020	Local		105.035966	243,501.75	108.724642	252,053.10	8,551.35	0.04
Original Face:	600,000.000	Base		105.035966	243,501.75	108.724642	252,053.10	8,551.35	0.04
31417YYC5	FNMA POOL MA0706 FN 04/31 FIXED 4.5					4.5	01 Apr 2031		
	74,611.390	Local		105.031042	78,365.12	108.754426	81,143.19	2,778.07	0.01
Original Face:	200,000.000	Base		105.031042	78,365.12	108.754426	81,143.19	2,778.07	0.01
31418A2W7	FNMA POOL MA1688 FN 12/33 FIXED 3.5					3.5	01 Dec 2033		
	78,742.980	Local		101.968785	80,293.26	104.642429	82,398.57	2,105.31	0.01
Original Face:	100,000.000	Base		101.968785	80,293.26	104.642429	82,398.57	2,105.31	0.01

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31418A3V8	FNMA POOL MA1711 FN 12/43 FIXED 4.5					4.5	01 Dec 2043		
	184,070.500	Local		108.709076	200,101.34	110.120085	202,698.59	2,597.25	0.03
Original Face:	200,000.000	Base		108.709076	200,101.34	110.120085	202,698.59	2,597.25	0.03
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.5	01 Jan 2034		
	160,597.080	Local		101.969444	163,759.95	104.660913	168,082.37	4,322.42	0.03
Original Face:	200,000.000	Base		101.969444	163,759.95	104.660913	168,082.37	4,322.42	0.03
31418AAP3	FNMA POOL MA0913 FN 11/31 FIXED 4.5					4.5	01 Nov 2031		
	111,014.070	Local		106.501662	118,231.83	108.944956	120,944.23	2,712.40	0.02
Original Face:	200,000.000	Base		106.501662	118,231.83	108.944956	120,944.23	2,712.40	0.02
31418ABH0	FNMA POOL MA0939 FN 12/31 FIXED 4.5					4.5	01 Dec 2031		
	126,368.720	Local		106.507528	134,592.20	108.987622	137,726.26	3,134.06	0.02
Original Face:	200,000.000	Base		106.507528	134,592.20	108.987622	137,726.26	3,134.06	0.02
31418AHY7	FNMA POOL MA1146 FN 08/42 FIXED 4					4.0	01 Aug 2042		
	167,242.050	Local		107.131771	179,169.37	106.709828	178,463.70	-705.67	0.03
Original Face:	200,000.000	Base		107.131771	179,169.37	106.709828	178,463.70	-705.67	0.03
31418ALB2	FNMA POOL MA1221 FN 09/42 FIXED 4.5					4.5	01 Sep 2042		
	84,501.290	Local		108.664743	91,823.11	110.125272	93,057.28	1,234.17	0.02
Original Face:	100,000.000	Base		108.664743	91,823.11	110.125272	93,057.28	1,234.17	0.01
31418AMB1	FNMA POOL MA1253 FN 11/42 FIXED 4					4.0	01 Nov 2042		
	344,274.580	Local		107.437363	369,879.53	106.722719	367,419.19	-2,460.34	0.06
Original Face:	400,000.000	Base		107.437363	369,879.53	106.722719	367,419.19	-2,460.34	0.06
31418AQ27	FNMA POOL MA1372 FN 03/43 FIXED 3.5					3.5	01 Mar 2043		
	1,146,901.340	Local		106.425860	1,220,599.61	103.336865	1,185,171.89	-35,427.72	0.19
Original Face:	1,300,000.000	Base		106.425860	1,220,599.61	103.336865	1,185,171.89	-35,427.72	0.18
31418ARZ3	FNMA POOL MA1403 FN 04/43 FIXED 3.5					3.5	01 Apr 2043		
	704,963.700	Local		106.449033	750,427.04	103.333244	728,461.86	-21,965.18	0.12
Original Face:	800,000.000	Base		106.449033	750,427.04	103.333244	728,461.86	-21,965.18	0.11
31418AS25	FNMA POOL MA1436 FN 05/43 FIXED 3.5					3.5	01 May 2043		
	87,963.130	Local		106.965168	94,089.91	103.337071	90,898.52	-3,191.39	0.01
Original Face:	100,000.000	Base		106.965168	94,089.91	103.337071	90,898.52	-3,191.39	0.01

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31418AWD6	FNMA POOL MA1543 FN 08/33 FIXED 3.5					3.5	01 Aug 2033		
			330,707.400	Local	101.966082		346,185.24	8,975.86	0.06
Original Face:			400,000.000	Base	101.966082		346,185.24	8,975.86	0.05
31418AWH7	FNMA POOL MA1547 FN 08/43 FIXED 4					4.0	01 Aug 2043		
			92,320.970	Local	103.103975		98,540.02	3,353.43	0.02
Original Face:			100,000.000	Base	103.103975		98,540.02	3,353.43	0.02
31418AXV5	FNMA POOL MA1591 FN 09/43 FIXED 4.5					4.5	01 Sep 2043		
			278,035.050	Local	108.728928		306,194.44	3,889.91	0.05
Original Face:			300,000.000	Base	108.728928		306,194.44	3,889.91	0.05
31418AY36	FNMA POOL MA1629 FN 10/43 FIXED 4.5					4.5	01 Oct 2043		
			185,912.830	Local	108.729833		204,749.39	2,606.68	0.03
Original Face:			200,000.000	Base	108.729833		204,749.39	2,606.68	0.03
31418AYE2	FNMA POOL MA1608 FN 10/33 FIXED 3.5					3.5	01 Oct 2033		
			324,232.230	Local	101.967432		339,345.58	8,734.30	0.06
Original Face:			400,000.000	Base	101.967432		339,345.58	8,734.30	0.05
31418AZ68	FNMA POOL MA1664 FN 11/43 FIXED 4.5					4.5	01 Nov 2043		
			183,419.090	Local	108.678072		201,967.54	2,631.21	0.03
Original Face:			200,000.000	Base	108.678072		201,967.54	2,631.21	0.03
31418AZS0	FNMA POOL MA1652 FN 11/33 FIXED 3.5					3.5	01 Nov 2033		
			164,269.540	Local	101.968113		171,923.77	4,421.22	0.03
Original Face:			200,000.000	Base	101.968113		171,923.77	4,421.22	0.03
31419AZY6	FNMA POOL AE0758 FN 02/39 FIXED VAR					7.0	01 Feb 2039		
			173,933.060	Local	113.810796		203,507.23	5,552.63	0.03
Original Face:			900,000.000	Base	113.810796		203,507.23	5,552.63	0.03
31771EAA9	FICO STRIP PRIN DEBENTURES 05/18 0.00000						11 May 2018		
			260,000.000	Local	88.120150		250,851.38	21,738.99	0.04
				Base	88.120150		250,851.38	21,738.99	0.04
31771EAH4	FICO STRIP PRN 8 DEBENTURES 08/18 0.00000						03 Aug 2018		
			130,000.000	Local	88.393254		124,494.24	9,583.01	0.02
				Base	88.393254		124,494.24	9,583.01	0.02

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31771EAL5	FICO STRIP PRN11 DEBENTURES 02/18 0.00000						08 Feb 2018		
	70,000.000	Local		89.174586	62,422.21	97.086100	67,960.27	5,538.06	0.01
		Base		89.174586	62,422.21	97.086100	67,960.27	5,538.06	0.01
31771KAA5	FICO STRIP PRIN SECURED 09/19 0.00000						26 Sep 2019		
	10,000.000	Local		81.640800	8,164.08	92.697900	9,269.79	1,105.71	0.00
		Base		81.640800	8,164.08	92.697900	9,269.79	1,105.71	0.00
31771KAF4	FICO STRIP PRIN DEBENTURES 04/18 0.00000						06 Apr 2018		
	210,000.000	Local		88.500633	185,851.33	96.900100	203,490.21	17,638.88	0.03
		Base		88.500633	185,851.33	96.900100	203,490.21	17,638.88	0.03
31771KAJ6	FICO STRIP PRIN DEBENTURES 11/18 0.00000						02 Nov 2018		
	250,000.000	Local		85.782868	214,457.17	95.275700	238,189.25	23,732.08	0.04
		Base		85.782868	214,457.17	95.275700	238,189.25	23,732.08	0.04
319963BB9	FIRST DATA CORPORATION COMPANY GUAR 01/21 12.625					12.625	15 Jan 2021		
	40,000.000	Local		115.715625	46,286.25	115.500000	46,200.00	-86.25	0.01
		Base		115.715625	46,286.25	115.500000	46,200.00	-86.25	0.01
319963BE3	FIRST DATA CORPORATION SR SECURED 144A 11/20 6.75					6.75	01 Nov 2020		
	106,000.000	Local		104.049142	110,292.09	105.688000	112,029.28	1,737.19	0.02
		Base		104.049142	110,292.09	105.688000	112,029.28	1,737.19	0.02
319963BL7	FIRST DATA CORPORATION COMPANY GUAR 08/21 11.75					11.75	15 Aug 2021		
	58,000.000	Local		108.181448	62,745.24	112.500000	65,250.00	2,504.76	0.01
		Base		108.181448	62,745.24	112.500000	65,250.00	2,504.76	0.01
32007UBJ7	FIRST DATA CORP 2018 NEW DOLLAR TERM LOANS					1.0	24 Mar 2018		
	125,000.000	Local		100.114392	125,142.99	99.625000	124,531.25	-611.74	0.02
		Base		100.114392	125,142.99	99.625000	124,531.25	-611.74	0.02
32007UBL2	FIRST DATA CORP 2018B SECOND NEW TERM LOANS					1.0	24 Sep 2018		
	200,000.000	Local		100.181665	200,363.33	99.645800	199,291.60	-1,071.73	0.03
		Base		100.181665	200,363.33	99.645800	199,291.60	-1,071.73	0.03
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		
	1,370,000.000	Local		110.895626	1,519,270.07	121.840300	1,669,212.11	149,942.04	0.27
		Base		110.895626	1,519,270.07	121.840300	1,669,212.11	149,942.04	0.26

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337932AE7	FIRSTENERGY CORP SR UNSECURED 03/18 2.75				2.75	15 Mar 2018		
		80,000.000	Local 99.994100	79,995.28	101.472700	81,178.16	1,182.88	0.01
			Base 99.994100	79,995.28	101.472700	81,178.16	1,182.88	0.01
337932AF4	FIRSTENERGY CORP SR UNSECURED 03/23 4.25				4.25	15 Mar 2023		
		820,000.000	Local 101.756444	834,402.84	100.624200	825,118.44	-9,284.40	0.13
			Base 101.756444	834,402.84	100.624200	825,118.44	-9,284.40	0.13
340630AA0	FLORIDA EAST COAST HLDGS SR SECURED 144A 05/19 6.75				6.75	01 May 2019		
		180,000.000	Local 102.435383	184,383.69	100.250000	180,450.00	-3,933.69	0.03
			Base 102.435383	184,383.69	100.250000	180,450.00	-3,933.69	0.03
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.75	15 Jan 2043		
		1,340,000.000	Local 103.227034	1,383,242.25	96.960200	1,299,266.68	-83,975.57	0.21
			Base 103.227034	1,383,242.25	96.960200	1,299,266.68	-83,975.57	0.20
345397VM2	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 8.125				8.125	15 Jan 2020		
		440,000.000	Local 118.846193	522,923.25	122.118200	537,320.08	14,396.83	0.09
			Base 118.846193	522,923.25	122.118200	537,320.08	14,396.83	0.08
35671DAU9	FREEPORT MCMORAN INC SR UNSECURED 03/22 3.55				3.55	01 Mar 2022		
		510,000.000	Local 94.497459	481,937.04	92.562800	472,070.28	-9,866.76	0.08
			Base 94.497459	481,937.04	92.562800	472,070.28	-9,866.76	0.07
35671DBH7	FREEPORT MCMORAN INC COMPANY GUAR 11/21 4				4.0	14 Nov 2021		
		250,000.000	Local 99.917560	249,793.90	98.197500	245,493.75	-4,300.15	0.04
			Base 99.917560	249,793.90	98.197500	245,493.75	-4,300.15	0.04
35802XAF0	FRESENIUS MED CARE II COMPANY GUAR 144A 01/22 5.875				5.875	31 Jan 2022		
		90,000.000	Local 104.439656	93,995.69	106.000000	95,400.00	1,404.31	0.02
			Base 104.439656	93,995.69	106.000000	95,400.00	1,404.31	0.01
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	101.250000	20,250.00	250.00	0.00
			Base 100.000000	20,000.00	101.250000	20,250.00	250.00	0.00
35803QAA5	FRESENIUS MED CARE US COMPANY GUAR 144A 02/21 5.75				5.75	15 Feb 2021		
		110,000.000	Local 103.704973	114,075.47	106.500000	117,150.00	3,074.53	0.02
			Base 103.704973	114,075.47	106.500000	117,150.00	3,074.53	0.02

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36159EAC6	GE BUSINESS LOAN TRUST GEBL 2006 2A B 144A				0.4656	15 Nov 2034			
		1,480,647.610	Local	92.863001	1,374,973.80	92.793300	1,373,941.78	-1,032.02	0.22
Original Face:		4,300,000.000	Base	92.863001	1,374,973.80	92.793300	1,373,941.78	-1,032.02	0.21
36179QGC9	GNMA II POOL MA1995 G2 06/44 FIXED 3.5				3.5	20 Jun 2044			
		0.000	Local	0.000000	-3.74	0.000000	0.00	3.74	0.00
			Base	0.000000	-3.74	0.000000	0.00	3.74	0.00
36179QPG0	GNMA II POOL MA2223 G2 09/44 FIXED 3.5				3.5	20 Sep 2044			
		0.000	Local	0.000000	-3.47	0.000000	0.00	3.47	0.00
			Base	0.000000	-3.47	0.000000	0.00	3.47	0.00
36202EPZ6	GNMA II POOL 004040 G2 10/37 FIXED 6.5				6.5	20 Oct 2037			
		103,065.340	Local	109.621479	112,981.75	116.821540	120,402.52	7,420.77	0.02
Original Face:		1,600,000.000	Base	109.621479	112,981.75	116.821540	120,402.52	7,420.77	0.02
36202EWE5	GNMA II POOL 004245 G2 09/38 FIXED 6				6.0	20 Sep 2038			
		583,668.200	Local	110.463933	644,742.85	113.545894	662,731.28	17,988.43	0.11
Original Face:		7,900,000.000	Base	110.463933	644,742.85	113.545894	662,731.28	17,988.43	0.10
36202FDW3	GNMA II POOL 004617 G2 01/40 FIXED 4.5				4.5	20 Jan 2040			
		111,693.820	Local	108.061887	120,698.45	109.115738	121,875.54	1,177.09	0.02
Original Face:		300,000.000	Base	108.061887	120,698.45	109.115738	121,875.54	1,177.09	0.02
36202FGD2	GNMA II POOL 004696 G2 05/40 FIXED 4.5				4.5	20 May 2040			
		153,277.320	Local	108.074561	165,653.79	109.116262	167,250.48	1,596.69	0.03
Original Face:		400,000.000	Base	108.074561	165,653.79	109.116262	167,250.48	1,596.69	0.03
36202FGG5	GNMA II POOL 004699 G2 05/40 FIXED 6				6.0	20 May 2040			
		36,305.470	Local	109.557678	39,775.43	115.102702	41,788.58	2,013.15	0.01
Original Face:		222,231.000	Base	109.557678	39,775.43	115.102702	41,788.58	2,013.15	0.01
36202FJT4	GNMA II POOL 004774 G2 08/40 FIXED 6				6.0	20 Aug 2040			
		55,192.290	Local	109.316682	60,334.38	114.985270	63,463.00	3,128.62	0.01
Original Face:		302,944.000	Base	109.316682	60,334.38	114.985270	63,463.00	3,128.62	0.01
36202FKP0	GNMA II POOL 004802 G2 09/40 FIXED 5				5.0	20 Sep 2040			
		68,059.420	Local	105.584767	71,860.38	111.513555	75,895.48	4,035.10	0.01
Original Face:		200,000.000	Base	105.584767	71,860.38	111.513555	75,895.48	4,035.10	0.01

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36202FPG5	GNMA II POOL 004923 G2 01/41 FIXED 4.5					4.5	20 Jan 2041		
	42,435.690	Local		105.088453	44,595.01	109.332555	46,396.02	1,801.01	0.01
Original Face:	100,000.000	Base		105.088453	44,595.01	109.332555	46,396.02	1,801.01	0.01
36202FPM2	GNMA II POOL 004928 G2 01/41 FIXED 6					6.0	20 Jan 2041		
	86,775.260	Local		109.324443	94,866.57	114.229278	99,122.75	4,256.18	0.02
Original Face:	347,788.000	Base		109.324443	94,866.57	114.229278	99,122.75	4,256.18	0.02
36202FQ74	GNMA II POOL 004978 G2 03/41 FIXED 4.5					4.5	20 Mar 2041		
	1,060,128.270	Local		105.173781	1,114,976.99	109.116915	1,156,779.26	41,802.27	0.19
Original Face:	2,800,000.000	Base		105.173781	1,114,976.99	109.116915	1,156,779.26	41,802.27	0.18
36202FQN9	GNMA II POOL 004961 G2 02/41 FIXED 6					6.0	20 Feb 2041		
	108,847.540	Local		109.300844	118,971.28	116.497189	126,804.32	7,833.04	0.02
Original Face:	437,880.000	Base		109.300844	118,971.28	116.497189	126,804.32	7,833.04	0.02
3620AL7M0	GNMA POOL 733600 GN 04/40 FIXED 5					5.0	15 Apr 2040		
	47,586.820	Local		103.736077	49,364.70	110.965960	52,805.17	3,440.47	0.01
Original Face:	100,000.000	Base		103.736077	49,364.70	110.965960	52,805.17	3,440.47	0.01
3620AMA44	GNMA POOL 733627 GN 05/40 FIXED 5					5.0	15 May 2040		
	97,727.150	Local		103.900615	101,539.11	111.788796	109,248.00	7,708.89	0.02
Original Face:	200,000.000	Base		103.900615	101,539.11	111.788796	109,248.00	7,708.89	0.02
3620E0EB8	GNMA II POOL 893149 G2 07/60 FLOATING VAR					1.913	20 Jul 2060		
	309,869.210	Local		104.893516	325,032.71	105.204500	325,996.35	963.64	0.05
Original Face:	430,000.000	Base		104.893516	325,032.71	105.204500	325,996.35	963.64	0.05
3620E0HA7	GNMA II POOL 893008 G2 11/60 FLOATING VAR					1.835	20 Nov 2060		
	392,597.140	Local		105.447105	413,982.32	104.650500	410,854.87	-3,127.45	0.07
Original Face:	500,000.000	Base		105.447105	413,982.32	104.650500	410,854.87	-3,127.45	0.06
36228F6P6	GSAMP TRUST GSAMP 2004 AR1 M1					1.162	25 Jun 2034		
	395,152.400	Local		71.356922	281,968.59	95.232300	376,312.72	94,344.13	0.06
Original Face:	430,000.000	Base		71.356922	281,968.59	95.232300	376,312.72	94,344.13	0.06
36241LL79	GNMA II POOL 783050 G2 07/40 FIXED 5					5.0	20 Jul 2040		
	167,973.070	Local		106.147920	178,299.92	111.378800	187,086.39	8,786.47	0.03
Original Face:	500,000.000	Base		106.147920	178,299.92	111.378800	187,086.39	8,786.47	0.03

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36241LW51	GNMA II POOL 783368 G2 07/41 FIXED 4.5						4.5	20 Jul 2041		
	159,851.500	Local		108.480903	173,408.35	109.117266		174,425.59	1,017.24	0.03
Original Face:	400,000.000	Base		108.480903	173,408.35	109.117266		174,425.59	1,017.24	0.03
36242DFT5	GSR MORTGAGE LOAN TRUST GSR 2004 11 2A2						2.653433	25 Sep 2034		
	285,393.930	Local		87.264466	249,047.49	98.479500		281,054.52	32,007.03	0.05
Original Face:	2,740,000.000	Base		87.264466	249,047.49	98.479500		281,054.52	32,007.03	0.04
36242DT52	GSMPS MORTGAGE LOAN TRUST GSMPS 2005 RP2 1AF 144A						0.537	25 Mar 2035		
	149,287.950	Local		92.972782	138,797.16	87.271600		130,285.98	-8,511.18	0.02
Original Face:	650,000.000	Base		92.972782	138,797.16	87.271600		130,285.98	-8,511.18	0.02
36248GAJ9	GS MORTGAGE SECURITIES TRUST GSMS 2013 GC16 B						5.161	10 Nov 2046		
	90,000.000	Local		102.969644	92,672.68	108.794100		97,914.69	5,242.01	0.02
Original Face:	90,000.000	Base		102.969644	92,672.68	108.794100		97,914.69	5,242.01	0.02
36251FAY2	GS MORTGAGE SECURITIES TRUST GSMS 2015 GC28 XA						1.32185	10 Feb 2048		
	4,119,100.910	Local		7.523297	309,892.18	7.429200		306,016.24	-3,875.94	0.05
Original Face:	4,130,000.000	Base		7.523297	309,892.18	7.429200		306,016.24	-3,875.94	0.05
36252WAZ1	GS MORTGAGE SECURITIES TRUST GSMS 2014 GC20 XA						1.367104	10 Apr 2047		
	2,734,465.800	Local		7.106308	194,319.56	7.196400		196,783.10	2,463.54	0.03
Original Face:	2,770,000.000	Base		7.106308	194,319.56	7.196400		196,783.10	2,463.54	0.03
365556AK5	GARDNER DENVER INC TERM LOAN						1.0	30 Jul 2020		
	157,200.000	Local		99.619008	156,601.08	97.587500		153,407.55	-3,193.53	0.02
		Base		99.619008	156,601.08	97.587500		153,407.55	-3,193.53	0.02
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5						4.5	11 Mar 2044		
	80,000.000	Local		99.108275	79,286.62	101.559000		81,247.20	1,960.58	0.01
		Base		99.108275	79,286.62	101.559000		81,247.20	1,960.58	0.01
369622SM8	GENERAL ELEC CAP CORP COMPANY GUAR 02/21 5.3						5.3	11 Feb 2021		
	420,000.000	Local		114.716155	481,807.85	112.443200		472,261.44	-9,546.41	0.08
		Base		114.716155	481,807.85	112.443200		472,261.44	-9,546.41	0.07
36962G3M4	GENERAL ELEC CAP CORP COMPANY GUAR 11/67 VAR						6.375	15 Nov 2067		
	670,000.000	Local		100.593990	673,979.73	107.500000		720,250.00	46,270.27	0.12
		Base		100.593990	673,979.73	107.500000		720,250.00	46,270.27	0.11

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36962G4B7	GENERAL ELEC CAP CORP COMPANY GUAR 01/39 6.875					6.875	10 Jan 2039		
	1,530,000.000	Local	139.517446	2,134,616.93	134.267400	2,054,291.22	-80,325.71	0.33	
		Base	139.517446	2,134,616.93	134.267400	2,054,291.22	-80,325.71	0.32	
36962G4D3	GENERAL ELEC CAP CORP COMPANY GUAR 08/19 6					6.0	07 Aug 2019		
	200,000.000	Local	99.945945	199,891.89	114.308900	228,617.80	28,725.91	0.04	
		Base	99.945945	199,891.89	114.308900	228,617.80	28,725.91	0.04	
36962G4R2	GENERAL ELEC CAP CORP COMPANY GUAR 09/20 4.375					4.375	16 Sep 2020		
	150,000.000	Local	101.724167	152,586.25	108.891000	163,336.50	10,750.25	0.03	
		Base	101.724167	152,586.25	108.891000	163,336.50	10,750.25	0.03	
36962G4Y7	GENERAL ELEC CAP CORP COMPANY GUAR 01/21 4.625					4.625	07 Jan 2021		
	360,000.000	Local	99.576381	358,474.97	110.100300	396,361.08	37,886.11	0.06	
		Base	99.576381	358,474.97	110.100300	396,361.08	37,886.11	0.06	
36962G5J9	GENERAL ELEC CAP CORP COMPANY GUAR 10/21 4.65					4.65	17 Oct 2021		
	370,000.000	Local	109.661127	405,746.17	109.565500	405,392.35	-353.82	0.07	
		Base	109.661127	405,746.17	109.565500	405,392.35	-353.82	0.06	
36962G5Z3	GENERAL ELEC CAP CORP COMPANY GUAR 07/15 1.625					1.625	02 Jul 2015		
	60,000.000	Local	100.001383	60,000.83	100.000000	60,000.00	-0.83	0.01	
		Base	100.001383	60,000.83	100.000000	60,000.00	-0.83	0.01	
36962G6F6	GENERAL ELEC CAP CORP COMPANY GUAR 09/22 3.15					3.15	07 Sep 2022		
	1,100,000.000	Local	99.644276	1,096,087.04	100.403100	1,104,434.10	8,347.06	0.18	
		Base	99.644276	1,096,087.04	100.403100	1,104,434.10	8,347.06	0.17	
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25					6.25	02 Oct 2043		
	550,000.000	Local	114.451104	629,481.07	111.555500	613,555.25	-15,925.82	0.10	
		Base	114.451104	629,481.07	111.555500	613,555.25	-15,925.82	0.10	
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	101.194800	60,716.88	716.88	0.01	
		Base	100.000000	60,000.00	101.194800	60,716.88	716.88	0.01	
37045XAJ5	GENERAL MOTORS FINL CO COMPANY GUAR 05/18 3.25					3.25	15 May 2018		
	50,000.000	Local	100.000000	50,000.00	102.274400	51,137.20	1,137.20	0.01	
		Base	100.000000	50,000.00	102.274400	51,137.20	1,137.20	0.01	

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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	103.790000	186,822.00	6,822.00	0.03
		Base		100.000000	180,000.00	103.790000	186,822.00	6,822.00	0.03
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	50,000.000	Local		96.069500	48,034.75	97.985100	48,992.55	957.80	0.01
		Base		96.069500	48,034.75	97.985100	48,992.55	957.80	0.01
375558AW3	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7					3.7	01 Apr 2024		
	580,000.000	Local		102.645269	595,342.56	102.183600	592,664.88	-2,677.68	0.10
		Base		102.645269	595,342.56	102.183600	592,664.88	-2,677.68	0.09
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	500,000.000	Local		101.371402	506,857.01	99.614600	498,073.00	-8,784.01	0.08
		Base		101.371402	506,857.01	99.614600	498,073.00	-8,784.01	0.08
377373AD7	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85					2.85	08 May 2022		
	230,000.000	Local		98.755070	227,136.66	99.124100	227,985.43	848.77	0.04
		Base		98.755070	227,136.66	99.124100	227,985.43	848.77	0.04
378272AD0	GLENCORE FUNDING LLC COMPANY GUAR 144A 01/19 2.5					2.5	15 Jan 2019		
	450,000.000	Local		98.833500	444,750.75	98.877900	444,950.55	199.80	0.07
		Base		98.833500	444,750.75	98.877900	444,950.55	199.80	0.07
378272AK4	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/20 2.875					2.875	16 Apr 2020		
	1,100,000.000	Local		99.973769	1,099,711.46	98.017200	1,078,189.20	-21,522.26	0.18
		Base		99.973769	1,099,711.46	98.017200	1,078,189.20	-21,522.26	0.17
38141EA58	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375					5.375	15 Mar 2020		
	590,000.000	Local		106.385078	627,671.96	111.352000	656,976.80	29,304.84	0.11
		Base		106.385078	627,671.96	111.352000	656,976.80	29,304.84	0.10
38141EA66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6					6.0	15 Jun 2020		
	210,000.000	Local		105.502514	221,555.28	114.272600	239,972.46	18,417.18	0.04
		Base		105.502514	221,555.28	114.272600	239,972.46	18,417.18	0.04
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	30,000.000	Local		101.695967	30,508.79	117.294800	35,188.44	4,679.65	0.01
		Base		101.695967	30,508.79	117.294800	35,188.44	4,679.65	0.01

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38141GFM1	GOLDMAN SACHS GROUP INC SR UNSECURED 04/18 6.15					6.15	01 Apr 2018		
	90,000.000	Local	98.936200	89,042.58	111.188000	100,069.20	11,026.62	0.02	
		Base	98.936200	89,042.58	111.188000	100,069.20	11,026.62	0.02	
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local	100.435749	371,612.27	118.354600	437,912.02	66,299.75	0.07	
		Base	100.435749	371,612.27	118.354600	437,912.02	66,299.75	0.07	
38141GGQ1	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25					5.25	27 Jul 2021		
	100,000.000	Local	103.039060	103,039.06	111.051800	111,051.80	8,012.74	0.02	
		Base	103.039060	103,039.06	111.051800	111,051.80	8,012.74	0.02	
38141GRC0	GOLDMAN SACHS GROUP INC SR UNSECURED 01/18 2.375					2.375	22 Jan 2018		
	320,000.000	Local	99.977881	319,929.22	101.521000	324,867.20	4,937.98	0.05	
		Base	99.977881	319,929.22	101.521000	324,867.20	4,937.98	0.05	
38141GRD8	GOLDMAN SACHS GROUP INC SR UNSECURED 01/23 3.625					3.625	22 Jan 2023		
	200,000.000	Local	96.418835	192,837.67	99.369200	198,738.40	5,900.73	0.03	
		Base	96.418835	192,837.67	99.369200	198,738.40	5,900.73	0.03	
38141GVM3	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4					4.0	03 Mar 2024		
	1,590,000.000	Local	102.839623	1,635,150.01	101.744800	1,617,742.32	-17,407.69	0.26	
		Base	102.839623	1,635,150.01	101.744800	1,617,742.32	-17,407.69	0.25	
381427AA1	GOLDMAN SACHS CAPITAL II LIMITD GUARA 12/49 VAR					4.0	31 Dec 2049		
	170,000.000	Local	78.642106	133,691.58	76.125000	129,412.50	-4,279.08	0.02	
		Base	78.642106	133,691.58	76.125000	129,412.50	-4,279.08	0.02	
38147MAA3	GOLDMAN SACHS GROUP INC SR UNSECURED 07/18 2.9					2.9	19 Jul 2018		
	20,000.000	Local	100.360950	20,072.19	102.352800	20,470.56	398.37	0.00	
		Base	100.360950	20,072.19	102.352800	20,470.56	398.37	0.00	
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15					5.15	22 May 2045		
	130,000.000	Local	101.762962	132,291.85	96.472800	125,414.64	-6,877.21	0.02	
		Base	101.762962	132,291.85	96.472800	125,414.64	-6,877.21	0.02	
38374YVW0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 85 HS					6.46325	20 Jan 2040		
	90,969.570	Local	13.097039	11,914.32	18.256700	16,608.04	4,693.72	0.00	
	Original Face: 258,000.000	Base	13.097039	11,914.32	18.256700	16,608.04	4,693.72	0.00	

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38375BCN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H10 FC						1.18485	20 May 2060		
	522,597.090	Local		102.355005	534,904.28	102.342000		534,836.31	-67.97	0.09
Original Face:	670,000.000	Base		102.355005	534,904.28	102.342000		534,836.31	-67.97	0.08
38375BGF3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 H20 AF						0.51225	20 Oct 2060		
	886,399.970	Local		100.000000	886,399.97	99.714400		883,868.41	-2,531.56	0.14
Original Face:	1,150,000.000	Base		100.000000	886,399.97	99.714400		883,868.41	-2,531.56	0.14
38375BLE0	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 H09 AF						0.68225	20 Mar 2061		
	155,939.390	Local		99.988861	155,922.02	100.375900		156,525.57	603.55	0.03
Original Face:	200,000.000	Base		99.988861	155,922.02	100.375900		156,525.57	603.55	0.02
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN						6.41525	16 Apr 2042		
	3,065,738.090	Local		24.000157	735,781.94	24.531640		752,075.83	16,293.89	0.12
Original Face:	4,700,000.000	Base		24.000157	735,781.94	24.531640		752,075.83	16,293.89	0.12
38376XC35	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 31 GS						6.31325	20 Mar 2039		
	56,545.690	Local		10.516487	5,946.62	13.874500		7,845.43	1,898.81	0.00
Original Face:	176,719.000	Base		10.516487	5,946.62	13.874500		7,845.43	1,898.81	0.00
38377EEZ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 42 BS						6.29325	20 Apr 2040		
	92,070.620	Local		19.143990	17,625.99	17.470600		16,085.29	-1,540.70	0.00
Original Face:	300,000.000	Base		19.143990	17,625.99	17.470600		16,085.29	-1,540.70	0.00
38378BRT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 44 A						2.17	16 Apr 2041		
	291,379.890	Local		101.082721	294,534.72	101.178700		294,814.38	279.66	0.05
Original Face:	480,000.000	Base		101.082721	294,534.72	101.178700		294,814.38	279.66	0.05
38378D2U8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SA						5.86325	20 Mar 2042		
	3,445,398.000	Local		21.611342	744,596.73	22.007200		758,235.63	13,638.90	0.12
Original Face:	4,800,000.000	Base		21.611342	744,596.73	22.007200		758,235.63	13,638.90	0.12
38378EMF7	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 66 CI						3.5	20 Feb 2038		
	696,003.900	Local		13.106422	91,221.21	12.565920		87,459.29	-3,761.92	0.01
Original Face:	1,000,000.000	Base		13.106422	91,221.21	12.565920		87,459.29	-3,761.92	0.01
38378KUV9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 85 IA						0.83184	16 Mar 2047		
	5,157,815.110	Local		6.026577	310,839.71	5.457100		281,467.13	-29,372.58	0.05
Original Face:	5,680,000.000	Base		6.026577	310,839.71	5.457100		281,467.13	-29,372.58	0.04

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38378NJF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 178 IO					0.92912	16 Jun 2055		
	610,744.530	Local		5.832028	35,618.79	5.967400	36,445.57	826.78	0.01
Original Face:	631,000.000	Base		5.832028	35,618.79	5.967400	36,445.57	826.78	0.01
38378PHD3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 187 S					5.96325	20 Dec 2043		
	393,018.230	Local		18.240472	71,688.38	20.264100	79,641.61	7,953.23	0.01
Original Face:	500,000.000	Base		18.240472	71,688.38	20.264100	79,641.61	7,953.23	0.01
38378XQX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 130 IB					0.95731	16 Aug 2054		
	2,636,308.390	Local		6.647898	175,259.10	6.622300	174,584.25	-674.85	0.03
Original Face:	2,680,000.000	Base		6.647898	175,259.10	6.622300	174,584.25	-674.85	0.03
38379EWA6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 117 SJ					5.41325	20 Aug 2044		
	357,093.420	Local		16.637089	59,409.95	17.152400	61,250.09	1,840.14	0.01
Original Face:	400,000.000	Base		16.637089	59,409.95	17.152400	61,250.09	1,840.14	0.01
38379GZ83	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 176 IA					4.0	20 Nov 2044		
	2,338,512.360	Local		24.379912	570,127.25	18.059910	422,333.23	-147,794.02	0.07
Original Face:	3,000,000.000	Base		24.379912	570,127.25	18.059910	422,333.23	-147,794.02	0.07
395383BK7	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IA2					3.685	20 Feb 2032		
	150,000.000	Local		87.199413	130,799.12	91.771300	137,656.95	6,857.83	0.02
Original Face:	150,000.000	Base		87.199413	130,799.12	91.771300	137,656.95	6,857.83	0.02
395383BM3	GREENPOINT MANUFACTURED HOUSIN GPMH 2001 2 IIA2					3.686	13 Mar 2032		
	225,000.000	Local		87.170596	196,133.84	90.624200	203,904.45	7,770.61	0.03
Original Face:	225,000.000	Base		87.170596	196,133.84	90.624200	203,904.45	7,770.61	0.03
40377UAC8	GYMBOREE CORP TERM LOAN					1.0	23 Feb 2018		
	150,000.000	Local		98.324767	147,487.15	71.350000	107,025.00	-40,462.15	0.02
		Base		98.324767	147,487.15	71.350000	107,025.00	-40,462.15	0.02
404119BP3	HCA INC SR SECURED 10/19 4.25					4.25	15 Oct 2019		
	190,000.000	Local		100.571337	191,085.54	102.375000	194,512.50	3,426.96	0.03
		Base		100.571337	191,085.54	102.375000	194,512.50	3,426.96	0.03
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375	01 Feb 2025		
	10,000.000	Local		100.000000	10,000.00	101.630000	10,163.00	163.00	0.00
		Base		100.000000	10,000.00	101.630000	10,163.00	163.00	0.00

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404121AC9	HCA INC SR SECURED 02/20 6.5					6.5	15 Feb 2020		
	190,000.000	Local		96.646574	183,628.49	111.750000	212,325.00	28,696.51	0.03
		Base		96.646574	183,628.49	111.750000	212,325.00	28,696.51	0.03
404121AD7	HCA INC COMPANY GUAR 02/22 7.5					7.5	15 Feb 2022		
	170,000.000	Local		114.920524	195,364.89	114.875000	195,287.50	-77.39	0.03
		Base		114.920524	195,364.89	114.875000	195,287.50	-77.39	0.03
404121AE5	HCA INC SR SECURED 03/22 5.875					5.875	15 Mar 2022		
	20,000.000	Local		103.530350	20,706.07	108.750000	21,750.00	1,043.93	0.00
		Base		103.530350	20,706.07	108.750000	21,750.00	1,043.93	0.00
404225BX1	HLSS SERVICER ADVANCE RECEIVAB HSART 2013 T7 AT7 144A					1.9807	15 Nov 2046		
	290,000.000	Local		99.999731	289,999.22	99.500000	288,550.00	-1,449.22	0.05
	Original Face:	Base		99.999731	289,999.22	99.500000	288,550.00	-1,449.22	0.04
404280AQ2	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25					5.25	14 Mar 2044		
	220,000.000	Local		115.792750	254,744.05	103.727000	228,199.40	-26,544.65	0.04
		Base		115.792750	254,744.05	103.727000	228,199.40	-26,544.65	0.04
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	240,000.000	Local		100.000000	240,000.00	100.250000	240,600.00	600.00	0.04
		Base		100.000000	240,000.00	100.250000	240,600.00	600.00	0.04
40429CGD8	HSBC FINANCE CORP SUBORDINATED 01/21 6.676					6.676	15 Jan 2021		
	230,000.000	Local		110.401126	253,922.59	115.690400	266,087.92	12,165.33	0.04
		Base		110.401126	253,922.59	115.690400	266,087.92	12,165.33	0.04
423012AB9	HEINEKEN NV SR UNSECURED 144A 10/17 1.4					1.4	01 Oct 2017		
	80,000.000	Local		99.847675	79,878.14	100.011000	80,008.80	130.66	0.01
		Base		99.847675	79,878.14	100.011000	80,008.80	130.66	0.01
423012AD5	HEINEKEN NV SR UNSECURED 144A 04/23 2.75					2.75	01 Apr 2023		
	100,000.000	Local		99.424260	99,424.26	96.858400	96,858.40	-2,565.86	0.02
		Base		99.424260	99,424.26	96.858400	96,858.40	-2,565.86	0.02
423074AR4	HJ HEINZ CO SECURED 10/20 4.25					4.25	15 Oct 2020		
	130,000.000	Local		99.743869	129,667.03	102.125000	132,762.50	3,095.47	0.02
		Base		99.743869	129,667.03	102.125000	132,762.50	3,095.47	0.02

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423074AS2	HJ HEINZ CO SECURED 144A 02/25 4.875					4.875	15 Feb 2025		
	240,000.000	Local		100.229292	240,550.30	108.875000	261,300.00	20,749.70	0.04
		Base		100.229292	240,550.30	108.875000	261,300.00	20,749.70	0.04
423074AT0	HJ HEINZ CO COMPANY GUAR 144A 07/35 5					5.0	15 Jul 2035		
	240,000.000	Local		99.049000	237,717.60	101.202000	242,884.80	5,167.20	0.04
		Base		99.049000	237,717.60	101.202000	242,884.80	5,167.20	0.04
423074AX1	HJ HEINZ CO COMPANY GUAR 144A 07/25 3.95					3.95	15 Jul 2025		
	450,000.000	Local		99.867000	449,401.50	100.554500	452,495.25	3,093.75	0.07
		Base		99.867000	449,401.50	100.554500	452,495.25	3,093.75	0.07
42805RBN8	HERTZ VEHICLE FINANCING LLC HERTZ 2013 1A A2 144A					1.83	25 Aug 2019		
	160,000.000	Local		99.971138	159,953.82	99.482300	159,171.68	-782.14	0.03
Original Face:	160,000.000	Base		99.971138	159,953.82	99.482300	159,171.68	-782.14	0.02
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625					5.625	15 Oct 2021		
	300,000.000	Local		100.017097	300,051.29	103.870000	311,610.00	11,558.71	0.05
		Base		100.017097	300,051.29	103.870000	311,610.00	11,558.71	0.05
43289DAC7	HILTON WORLDWIDE FIN LLC TERM LOAN					1.0	26 Oct 2020		
	61,513.160	Local		99.606117	61,270.87	99.902800	61,453.37	182.50	0.01
		Base		99.606117	61,270.87	99.902800	61,453.37	182.50	0.01
44328MAK0	HSBC BANK PLC SR UNSECURED 144A 01/21 4.75					4.75	19 Jan 2021		
	200,000.000	Local		99.946720	199,893.44	110.222900	220,445.80	20,552.36	0.04
		Base		99.946720	199,893.44	110.222900	220,445.80	20,552.36	0.03
444859AY8	HUMANA INC SR UNSECURED 06/18 7.2					7.2	15 Jun 2018		
	170,000.000	Local		103.080541	175,236.92	115.062200	195,605.74	20,368.82	0.03
		Base		103.080541	175,236.92	115.062200	195,605.74	20,368.82	0.03
444859BA9	HUMANA INC SR UNSECURED 12/22 3.15					3.15	01 Dec 2022		
	240,000.000	Local		99.848088	239,635.41	96.455300	231,492.72	-8,142.69	0.04
		Base		99.848088	239,635.41	96.455300	231,492.72	-8,142.69	0.04
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	50,000.000	Local		101.572440	50,786.22	95.533200	47,766.60	-3,019.62	0.01
		Base		101.572440	50,786.22	95.533200	47,766.60	-3,019.62	0.01

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44923QAD6	HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 10/17 2.125					2.125	02 Oct 2017		
	70,000.000	Local		99.936429	69,955.50	100.996500	70,697.55	742.05	0.01
		Base		99.936429	69,955.50	100.996500	70,697.55	742.05	0.01
449786AY8	ING BANK NV SUBORDINATED 144A 09/23 5.8					5.8	25 Sep 2023		
	420,000.000	Local		101.205055	425,061.23	109.190400	458,599.68	33,538.45	0.07
		Base		101.205055	425,061.23	109.190400	458,599.68	33,538.45	0.07
45254TSM7	IMPAC SECURED ASSETS CORP. IMSA 2005 2 A1					0.507	25 Mar 2036		
	347,094.100	Local		80.498499	279,405.54	72.212000	250,643.59	-28,761.95	0.04
Original Face:	1,640,000.000	Base		80.498499	279,405.54	72.212000	250,643.59	-28,761.95	0.04
45685EAE6	VOYA FINANCIAL INC COMPANY GUAR 02/18 2.9					2.9	15 Feb 2018		
	40,000.000	Local		100.336700	40,134.68	102.619600	41,047.84	913.16	0.01
		Base		100.336700	40,134.68	102.619600	41,047.84	913.16	0.01
45824TAG0	INTELSAT JACKSON HLDG COMPANY GUAR 04/21 7.5					7.5	01 Apr 2021		
	285,000.000	Local		101.793519	290,111.53	98.875000	281,793.75	-8,317.78	0.05
		Base		101.793519	290,111.53	98.875000	281,793.75	-8,317.78	0.04
45824TAP0	INTELSAT JACKSON HLDG COMPANY GUAR 08/23 5.5					5.5	01 Aug 2023		
	90,000.000	Local		95.102078	85,591.87	88.550000	79,695.00	-5,896.87	0.01
		Base		95.102078	85,591.87	88.550000	79,695.00	-5,896.87	0.01
459745GA7	INTL LEASE FINANCE CORP SR SECURED 144A 09/16 6.75					6.75	01 Sep 2016		
	480,000.000	Local		100.539313	482,588.70	105.187500	504,900.00	22,311.30	0.08
		Base		100.539313	482,588.70	105.187500	504,900.00	22,311.30	0.08
46115HAA5	INTESA SANPAOLO SPA SR UNSECURED 144A 08/15 3.625					3.625	12 Aug 2015		
	120,000.000	Local		99.996792	119,996.15	100.247800	120,297.36	301.21	0.02
		Base		99.996792	119,996.15	100.247800	120,297.36	301.21	0.02
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	1,100,000.000	Local		99.682826	1,096,511.09	97.154400	1,068,698.40	-27,812.69	0.17
		Base		99.682826	1,096,511.09	97.154400	1,068,698.40	-27,812.69	0.17
46625HGN4	JPMORGAN CHASE + CO SUBORDINATED 06/17 6.125					6.125	27 Jun 2017		
	630,000.000	Local		100.967756	636,096.86	108.141600	681,292.08	45,195.22	0.11
		Base		100.967756	636,096.86	108.141600	681,292.08	45,195.22	0.11

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46625HJC5	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35					4.35	15 Aug 2021		
	250,000.000	Local	107.404124	268,510.31	107.039100	267,597.75	-912.56	0.04	
		Base	107.404124	268,510.31	107.039100	267,597.75	-912.56	0.04	
46625HJE1	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25					3.25	23 Sep 2022		
	200,000.000	Local	102.463235	204,926.47	99.351300	198,702.60	-6,223.87	0.03	
		Base	102.463235	204,926.47	99.351300	198,702.60	-6,223.87	0.03	
46625HJJ0	JPMORGAN CHASE + CO SUBORDINATED 05/23 3.375					3.375	01 May 2023		
	130,000.000	Local	99.440823	129,273.07	97.101900	126,232.47	-3,040.60	0.02	
		Base	99.440823	129,273.07	97.101900	126,232.47	-3,040.60	0.02	
46625HJY7	JPMORGAN CHASE + CO SUBORDINATED 09/24 3.875					3.875	10 Sep 2024		
	1,560,000.000	Local	99.983714	1,559,745.94	98.390600	1,534,893.36	-24,852.58	0.25	
		Base	99.983714	1,559,745.94	98.390600	1,534,893.36	-24,852.58	0.24	
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	580,000.000	Local	99.711605	578,327.31	97.206600	563,798.28	-14,529.03	0.09	
		Base	99.711605	578,327.31	97.206600	563,798.28	-14,529.03	0.09	
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372	15 May 2047		
	550,000.000	Local	104.970798	577,339.39	103.319100	568,255.05	-9,084.34	0.09	
	Original Face: 550,000.000	Base	104.970798	577,339.39	103.319100	568,255.05	-9,084.34	0.09	
46631QAH5	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2007 CB20 AM					5.876567	12 Feb 2051		
	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	
46640NAL2	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2013 C15 C					5.250566	15 Nov 2045		
	60,000.000	Local	100.472400	60,283.44	106.631700	63,979.02	3,695.58	0.01	
	Original Face: 60,000.000	Base	100.472400	60,283.44	106.631700	63,979.02	3,695.58	0.01	
46641JAE6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C18 D 144A					4.970173	15 Feb 2047		
	700,000.000	Local	94.043837	658,306.86	92.406600	646,846.20	-11,460.66	0.11	
	Original Face: 700,000.000	Base	94.043837	658,306.86	92.406600	646,846.20	-11,460.66	0.10	
46642EAJ5	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 D 144A					4.815989	15 Aug 2047		
	700,000.000	Local	91.497329	640,481.30	91.032000	637,224.00	-3,257.30	0.10	
	Original Face: 700,000.000	Base	91.497329	640,481.30	91.032000	637,224.00	-3,257.30	0.10	

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46642EBC9	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C21 AS						3.9965	15 Aug 2047		
	250,000.000	Local		102.914256	257,285.64	103.542980		258,857.45	1,571.81	0.04
Original Face:	250,000.000	Base		102.914256	257,285.64	103.542980		258,857.45	1,571.81	0.04
46643GAK6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2014 C24 B						4.1157	15 Nov 2047		
	300,000.000	Local		102.937207	308,811.62	101.840690		305,522.07	-3,289.55	0.05
Original Face:	300,000.000	Base		102.937207	308,811.62	101.840690		305,522.07	-3,289.55	0.05
46643NAA3	JP MORGAN REREMIC JPMRR 2014 6 1A1 144A						0.39475	27 Jul 2036		
	1,442,724.270	Local		95.626152	1,379,621.70	93.740000		1,352,409.73	-27,211.97	0.22
Original Face:	1,560,000.000	Base		95.626152	1,379,621.70	93.740000		1,352,409.73	-27,211.97	0.21
46643NAC9	JP MORGAN REREMIC JPMRR 2014 6 2A1 144A						0.39475	27 Dec 2036		
	1,436,768.890	Local		95.866885	1,377,385.58	95.248870		1,368,506.13	-8,879.45	0.22
Original Face:	1,560,000.000	Base		95.866885	1,377,385.58	95.248870		1,368,506.13	-8,879.45	0.21
46643NAE5	JP MORGAN REREMIC JPMRR 2014 6 3A1 144A						0.39475	27 Jul 2046		
	1,406,393.290	Local		95.862191	1,348,199.42	96.992270		1,364,092.78	15,893.36	0.22
Original Face:	1,590,000.000	Base		95.862191	1,348,199.42	96.992270		1,364,092.78	15,893.36	0.21
46643NAU9	JP MORGAN REREMIC JPMRR 2014 6 8A1 144A						0.36475	27 Oct 2036		
	2,313,551.870	Local		93.680127	2,167,338.33	91.994590		2,128,342.56	-38,995.77	0.35
Original Face:	2,506,000.000	Base		93.680127	2,167,338.33	91.994590		2,128,342.56	-38,995.77	0.33
46643RAG1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2014 FL6 B 144A						2.4656	15 Nov 2031		
	740,000.000	Local		99.033139	732,845.23	99.938910		739,547.93	6,702.70	0.12
Original Face:	740,000.000	Base		99.033139	732,845.23	99.938910		739,547.93	6,702.70	0.11
46644PAG4	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2015 FL7 D 144A						3.937	15 May 2028		
	400,000.000	Local		98.000425	392,001.70	97.754420		391,017.68	-984.02	0.06
Original Face:	400,000.000	Base		98.000425	392,001.70	97.754420		391,017.68	-984.02	0.06
46644RBD6	JPMBB COMMERCIAL MORTGAGE SECU JPMBB 2015 C29 AS						3.9166	15 May 2048		
	1,230,000.000	Local		102.999350	1,266,892.01	102.029290		1,254,960.27	-11,931.74	0.20
Original Face:	1,230,000.000	Base		102.999350	1,266,892.01	102.029290		1,254,960.27	-11,931.74	0.19
492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95						6.95	01 Jul 2024		
	570,000.000	Local		113.780537	648,549.06	120.561200		687,198.84	38,649.78	0.11
		Base		113.780537	648,549.06	120.561200		687,198.84	38,649.78	0.11

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WESTERN CORE PLUS BOND PORT  
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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
492914AS5	KEY ENERGY SERVICES INC COMPANY GUAR 03/21 6.75				6.75	01 Mar 2021		
		220,000.000	Local 99.233895	218,314.57	59.000000	129,800.00	-88,514.57	0.02
			Base 99.233895	218,314.57	59.000000	129,800.00	-88,514.57	0.02
494550BB1	KINDER MORGAN ENER PART COMPANY GUAR 02/20 6.85				6.85	15 Feb 2020		
		90,000.000	Local 109.673889	98,706.50	115.473700	103,926.33	5,219.83	0.02
			Base 109.673889	98,706.50	115.473700	103,926.33	5,219.83	0.02
50076QAU0	KRAFT FOODS GROUP INC SR UNSECURED 02/20 5.375				5.375	10 Feb 2020		
		118,000.000	Local 112.935958	133,264.43	111.619100	131,710.54	-1,553.89	0.02
			Base 112.935958	133,264.43	111.619100	131,710.54	-1,553.89	0.02
50076QAZ9	KRAFT FOODS GROUP INC SR UNSECURED 06/22 3.5				3.5	06 Jun 2022		
		390,000.000	Local 100.750118	392,925.46	100.245200	390,956.28	-1,969.18	0.06
			Base 100.750118	392,925.46	100.245200	390,956.28	-1,969.18	0.06
501044CK5	KROGER CO/THE COMPANY GUAR 04/38 6.9				6.9	15 Apr 2038		
		90,000.000	Local 121.496800	109,347.12	124.020800	111,618.72	2,271.60	0.02
			Base 121.496800	109,347.12	124.020800	111,618.72	2,271.60	0.02
50346AAA3	LA HIPOTECARIA SA LHIPO 2007 1GA A 144A				4.7725	23 Dec 2036		
		317,301.250	Local 91.143275	289,198.75	98.000000	310,955.23	21,756.48	0.05
Original Face:		710,000.000	Base 91.143275	289,198.75	98.000000	310,955.23	21,756.48	0.05
51508PAC8	LANDRYS INC TERM LOAN B				1.0	24 Apr 2018		
		347,564.100	Local 100.761247	350,209.92	100.225000	348,346.12	-1,863.80	0.06
			Base 100.761247	350,209.92	100.225000	348,346.12	-1,863.80	0.05
52399C9A3	LEHMAN ESCROW RECEIPT LEHESC R					31 Dec 2020		
		530,128.910	Local 26.000001	137,833.52	26.000000	137,833.52	0.00	0.02
			Base 26.000001	137,833.52	26.000000	137,833.52	0.00	0.02
524908R36	LEHMAN BROTHERS HOLDINGS NOTES 07/17 6.5				6.5	19 Jul 2017		
		790,000.000	Local 98.383292	777,228.01	0.001000	7.90	-777,220.11	0.00
			Base 98.383292	777,228.01	0.001000	7.90	-777,220.11	0.00
53944YAA1	LLOYDS BANKING GROUP PLC SUBORDINATED 11/24 4.5				4.5	04 Nov 2024		
		250,000.000	Local 99.464888	248,662.22	100.058800	250,147.00	1,484.78	0.04
			Base 99.464888	248,662.22	100.058800	250,147.00	1,484.78	0.04

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53947NAA2	LLOYDS BANK PLC COMPANY GUAR 144A 09/20 6.5				6.5	14 Sep 2020		
		100,000.000	Local 100.912540	100,912.54	115.260500	115,260.50	14,347.96	0.02
			Base 100.912540	100,912.54	115.260500	115,260.50	14,347.96	0.02
544152AA9	RJ REYNOLDS TOBACCO CO COMPANY GUAR 06/19 8.125				8.125	23 Jun 2019		
		10,000.000	Local 117.846400	11,784.64	118.467800	11,846.78	62.14	0.00
			Base 117.846400	11,784.64	118.467800	11,846.78	62.14	0.00
544152AG6	RJ REYNOLDS TOBACCO CO COMPANY GUAR 05/23 3.75				3.75	20 May 2023		
		310,000.000	Local 96.093026	297,888.38	97.192800	301,297.68	3,409.30	0.05
			Base 96.093026	297,888.38	97.192800	301,297.68	3,409.30	0.05
55027YAD0	LUMINENT MORTGAGE TRUST LUM 2006 6 A1				0.387	25 Oct 2046		
		392,725.420	Local 70.976569	278,743.03	85.415400	335,447.99	56,704.96	0.05
Original Face:		1,500,000.000	Base 70.976569	278,743.03	85.415400	335,447.99	56,704.96	0.05
55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875				6.875	29 Dec 2049		
		480,000.000	Local 101.271617	486,103.76	102.250000	490,800.00	4,696.24	0.08
			Base 101.271617	486,103.76	102.250000	490,800.00	4,696.24	0.08
55328HAB7	MPH ACQUISITION HLDGS LLC TERM LOAN				1.0	31 Mar 2021		
		460,000.000	Local 99.750000	458,850.00	99.390600	457,196.76	-1,653.24	0.07
			Base 99.750000	458,850.00	99.390600	457,196.76	-1,653.24	0.07
55352NAC1	MSCG TRUST MSCCG 2015 ALDR A2 144A				3.57714	07 Jun 2035		
		880,000.000	Local 101.788508	895,738.87	100.878530	887,731.06	-8,007.81	0.14
Original Face:		880,000.000	Base 101.788508	895,738.87	100.878530	887,731.06	-8,007.81	0.14
570506AQ8	MARKWEST ENERGY PART/FIN COMPANY GUAR 02/23 5.5				5.5	15 Feb 2023		
		30,000.000	Local 102.332200	30,699.66	102.625000	30,787.50	87.84	0.01
			Base 102.332200	30,699.66	102.625000	30,787.50	87.84	0.00
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875	01 Dec 2024		
		300,000.000	Local 101.778420	305,335.26	97.750000	293,250.00	-12,085.26	0.05
			Base 101.778420	305,335.26	97.750000	293,250.00	-12,085.26	0.05
576456AA5	MASTR ASSET BACKED SECURITIES MABS 2007 NCW A1 144A				0.487	25 May 2037		
		2,599,483.350	Local 91.136382	2,369,075.07	89.335700	2,322,266.65	-46,808.42	0.38
Original Face:		10,140,000.000	Base 91.136382	2,369,075.07	89.335700	2,322,266.65	-46,808.42	0.36

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57645WAA8	MASTR ADJUSTABLE RATE MORTGAGE MARM 2007 R5 A1 144A					2.665888	25 Nov 2035			
			383,369.320	Local	86.448728	331,417.90	77.289700	296,305.00	-35,112.90	0.05
	Original Face:		758,352.560	Base	86.448728	331,417.90	77.289700	296,305.00	-35,112.90	0.05
585055AS5	MEDTRONIC INC COMPANY GUAR 03/20 4.45					4.45	15 Mar 2020			
			130,000.000	Local	100.371546	130,483.01	109.080700	141,804.91	11,321.90	0.02
				Base	100.371546	130,483.01	109.080700	141,804.91	11,321.90	0.02
585055BM7	MEDTRONIC INC COMPANY GUAR 144A 03/25 3.5					3.5	15 Mar 2025			
			1,380,000.000	Local	101.292826	1,397,841.00	99.658700	1,375,290.06	-22,550.94	0.22
				Base	101.292826	1,397,841.00	99.658700	1,375,290.06	-22,550.94	0.21
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75					2.75	10 Feb 2025			
			200,000.000	Local	99.840620	199,681.24	95.893500	191,787.00	-7,894.24	0.03
				Base	99.840620	199,681.24	95.893500	191,787.00	-7,894.24	0.03
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066			
			950,000.000	Local	104.305892	990,905.97	109.750000	1,042,625.00	51,719.03	0.17
				Base	104.305892	990,905.97	109.750000	1,042,625.00	51,719.03	0.16
59156RAX6	METLIFE INC SR UNSECURED 02/21 4.75					4.75	08 Feb 2021			
			110,000.000	Local	99.984855	109,983.34	110.452600	121,497.86	11,514.52	0.02
				Base	99.984855	109,983.34	110.452600	121,497.86	11,514.52	0.02
594088AJ5	MICHAELS STORES INC TERM LOAN					1.0	28 Jan 2020			
			156,800.000	Local	100.548635	157,660.26	99.604200	156,179.39	-1,480.87	0.03
				Base	100.548635	157,660.26	99.604200	156,179.39	-1,480.87	0.02
59562VAR8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 09/37 6.5					6.5	15 Sep 2037			
			40,000.000	Local	130.961800	52,384.72	122.679900	49,071.96	-3,312.76	0.01
				Base	130.961800	52,384.72	122.679900	49,071.96	-3,312.76	0.01
60871RAC4	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5					3.5	01 May 2022			
			20,000.000	Local	100.156200	20,031.24	100.895500	20,179.10	147.86	0.00
				Base	100.156200	20,031.24	100.895500	20,179.10	147.86	0.00
609207AB1	MONDELEZ INTERNATIONAL SR UNSECURED 02/24 4					4.0	01 Feb 2024			
			230,000.000	Local	100.014574	230,033.52	103.572400	238,216.52	8,183.00	0.04
				Base	100.014574	230,033.52	103.572400	238,216.52	8,183.00	0.04

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61690FAP8	MORGAN STANLEY BAML TRUST MSBAM 2015 C22 AS					3.561	15 May 2046		
	400,000.000	Local		102.978223	411,912.89	98.600700	394,402.80	-17,510.09	0.06
Original Face:	400,000.000	Base		102.978223	411,912.89	98.600700	394,402.80	-17,510.09	0.06
61690HAF6	MORGAN STANLEY REREMIC TRUST MSRR 2015 R2 2A1 144A					1.22654	26 Dec 2046		
	2,112,426.980	Local		97.451240	2,058,586.29	96.276930	2,033,779.84	-24,806.45	0.33
Original Face:	2,150,000.000	Base		97.451240	2,058,586.29	96.276930	2,033,779.84	-24,806.45	0.32
61690KAG7	MORGAN STANLEY BAML TRUST MSBAM 2013 C7 AS					3.214	15 Feb 2046		
	21,000.000	Local		102.774857	21,582.72	99.488400	20,892.56	-690.16	0.00
Original Face:	21,000.000	Base		102.774857	21,582.72	99.488400	20,892.56	-690.16	0.00
6174466Q7	MORGAN STANLEY SR UNSECURED 04/18 6.625					6.625	01 Apr 2018		
	200,000.000	Local		111.419250	222,838.50	112.205600	224,411.20	1,572.70	0.04
		Base		111.419250	222,838.50	112.205600	224,411.20	1,572.70	0.03
6174467P8	MORGAN STANLEY SR UNSECURED 07/20 5.5					5.5	24 Jul 2020		
	800,000.000	Local		111.249229	889,993.83	112.147400	897,179.20	7,185.37	0.15
		Base		111.249229	889,993.83	112.147400	897,179.20	7,185.37	0.14
61747YDT9	MORGAN STANLEY SR UNSECURED 03/17 4.75					4.75	22 Mar 2017		
	40,000.000	Local		99.933100	39,973.24	105.494600	42,197.84	2,224.60	0.01
		Base		99.933100	39,973.24	105.494600	42,197.84	2,224.60	0.01
61761DAS1	MORGAN STANLEY BAML TRUST MSBAM 2012 C6 E 144A					4.816036	15 Nov 2045		
	250,000.000	Local		99.211172	248,027.93	98.290600	245,726.50	-2,301.43	0.04
Original Face:	250,000.000	Base		99.211172	248,027.93	98.290600	245,726.50	-2,301.43	0.04
61762MBW0	MORGAN STANLEY BAML TRUST MSBAM 2013 C10 A4					4.218185	15 Jul 2046		
	50,000.000	Local		103.552240	51,776.12	107.183600	53,591.80	1,815.68	0.01
Original Face:	50,000.000	Base		103.552240	51,776.12	107.183600	53,591.80	1,815.68	0.01
62704PAF0	MURRAY ENERGY CORP SECURED 144A 04/21 11.25					11.25	15 Apr 2021		
	230,000.000	Local		96.933443	222,946.92	83.750000	192,625.00	-30,321.92	0.03
		Base		96.933443	222,946.92	83.750000	192,625.00	-30,321.92	0.03
63543PBG0	NATIONAL COLLEGIATE STUDENT LO NCSLT 2005 1 A4					0.427	27 Nov 2028		
	0.020	Local		15,050.000000	3.01	98.106200	0.02	-2.99	0.00
Original Face:	0.030	Base		15,050.000000	3.01	98.106200	0.02	-2.99	0.00

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637640AE3	NATIONAL SEMICONDUCTOR SR UNSECURED 06/17 6.6					6.6	15 Jun 2017		
	20,000.000	Local		101.369050	20,273.81	110.429000	22,085.80	1,811.99	0.00
		Base		101.369050	20,273.81	110.429000	22,085.80	1,811.99	0.00
63946BAE0	NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375					4.375	01 Apr 2021		
	180,000.000	Local		110.442611	198,796.70	108.307600	194,953.68	-3,843.02	0.03
		Base		110.442611	198,796.70	108.307600	194,953.68	-3,843.02	0.03
63946CAD0	NBCUNIVERSAL ENTERPRISE COMPANY GUAR 144A 04/19 1.974					1.974	15 Apr 2019		
	100,000.000	Local		100.608540	100,608.54	99.286100	99,286.10	-1,322.44	0.02
		Base		100.608540	100,608.54	99.286100	99,286.10	-1,322.44	0.02
64021SAC3	NEIMAN MARCUS GROUP LTD INC OTHER TERM LOANS					1.0	25 Oct 2020		
	400,000.000	Local		99.875000	399,500.00	99.340900	397,363.60	-2,136.40	0.06
		Base		99.875000	399,500.00	99.340900	397,363.60	-2,136.40	0.06
655044AE5	NOBLE ENERGY INC SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	120,000.000	Local		102.043408	122,452.09	105.865100	127,038.12	4,586.03	0.02
		Base		102.043408	122,452.09	105.865100	127,038.12	4,586.03	0.02
655044AF2	NOBLE ENERGY INC SR UNSECURED 12/21 4.15					4.15	15 Dec 2021		
	180,000.000	Local		100.939494	181,691.09	104.176700	187,518.06	5,826.97	0.03
		Base		100.939494	181,691.09	104.176700	187,518.06	5,826.97	0.03
65540VAL5	NOMURA RESECURITIZATION TRUST NMRR 2015 6R 3A1 144A					0.356	26 May 2046		
	1,286,828.010	Local		95.510739	1,229,058.94	95.000000	1,222,486.61	-6,572.33	0.20
	Original Face:		Base	95.510739	1,229,058.94	95.000000	1,222,486.61	-6,572.33	0.19
65540XAW7	NOMURA RESECURITIZATION TRUST NMRR 2015 5R 3A1 144A					0.44475	26 Feb 2046		
	2,308,016.660	Local		96.519272	2,227,680.87	96.000000	2,215,695.99	-11,984.88	0.36
	Original Face:		Base	96.519272	2,227,680.87	96.000000	2,215,695.99	-11,984.88	0.34
65540YAA3	NOMURA RESECURITIZATION TR 09/35 1					0.306	26 Sep 2035		
	1,730,000.000	Local		97.000406	1,678,107.02	97.000000	1,678,100.00	-7.02	0.27
	Original Face:		Base	97.000406	1,678,107.02	97.000000	1,678,100.00	-7.02	0.26
65557FAA4	NORDEA BANK AB SUBORDINATED 144A 05/21 4.875					4.875	13 May 2021		
	400,000.000	Local		99.682840	398,731.36	108.255300	433,021.20	34,289.84	0.07
		Base		99.682840	398,731.36	108.255300	433,021.20	34,289.84	0.07

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65557FAD8	NORDEA BANK AB SUBORDINATED 144A 09/22 4.25					4.25	21 Sep 2022		
	200,000.000	Local		102.911505	205,823.01	102.419500	204,839.00	-984.01	0.03
		Base		102.911505	205,823.01	102.419500	204,839.00	-984.01	0.03
66704JBX5	NORTHSTAR EDU FIN INC DE NRSSTD 01/46 ADJUSTABLE VAR					0.48	29 Jan 2046		
	175,000.000	Local		83.619983	146,334.97	94.842300	165,974.03	19,639.06	0.03
		Base		83.619983	146,334.97	94.842300	165,974.03	19,639.06	0.03
67054LAB3	NUMERICABLE SFR SAS SR SECURED 144A 05/22 6					6.0	15 May 2022		
	200,000.000	Local		100.000000	200,000.00	98.562500	197,125.00	-2,875.00	0.03
		Base		100.000000	200,000.00	98.562500	197,125.00	-2,875.00	0.03
67054LAC1	NUMERICABLE SFR SAS SR SECURED 144A 05/24 6.25					6.25	15 May 2024		
	330,000.000	Local		101.844433	336,086.63	98.375000	324,637.50	-11,449.13	0.05
		Base		101.844433	336,086.63	98.375000	324,637.50	-11,449.13	0.05
67091TAC9	OFFICE CHERIFIEN DES PHO SR UNSECURED 144A 10/25 4.5					4.5	22 Oct 2025		
	1,080,000.000	Local		96.982604	1,047,412.12	94.875000	1,024,650.00	-22,762.12	0.17
		Base		96.982604	1,047,412.12	94.875000	1,024,650.00	-22,762.12	0.16
674599CC7	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125					3.125	15 Feb 2022		
	100,000.000	Local		98.860930	98,860.93	100.250100	100,250.10	1,389.17	0.02
		Base		98.860930	98,860.93	100.250100	100,250.10	1,389.17	0.02
681904AS7	OMNICARE INC COMPANY GUAR 12/22 4.75					4.75	01 Dec 2022		
	90,000.000	Local		108.186622	97,367.96	106.000000	95,400.00	-1,967.96	0.02
		Base		108.186622	97,367.96	106.000000	95,400.00	-1,967.96	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	102.750000	195,225.00	5,225.00	0.03
		Base		100.000000	190,000.00	102.750000	195,225.00	5,225.00	0.03
68389XAN5	ORACLE CORP SR UNSECURED 10/17 1.2					1.2	15 Oct 2017		
	350,000.000	Local		99.855986	349,495.95	100.000200	350,000.70	504.75	0.06
		Base		99.855986	349,495.95	100.000200	350,000.70	504.75	0.05
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	990,000.000	Local		124.485669	1,232,408.12	120.221100	1,190,188.89	-42,219.23	0.19
		Base		124.485669	1,232,408.12	120.221100	1,190,188.89	-42,219.23	0.18

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694308GN1	PACIFIC GAS + ELECTRIC SR UNSECURED 10/18 8.25					8.25	15 Oct 2018		
	30,000.000	Local		105.569433	31,670.83	119.891000	35,967.30	4,296.47	0.01
		Base		105.569433	31,670.83	119.891000	35,967.30	4,296.47	0.01
694308GS0	PACIFIC GAS + ELECTRIC SR UNSECURED 01/40 5.4					5.4	15 Jan 2040		
	300,000.000	Local		98.870220	296,610.66	110.850400	332,551.20	35,940.54	0.05
		Base		98.870220	296,610.66	110.850400	332,551.20	35,940.54	0.05
70215EAF0	PARTY CITY HLDGS INC TERM LOAN					4.0	27 Jul 2019		
	416,749.990	Local		100.163292	417,430.51	99.734400	415,643.10	-1,787.41	0.07
		Base		100.163292	417,430.51	99.734400	415,643.10	-1,787.41	0.06
706451BG5	PETROLEOS MEXICANOS COMPANY GUAR 06/35 6.625					6.625	15 Jun 2035		
	1,460,000.000	Local		109.446327	1,597,916.37	106.750000	1,558,550.00	-39,366.37	0.25
		Base		109.446327	1,597,916.37	106.750000	1,558,550.00	-39,366.37	0.24
70788TAC1	PENN VIRGINIA RESOURCE COMPANY GUAR 06/20 8.375					8.375	01 Jun 2020		
	130,000.000	Local		106.587638	138,563.93	108.500000	141,050.00	2,486.07	0.02
		Base		106.587638	138,563.93	108.500000	141,050.00	2,486.07	0.02
713448BJ6	PEPSICO INC SR UNSECURED 11/18 7.9					7.9	01 Nov 2018		
	155,000.000	Local		112.911974	175,013.56	119.402000	185,073.10	10,059.54	0.03
		Base		112.911974	175,013.56	119.402000	185,073.10	10,059.54	0.03
713448BZ0	PEPSICO INC SR UNSECURED 03/42 4					4.0	05 Mar 2042		
	50,000.000	Local		91.229880	45,614.94	93.851300	46,925.65	1,310.71	0.01
		Base		91.229880	45,614.94	93.851300	46,925.65	1,310.71	0.01
713448CA4	PEPSICO INC SR UNSECURED 08/15 0.7					0.7	13 Aug 2015		
	270,000.000	Local		99.998681	269,996.44	100.038200	270,103.14	106.70	0.04
		Base		99.998681	269,996.44	100.038200	270,103.14	106.70	0.04
714264AD0	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45					4.45	15 Jan 2022		
	1,140,000.000	Local		104.906731	1,195,936.73	105.131900	1,198,503.66	2,566.93	0.20
		Base		104.906731	1,195,936.73	105.131900	1,198,503.66	2,566.93	0.19
715638BM3	REPUBLIC OF PERU SR UNSECURED 11/50 5.625					5.625	18 Nov 2050		
	50,000.000	Local		115.333260	57,666.63	111.500000	55,750.00	-1,916.63	0.01
		Base		115.333260	57,666.63	111.500000	55,750.00	-1,916.63	0.01

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71645WAL5	PETROBRAS GLOBAL FINANCE COMPANY GUAR 10/16 6.125					6.125	06 Oct 2016		
	130,000.000	Local		100.473669	130,615.77	102.750000	133,575.00	2,959.23	0.02
		Base		100.473669	130,615.77	102.750000	133,575.00	2,959.23	0.02
71645WAP6	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/20 5.75					5.75	20 Jan 2020		
	132,000.000	Local		100.332606	132,439.04	99.084000	130,790.88	-1,648.16	0.02
		Base		100.332606	132,439.04	99.084000	130,790.88	-1,648.16	0.02
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375					5.375	27 Jan 2021		
	1,890,000.000	Local		98.863393	1,868,518.12	96.180000	1,817,802.00	-50,716.12	0.30
		Base		98.863393	1,868,518.12	96.180000	1,817,802.00	-50,716.12	0.28
71645WAT8	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/16 3.875					3.875	27 Jan 2016		
	200,000.000	Local		100.458020	200,916.04	100.427000	200,854.00	-62.04	0.03
		Base		100.458020	200,916.04	100.427000	200,854.00	-62.04	0.03
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25					6.25	17 Mar 2024		
	370,000.000	Local		99.794119	369,238.24	96.547000	357,223.90	-12,014.34	0.06
		Base		99.794119	369,238.24	96.547000	357,223.90	-12,014.34	0.06
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	300,000.000	Local		99.263703	297,791.11	102.625000	307,875.00	10,083.89	0.05
		Base		99.263703	297,791.11	102.625000	307,875.00	10,083.89	0.05
71656LBB6	PETROLEOS MEXICANOS COMPANY GUAR 144A 06/44 5.5					5.5	27 Jun 2044		
	40,000.000	Local		101.875950	40,750.38	92.000000	36,800.00	-3,950.38	0.01
		Base		101.875950	40,750.38	92.000000	36,800.00	-3,950.38	0.01
71677HAF2	PETSMART INC. TERM LOAN B					1.0	11 Mar 2022		
	460,000.000	Local		100.250000	461,150.00	99.840900	459,268.14	-1,881.86	0.07
		Base		100.250000	461,150.00	99.840900	459,268.14	-1,881.86	0.07
717081CY7	PFIZER INC SR UNSECURED 03/39 7.2					7.2	15 Mar 2039		
	100,000.000	Local		130.560620	130,560.62	137.929500	137,929.50	7,368.88	0.02
		Base		130.560620	130,560.62	137.929500	137,929.50	7,368.88	0.02
718172AL3	PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9					2.9	15 Nov 2021		
	180,000.000	Local		99.097133	178,374.84	100.916400	181,649.52	3,274.68	0.03
		Base		99.097133	178,374.84	100.916400	181,649.52	3,274.68	0.03

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718172AP4	PHILIP MORRIS INTL INC SR UNSECURED 03/42 4.5					4.5	20 Mar 2042		
	180,000.000	Local		96.703039	174,065.47	97.438300	175,388.94	1,323.47	0.03
		Base		96.703039	174,065.47	97.438300	175,388.94	1,323.47	0.03
718172AT6	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5					2.5	22 Aug 2022		
	640,000.000	Local		98.058873	627,576.79	96.302600	616,336.64	-11,240.15	0.10
		Base		98.058873	627,576.79	96.302600	616,336.64	-11,240.15	0.10
726505AN0	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 11/20 6.5					6.5	15 Nov 2020		
	32,000.000	Local		104.717125	33,509.48	105.750000	33,840.00	330.52	0.01
		Base		104.717125	33,509.48	105.750000	33,840.00	330.52	0.01
726505AP5	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 02/23 6.875					6.875	15 Feb 2023		
	46,000.000	Local		111.708457	51,385.89	107.250000	49,335.00	-2,050.89	0.01
		Base		111.708457	51,385.89	107.250000	49,335.00	-2,050.89	0.01
73755LAH0	POTASH CORP SASKATCHEWAN SR UNSECURED 03/20 4.875					4.875	30 Mar 2020		
	10,000.000	Local		103.720000	10,372.00	110.158100	11,015.81	643.81	0.00
		Base		103.720000	10,372.00	110.158100	11,015.81	643.81	0.00
743263AR6	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4					4.4	15 Jan 2021		
	170,000.000	Local		99.392629	168,967.47	107.033000	181,956.10	12,988.63	0.03
		Base		99.392629	168,967.47	107.033000	181,956.10	12,988.63	0.03
747065AB6	PENN VIRGINIA RESOURCE COMPANY GUAR 05/21 6.5					6.5	15 May 2021		
	30,000.000	Local		105.194667	31,558.40	105.750000	31,725.00	166.60	0.01
		Base		105.194667	31,558.40	105.750000	31,725.00	166.60	0.00
74733VAA8	QEP RESOURCES INC SR UNSECURED 03/21 6.875					6.875	01 Mar 2021		
	290,000.000	Local		103.043272	298,825.49	103.750000	300,875.00	2,049.51	0.05
		Base		103.043272	298,825.49	103.750000	300,875.00	2,049.51	0.05
74733VAC4	QEP RESOURCES INC SR UNSECURED 05/23 5.25					5.25	01 May 2023		
	70,000.000	Local		98.363914	68,854.74	95.750000	67,025.00	-1,829.74	0.01
		Base		98.363914	68,854.74	95.750000	67,025.00	-1,829.74	0.01
749770AQ6	RABOBANK NEDERLAND JR SUBORDINA 144A 12/49 VAR					11.0	29 Dec 2049		
	160,000.000	Local		107.624319	172,198.91	126.750000	202,800.00	30,601.09	0.03
		Base		107.624319	172,198.91	126.750000	202,800.00	30,601.09	0.03

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75281AAL3	RANGE RESOURCES CORP COMPANY GUAR 08/20 6.75					6.75	01 Aug 2020		
	350,000.000	Local		102.967646	360,386.76	103.250000	361,375.00	988.24	0.06
		Base		102.967646	360,386.76	103.250000	361,375.00	988.24	0.06
75281AAQ2	RANGE RESOURCES CORP COMPANY GUAR 03/23 5					5.0	15 Mar 2023		
	10,000.000	Local		100.806800	10,080.68	98.000000	9,800.00	-280.68	0.00
		Base		100.806800	10,080.68	98.000000	9,800.00	-280.68	0.00
75281AAR0	RANGE RESOURCES CORP COMPANY GUAR 144A 05/25 4.875					4.875	15 May 2025		
	400,000.000	Local		100.000000	400,000.00	97.140000	388,560.00	-11,440.00	0.06
		Base		100.000000	400,000.00	97.140000	388,560.00	-11,440.00	0.06
75886AAJ7	REGENCY ENERGY PARTNERS COMPANY GUAR 11/23 4.5					4.5	01 Nov 2023		
	50,000.000	Local		100.000000	50,000.00	96.500000	48,250.00	-1,750.00	0.01
		Base		100.000000	50,000.00	96.500000	48,250.00	-1,750.00	0.01
75886AAL2	REGENCY ENERGY PART/FINA COMPANY GUAR 03/22 5.875					5.875	01 Mar 2022		
	128,000.000	Local		101.729234	130,213.42	106.451400	136,257.79	6,044.37	0.02
		Base		101.729234	130,213.42	106.451400	136,257.79	6,044.37	0.02
76114QAC9	RESIDENTIAL ASSET SECURITIZATI RAST 2007 A7 A3					6.0	25 Jul 2037		
	253,538.170	Local		77.846519	197,370.64	73.250200	185,717.22	-11,653.42	0.03
Original Face:	419,552.510	Base		77.846519	197,370.64	73.250200	185,717.22	-11,653.42	0.03
76116FAA5	RFCSP STRIP PRINCIPAL BONDS 10/19 0.00000						15 Oct 2019		
	40,000.000	Local		92.465050	36,986.02	92.301400	36,920.56	-65.46	0.01
		Base		92.465050	36,986.02	92.301400	36,920.56	-65.46	0.01
76116FAE7	RFCSP STRIP PRINCIPAL BONDS 10/20 0.00000						15 Oct 2020		
	410,000.000	Local		90.008502	369,034.86	89.772000	368,065.20	-969.66	0.06
		Base		90.008502	369,034.86	89.772000	368,065.20	-969.66	0.06
761713AX4	REYNOLDS AMERICAN INC COMPANY GUAR 11/22 3.25					3.25	01 Nov 2022		
	540,000.000	Local		97.740057	527,796.31	96.315600	520,104.24	-7,692.07	0.08
		Base		97.740057	527,796.31	96.315600	520,104.24	-7,692.07	0.08
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.15	15 Sep 2043		
	10,000.000	Local		110.155900	11,015.59	107.393300	10,739.33	-276.26	0.00
		Base		110.155900	11,015.59	107.393300	10,739.33	-276.26	0.00

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761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
		590,000.000	Local	101.602795	599,456.49	104.889500	618,848.05	19,391.56	0.10
			Base	101.602795	599,456.49	104.889500	618,848.05	19,391.56	0.10
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25				3.25	12 Jun 2020			
		240,000.000	Local	99.982175	239,957.22	101.290200	243,096.48	3,139.26	0.04
			Base	99.982175	239,957.22	101.290200	243,096.48	3,139.26	0.04
767201AK2	RIO TINTO FIN USA LTD COMPANY GUAR 11/20 3.5				3.5	02 Nov 2020			
		70,000.000	Local	98.327071	68,828.95	104.182700	72,927.89	4,098.94	0.01
			Base	98.327071	68,828.95	104.182700	72,927.89	4,098.94	0.01
767201AM8	RIO TINTO FIN USA LTD COMPANY GUAR 05/16 2.5				2.5	20 May 2016			
		150,000.000	Local	99.907747	149,861.62	101.745300	152,617.95	2,756.33	0.02
			Base	99.907747	149,861.62	101.745300	152,617.95	2,756.33	0.02
767201AN6	RIO TINTO FIN USA LTD COMPANY GUAR 05/21 4.125				4.125	20 May 2021			
		70,000.000	Local	99.459171	69,621.42	105.865800	74,106.06	4,484.64	0.01
			Base	99.459171	69,621.42	105.865800	74,106.06	4,484.64	0.01
767201AQ9	RIO TINTO FIN USA LTD COMPANY GUAR 09/21 3.75				3.75	20 Sep 2021			
		480,000.000	Local	102.907181	493,954.47	103.632100	497,434.08	3,479.61	0.08
			Base	102.907181	493,954.47	103.632100	497,434.08	3,479.61	0.08
76720AAM8	RIO TINTO FIN USA PLC 12/18 2.25				2.25	14 Dec 2018			
		20,000.000	Local	100.339650	20,067.93	100.561600	20,112.32	44.39	0.00
			Base	100.339650	20,067.93	100.561600	20,112.32	44.39	0.00
771196AS1	ROCHE HLDGS INC COMPANY GUAR 144A 03/19 6				6.0	01 Mar 2019			
		62,000.000	Local	101.036823	62,642.83	113.795800	70,553.40	7,910.57	0.01
			Base	101.036823	62,642.83	113.795800	70,553.40	7,910.57	0.01
772739AP3	ROCK TENN CO COMPANY GUAR 03/20 3.5				3.5	01 Mar 2020			
		60,000.000	Local	99.608000	59,764.80	102.981300	61,788.78	2,023.98	0.01
			Base	99.608000	59,764.80	102.981300	61,788.78	2,023.98	0.01
772739AQ1	ROCK TENN CO COMPANY GUAR 03/23 4				4.0	01 Mar 2023			
		20,000.000	Local	99.452250	19,890.45	101.657900	20,331.58	441.13	0.00
			Base	99.452250	19,890.45	101.657900	20,331.58	441.13	0.00

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775109AK7	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/18 6.8				6.8	15 Aug 2018		
		70,000.000	Local 101.877943	71,314.56	114.178800	79,925.16	8,610.60	0.01
			Base 101.877943	71,314.56	114.178800	79,925.16	8,610.60	0.01
780097AH4	ROYAL BK SCOTLND GRP PLC JR SUBORDINA 12/49 VAR				7.648	31 Dec 2049		
		30,000.000	Local 90.910067	27,273.02	124.500000	37,350.00	10,076.98	0.01
			Base 90.910067	27,273.02	124.500000	37,350.00	10,076.98	0.01
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1				6.1	10 Jun 2023		
		230,000.000	Local 99.209530	228,181.92	106.323700	244,544.51	16,362.59	0.04
			Base 99.209530	228,181.92	106.323700	244,544.51	16,362.59	0.04
780097AZ4	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/23 6				6.0	19 Dec 2023		
		80,000.000	Local 107.303975	85,843.18	105.893200	84,714.56	-1,128.62	0.01
			Base 107.303975	85,843.18	105.893200	84,714.56	-1,128.62	0.01
780099CC9	ROYAL BK SCOTLND GRP PLC SR UNSECURED 09/15 2.55				2.55	18 Sep 2015		
		40,000.000	Local 99.995675	39,998.27	100.279600	40,111.84	113.57	0.01
			Base 99.995675	39,998.27	100.279600	40,111.84	113.57	0.01
780099CE5	ROYAL BK SCOTLND GRP PLC SUBORDINATED 12/22 6.125				6.125	15 Dec 2022		
		150,000.000	Local 108.135833	162,203.75	107.678200	161,517.30	-686.45	0.03
			Base 108.135833	162,203.75	107.678200	161,517.30	-686.45	0.03
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024		
		1,190,000.000	Local 102.110976	1,215,120.62	99.878300	1,188,551.77	-26,568.85	0.19
			Base 102.110976	1,215,120.62	99.878300	1,188,551.77	-26,568.85	0.18
78307ACZ4	RUSSIAN FEDERATION SR UNSECURED 144A 03/30 VAR				7.5	31 Mar 2030		
		137,500.020	Local 112.912914	155,255.28	117.148800	161,079.62	5,824.34	0.03
Original Face:		220,000.000	Base 112.912914	155,255.28	117.148800	161,079.62	5,824.34	0.02
78412FAP9	SESI LLC COMPANY GUAR 12/21 7.125				7.125	15 Dec 2021		
		50,000.000	Local 100.000000	50,000.00	106.000000	53,000.00	3,000.00	0.01
			Base 100.000000	50,000.00	106.000000	53,000.00	3,000.00	0.01
78442FEJ3	NAVIENT CORP SR UNSECURED 03/20 8				8.0	25 Mar 2020		
		280,000.000	Local 99.954729	279,873.24	111.500000	312,200.00	32,326.76	0.05
			Base 99.954729	279,873.24	111.500000	312,200.00	32,326.76	0.05

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78442GJS6	SLM STUDENT LOAN TRUST SLMA 2003 11 A6 144A					1.03585	15 Dec 2025		
	300,000.000	Local		95.112553	285,337.66	99.869800	299,609.40	14,271.74	0.05
Original Face:	300,000.000	Base		95.112553	285,337.66	99.869800	299,609.40	14,271.74	0.05
784456AB1	SMB PRIVATE EDUCATION LOAN TRU SMB 2014 A A2A 144A					3.05	15 May 2026		
	900,000.000	Local		99.974608	899,771.47	100.759580	906,836.22	7,064.75	0.15
Original Face:	900,000.000	Base		99.974608	899,771.47	100.759580	906,836.22	7,064.75	0.14
784456AC9	SMB PRIVATE EDUCATION LOAN TRU SMB 2014 A A2B 144A					1.3355	15 May 2026		
	750,000.000	Local		100.000000	750,000.00	100.776180	755,821.35	5,821.35	0.12
Original Face:	750,000.000	Base		100.000000	750,000.00	100.776180	755,821.35	5,821.35	0.12
784456AD7	SMB PRIVATE EDUCATION LOAN TRU SMB 2014 A A3 144A					1.6855	15 Apr 2032		
	650,000.000	Local		100.000000	650,000.00	100.002940	650,019.11	19.11	0.11
Original Face:	650,000.000	Base		100.000000	650,000.00	100.002940	650,019.11	19.11	0.10
78447TAA1	SLM STUDENT LOAN TRUST SLMA 2013 M1 M1 144A					3.5	28 Oct 2029		
	565,160.410	Local		98.378427	555,995.92	99.446460	562,032.02	6,036.10	0.09
Original Face:	910,000.000	Base		98.378427	555,995.92	99.446460	562,032.02	6,036.10	0.09
785592AE6	SABINE PASS LIQUEFACTION SR SECURED 02/21 5.625					5.625	01 Feb 2021		
	150,000.000	Local		103.328687	154,993.03	102.000000	153,000.00	-1,993.03	0.02
		Base		103.328687	154,993.03	102.000000	153,000.00	-1,993.03	0.02
796038AC1	SAMSON INVESTMENT CO COMPANY GUAR 02/20 9.75					9.75	15 Feb 2020		
	230,000.000	Local		101.842300	234,237.29	5.750000	13,225.00	-221,012.29	0.00
		Base		101.842300	234,237.29	5.750000	13,225.00	-221,012.29	0.00
802815AT7	SANTANDER US DEBT SA UNI COMPANY GUAR 144A 10/15 3.781					3.781	07 Oct 2015		
	200,000.000	Local		99.842695	199,685.39	100.691200	201,382.40	1,697.01	0.03
		Base		99.842695	199,685.39	100.691200	201,382.40	1,697.01	0.03
80626PAD2	SCHAEFFLER HLDG FIN BV SR SECURED 144A 11/22 6.75					6.75	15 Nov 2022		
	200,000.000	Local		100.000000	200,000.00	107.875000	215,750.00	15,750.00	0.04
		Base		100.000000	200,000.00	107.875000	215,750.00	15,750.00	0.03
822538AA2	SHELF DRILL HOLD LTD SECURED 144A 11/18 8.625					8.625	01 Nov 2018		
	50,000.000	Local		104.082720	52,041.36	89.000000	44,500.00	-7,541.36	0.01
		Base		104.082720	52,041.36	89.000000	44,500.00	-7,541.36	0.01

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822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	200,000.000	Local		124.507935	249,015.87	125.741400	251,482.80	2,466.93	0.04
		Base		124.507935	249,015.87	125.741400	251,482.80	2,466.93	0.04
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125					4.125	11 May 2035		
	180,000.000	Local		100.781661	181,406.99	97.891900	176,205.42	-5,201.57	0.03
		Base		100.781661	181,406.99	97.891900	176,205.42	-5,201.57	0.03
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	410,000.000	Local		99.801451	409,185.95	98.707200	404,699.52	-4,486.43	0.07
		Base		99.801451	409,185.95	98.707200	404,699.52	-4,486.43	0.06
82937JAA2	SINOPEC GRP OVERSEA 2012 COMPANY GUAR 144A 05/17 2.75					2.75	17 May 2017		
	200,000.000	Local		99.889060	199,778.12	101.723700	203,447.40	3,669.28	0.03
		Base		99.889060	199,778.12	101.723700	203,447.40	3,669.28	0.03
82937WAE5	SINOPEC GRP OVERSEA 2014 COMPANY GUAR 144A 04/24 4.375					4.375	10 Apr 2024		
	820,000.000	Local		103.630315	849,768.58	104.882000	860,032.40	10,263.82	0.14
		Base		103.630315	849,768.58	104.882000	860,032.40	10,263.82	0.13
83162CVV2	SMALL BUSINESS ADMINISTRATION SBAP 2013 20J 1					3.37	01 Oct 2033		
	302,352.120	Local		104.545544	316,095.67	104.103070	314,757.84	-1,337.83	0.05
	Original Face: 330,000.010	Base		104.545544	316,095.67	104.103070	314,757.84	-1,337.83	0.05
83162CWV1	SMALL BUSINESS ADMINISTRATION SBAP 2015 20B 1					2.46	01 Feb 2035		
	110,000.000	Local		100.000000	110,000.00	98.797300	108,677.03	-1,322.97	0.02
	Original Face: 110,000.000	Base		100.000000	110,000.00	98.797300	108,677.03	-1,322.97	0.02
83162CWY5	SMALL BUSINESS ADMINISTRATION SBAP 2015 20D 1					2.51	01 Apr 2035		
	230,000.000	Local		100.000000	230,000.00	99.684680	229,274.76	-725.24	0.04
	Original Face: 230,000.000	Base		100.000000	230,000.00	99.684680	229,274.76	-725.24	0.04
836205AR5	REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/25 5.875					5.875	16 Sep 2025		
	950,000.000	Local		109.294597	1,038,298.67	110.784400	1,052,451.80	14,153.13	0.17
		Base		109.294597	1,038,298.67	110.784400	1,052,451.80	14,153.13	0.16
84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25					5.25	08 Nov 2042		
	400,000.000	Local		98.276205	393,104.82	86.784000	347,136.00	-45,968.82	0.06
		Base		98.276205	393,104.82	86.784000	347,136.00	-45,968.82	0.05

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843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8					8.0	01 Mar 2032		
	140,000.000	Local		115.471300	161,659.82	118.709300	166,193.02	4,533.20	0.03
		Base		115.471300	161,659.82	118.709300	166,193.02	4,533.20	0.03
852060AT9	SPRINT CAPITAL CORP COMPANY GUAR 03/32 8.75					8.75	15 Mar 2032		
	290,000.000	Local		103.400910	299,862.64	97.250000	282,025.00	-17,837.64	0.05
		Base		103.400910	299,862.64	97.250000	282,025.00	-17,837.64	0.04
85207UAF2	SPRINT CORP COMPANY GUAR 09/23 7.875					7.875	15 Sep 2023		
	360,000.000	Local		104.086950	374,713.02	97.530000	351,108.00	-23,605.02	0.06
		Base		104.086950	374,713.02	97.530000	351,108.00	-23,605.02	0.05
85207UAJ4	SPRINT CORP COMPANY GUAR 02/25 7.625					7.625	15 Feb 2025		
	280,000.000	Local		100.043475	280,121.73	94.250000	263,900.00	-16,221.73	0.04
		Base		100.043475	280,121.73	94.250000	263,900.00	-16,221.73	0.04
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7					5.7	26 Mar 2044		
	1,150,000.000	Local		104.931578	1,206,713.15	103.667200	1,192,172.80	-14,540.35	0.19
		Base		104.931578	1,206,713.15	103.667200	1,192,172.80	-14,540.35	0.19
857477AF0	STATE STREET CORP JR SUBORDINA 03/18 4.956					4.956	15 Mar 2018		
	280,000.000	Local		101.490754	284,174.11	107.497900	300,994.12	16,820.01	0.05
		Base		101.490754	284,174.11	107.497900	300,994.12	16,820.01	0.05
857524AC6	REPUBLIC OF POLAND SR UNSECURED 01/24 4					4.0	22 Jan 2024		
	1,150,000.000	Local		103.583837	1,191,214.13	104.624000	1,203,176.00	11,961.87	0.20
		Base		103.583837	1,191,214.13	104.624000	1,203,176.00	11,961.87	0.19
85771PAB8	STATOIL ASA COMPANY GUAR 08/17 3.125					3.125	17 Aug 2017		
	150,000.000	Local		99.615580	149,423.37	103.893700	155,840.55	6,417.18	0.03
		Base		99.615580	149,423.37	103.893700	155,840.55	6,417.18	0.02
86359BYB1	STRUCTURED ADJUSTABLE RATE MOR SARM 2004 10 2A					2.447334	25 Aug 2034		
	281,337.790	Local		95.399225	268,394.07	99.122400	278,868.77	10,474.70	0.05
Original Face:	1,740,000.000	Base		95.399225	268,394.07	99.122400	278,868.77	10,474.70	0.04
86359LTD1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006 AR1 2A1					0.417	25 Feb 2036		
	168,533.530	Local		84.244892	141,980.89	85.213800	143,613.83	1,632.94	0.02
Original Face:	1,030,000.000	Base		84.244892	141,980.89	85.213800	143,613.83	1,632.94	0.02

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865622AE4	SUMITOMO MITSUI BANKING SR UNSECURED 144A 07/15 3.15				3.15	22 Jul 2015		
		210,000.000	Local 100.002929	210,006.15	100.115600	210,242.76	236.61	0.03
			Base 100.002929	210,006.15	100.115600	210,242.76	236.61	0.03
86736GAP9	SUNGARD DATA SYS INC TERM LOAN E				1.0	08 Mar 2020		
		87,387.550	Local 101.030421	88,288.01	99.968800	87,360.29	-927.72	0.01
			Base 101.030421	88,288.01	99.968800	87,360.29	-927.72	0.01
872456AA6	TELECOM ITALIA CAPITAL COMPANY GUAR 06/19 7.175				7.175	18 Jun 2019		
		10,000.000	Local 106.354800	10,635.48	112.375000	11,237.50	602.02	0.00
			Base 106.354800	10,635.48	112.375000	11,237.50	602.02	0.00
877249AC6	TAYLOR MORRISON COMM/MON COMPANY GUAR 144A 04/21 5.25				5.25	15 Apr 2021		
		130,000.000	Local 98.290192	127,777.25	98.500000	128,050.00	272.75	0.02
			Base 98.290192	127,777.25	98.500000	128,050.00	272.75	0.02
878091BC0	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 12/39 6.85				6.85	16 Dec 2039		
		180,000.000	Local 102.975117	185,355.21	125.215300	225,387.54	40,032.33	0.04
			Base 102.975117	185,355.21	125.215300	225,387.54	40,032.33	0.03
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.9	15 Sep 2044		
		500,000.000	Local 105.534998	527,674.99	101.976100	509,880.50	-17,794.49	0.08
			Base 105.534998	527,674.99	101.976100	509,880.50	-17,794.49	0.08
87938WAG8	TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221				6.221	03 Jul 2017		
		60,000.000	Local 98.314333	58,988.60	108.693700	65,216.22	6,227.62	0.01
			Base 98.314333	58,988.60	108.693700	65,216.22	6,227.62	0.01
87938WAH6	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877				5.877	15 Jul 2019		
		60,000.000	Local 100.333217	60,199.93	112.978000	67,786.80	7,586.87	0.01
			Base 100.333217	60,199.93	112.978000	67,786.80	7,586.87	0.01
880591EH1	TENN VALLEY AUTHORITY SR UNSECURED 09/39 5.25				5.25	15 Sep 2039		
		290,000.000	Local 116.549314	337,993.01	121.670900	352,845.61	14,852.60	0.06
			Base 116.549314	337,993.01	121.670900	352,845.61	14,852.60	0.05
88165FAF9	TEVA PHARMACEUT FIN BV COMPANY GUAR 11/21 3.65				3.65	10 Nov 2021		
		5,000.000	Local 99.662800	4,983.14	101.919200	5,095.96	112.82	0.00
			Base 99.662800	4,983.14	101.919200	5,095.96	112.82	0.00

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883556AZ5	THERMO FISHER SCIENTIFIC SR UNSECURED 08/21 3.6					3.6	15 Aug 2021		
	80,000.000	Local		99.874963	79,899.97	101.792100	81,433.68	1,533.71	0.01
		Base		99.874963	79,899.97	101.792100	81,433.68	1,533.71	0.01
887317AL9	TIME WARNER INC COMPANY GUAR 03/41 6.25					6.25	29 Mar 2041		
	220,000.000	Local		126.687614	278,712.75	114.428900	251,743.58	-26,969.17	0.04
		Base		126.687614	278,712.75	114.428900	251,743.58	-26,969.17	0.04
88731EAJ9	TIME WARNER ENTERTAINMEN COMPANY GUAR 07/33 8.375					8.375	15 Jul 2033		
	170,000.000	Local		111.616353	189,747.80	122.742000	208,661.40	18,913.60	0.03
		Base		111.616353	189,747.80	122.742000	208,661.40	18,913.60	0.03
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3					7.3	01 Jul 2038		
	150,000.000	Local		116.442680	174,664.02	112.670800	169,006.20	-5,657.82	0.03
		Base		116.442680	174,664.02	112.670800	169,006.20	-5,657.82	0.03
88732JAP3	TIME WARNER CABLE INC COMPANY GUAR 02/19 8.75					8.75	14 Feb 2019		
	10,000.000	Local		107.710900	10,771.09	118.765200	11,876.52	1,105.43	0.00
		Base		107.710900	10,771.09	118.765200	11,876.52	1,105.43	0.00
88732JAW8	TIME WARNER CABLE INC COMPANY GUAR 02/20 5					5.0	01 Feb 2020		
	10,000.000	Local		111.236900	11,123.69	107.961300	10,796.13	-327.56	0.00
		Base		111.236900	11,123.69	107.961300	10,796.13	-327.56	0.00
88732JAX6	TIME WARNER CABLE INC COMPANY GUAR 02/21 4.125					4.125	15 Feb 2021		
	180,000.000	Local		103.417128	186,150.83	103.244500	185,840.10	-310.73	0.03
		Base		103.417128	186,150.83	103.244500	185,840.10	-310.73	0.03
88732JAY4	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875					5.875	15 Nov 2040		
	290,000.000	Local		114.947762	333,348.51	96.813200	280,758.28	-52,590.23	0.05
		Base		114.947762	333,348.51	96.813200	280,758.28	-52,590.23	0.04
88732JBA5	TIME WARNER CABLE INC COMPANY GUAR 09/21 4					4.0	01 Sep 2021		
	300,000.000	Local		103.293203	309,879.61	102.663600	307,990.80	-1,888.81	0.05
		Base		103.293203	309,879.61	102.663600	307,990.80	-1,888.81	0.05
88732JBB3	TIME WARNER CABLE INC COMPANY GUAR 09/41 5.5					5.5	01 Sep 2041		
	50,000.000	Local		98.996300	49,498.15	93.266700	46,633.35	-2,864.80	0.01
		Base		98.996300	49,498.15	93.266700	46,633.35	-2,864.80	0.01

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89233P6S0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25					1.25	05 Oct 2017		
	290,000.000	Local		99.973293	289,922.55	100.254900	290,739.21	816.66	0.05
		Base		99.973293	289,922.55	100.254900	290,739.21	816.66	0.05
893830BA6	TRANSOCEAN INC COMPANY GUAR 12/16 5.55					5.55	15 Dec 2016		
	90,000.000	Local		104.450911	94,005.82	103.497000	93,147.30	-858.52	0.02
		Base		104.450911	94,005.82	103.497000	93,147.30	-858.52	0.01
900123CB4	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875					4.875	16 Apr 2043		
	230,000.000	Local		98.854878	227,366.22	90.996000	209,290.80	-18,075.42	0.03
		Base		98.854878	227,366.22	90.996000	209,290.80	-18,075.42	0.03
900123CF5	REPUBLIC OF TURKEY SR UNSECURED 03/24 5.75					5.75	22 Mar 2024		
	1,140,000.000	Local		104.680596	1,193,358.80	108.250000	1,234,050.00	40,691.20	0.20
		Base		104.680596	1,193,358.80	108.250000	1,234,050.00	40,691.20	0.19
90131HAQ8	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5					4.5	15 Feb 2021		
	40,000.000	Local		100.114850	40,045.94	108.569400	43,427.76	3,381.82	0.01
		Base		100.114850	40,045.94	108.569400	43,427.76	3,381.82	0.01
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	60,000.000	Local		103.846883	62,308.13	102.829400	61,697.64	-610.49	0.01
		Base		103.846883	62,308.13	102.829400	61,697.64	-610.49	0.01
909317BE8	UAL 2009 2A PASS THRU TR PASS THRU CE 07/18 9.75					9.75	15 Jul 2018		
	18,995.120	Local		99.901290	18,976.37	108.750000	20,657.19	1,680.82	0.00
		Base		99.901290	18,976.37	108.750000	20,657.19	1,680.82	0.00
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.75	03 Nov 2020		
	100,000.000	Local		98.765200	98,765.20	107.909700	107,909.70	9,144.50	0.02
		Base		98.765200	98,765.20	107.909700	107,909.70	9,144.50	0.02
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	1,580,000.000	Local		105.825856	1,672,048.53	106.375000	1,680,725.00	8,676.47	0.27
		Base		105.825856	1,672,048.53	106.375000	1,680,725.00	8,676.47	0.26
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75					5.75	15 Nov 2024		
	220,000.000	Local		102.301550	225,063.41	98.500000	216,700.00	-8,363.41	0.04
		Base		102.301550	225,063.41	98.500000	216,700.00	-8,363.41	0.03

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WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCR



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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	
912803EA7	STRIP PRINC 02/43 0.00000					15 Feb 2043			
		500,000.000	Local 33.417882	167,089.41	40.521100	202,605.50	35,516.09		0.03
			Base 33.417882	167,089.41	40.521100	202,605.50	35,516.09		0.03
912810FR4	TSY INFL IX N/B 01/25 2.375				2.375	15 Jan 2025			
		0.020	Local -1,800.000000	-0.36	117.640600	0.02	0.38		0.00
			Base -1,600.000000	-0.32	117.640600	0.02	0.34		0.00
912810QF8	TSY INFL IX N/B 02/40 2.125				2.125	15 Feb 2040			
		1,094,580.000	Local 126.592347	1,385,654.51	123.148400	1,347,957.76	-37,696.75		0.22
Original Face:		1,000,000.000	Base 126.592347	1,385,654.51	123.148400	1,347,957.76	-37,696.75		0.21
912810QV3	TSY INFL IX N/B 02/42 0.75				0.75	15 Feb 2042			
		659,616.300	Local 104.260528	687,719.44	91.898400	606,176.83	-81,542.61		0.10
Original Face:		630,000.000	Base 104.260528	687,719.44	91.898400	606,176.83	-81,542.61		0.09
912810RA8	TSY INFL IX N/B 02/43 0.625				0.625	15 Feb 2043			
		1,461,208.400	Local 87.245500	1,274,838.57	88.656200	1,295,451.84	20,613.27		0.21
Original Face:		1,420,000.000	Base 87.245500	1,274,838.57	88.656200	1,295,451.84	20,613.27		0.20
912810RG5	US TREASURY N/B 05/44 3.375				3.375	15 May 2044			
		7,860,000.000	Local 106.433004	8,365,634.12	105.039100	8,256,073.26	-109,560.86		1.34
			Base 106.433004	8,365,634.12	105.039100	8,256,073.26	-109,560.86		1.28
912810RJ9	US TREASURY N/B 11/44 3				3.0	15 Nov 2044			
		1,990,000.000	Local 106.876912	2,126,850.54	97.820300	1,946,623.97	-180,226.57		0.32
			Base 106.876912	2,126,850.54	97.820300	1,946,623.97	-180,226.57		0.30
912810RM2	US TREASURY N/B 05/45 3				3.0	15 May 2045			
		21,060,000.000	Local 100.259272	21,114,602.62	98.000000	20,638,800.00	-475,802.62		3.36
			Base 100.259272	21,114,602.62	98.000000	20,638,800.00	-475,802.62		3.20
912828A75	US TREASURY N/B 12/18 1.5				1.5	31 Dec 2018			
		220,000.000	Local 99.757841	219,467.25	100.984400	222,165.68	2,698.43		0.04
			Base 99.757841	219,467.25	100.984400	222,165.68	2,698.43		0.03
912828D56	US TREASURY N/B 08/24 2.375				2.375	15 Aug 2024			
		4,770,000.000	Local 99.942290	4,767,247.22	100.539100	4,795,715.07	28,467.85		0.78
			Base 99.942290	4,767,247.22	100.539100	4,795,715.07	28,467.85		0.74

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912828F39	US TREASURY N/B 09/19 1.75					1.75	30 Sep 2019		
	110,000.000	Local		99.959873	109,955.86	101.203100	111,323.41	1,367.55	0.02
		Base		99.959873	109,955.86	101.203100	111,323.41	1,367.55	0.02
912828F62	US TREASURY N/B 10/19 1.5					1.5	31 Oct 2019		
	80,000.000	Local		99.367663	79,494.13	100.054700	80,043.76	549.63	0.01
		Base		99.367663	79,494.13	100.054700	80,043.76	549.63	0.01
912828G53	US TREASURY N/B 11/21 1.875					1.875	30 Nov 2021		
	2,030,000.000	Local		99.017424	2,010,053.70	99.351600	2,016,837.48	6,783.78	0.33
		Base		99.017424	2,010,053.70	99.351600	2,016,837.48	6,783.78	0.31
912828G61	US TREASURY N/B 11/19 1.5					1.5	30 Nov 2019		
	1,340,000.000	Local		99.615213	1,334,843.85	100.015600	1,340,209.04	5,365.19	0.22
		Base		99.615213	1,334,843.85	100.015600	1,340,209.04	5,365.19	0.21
912828G87	US TREASURY N/B 12/21 2.125					2.125	31 Dec 2021		
	3,690,000.000	Local		99.674462	3,677,987.63	100.781200	3,718,826.28	40,838.65	0.61
		Base		99.674462	3,677,987.63	100.781200	3,718,826.28	40,838.65	0.58
912828G95	US TREASURY N/B 12/19 1.625					1.625	31 Dec 2019		
	1,940,000.000	Local		99.807039	1,936,256.55	100.414100	1,948,033.54	11,776.99	0.32
		Base		99.807039	1,936,256.55	100.414100	1,948,033.54	11,776.99	0.30
912828H52	US TREASURY N/B 01/20 1.25					1.25	31 Jan 2020		
	990,000.000	Local		99.831384	988,330.70	98.669920	976,832.21	-11,498.49	0.16
		Base		99.831384	988,330.70	98.669920	976,832.21	-11,498.49	0.15
912828H86	US TREASURY N/B 01/22 1.5					1.5	31 Jan 2022		
	70,000.000	Local		97.784029	68,448.82	96.812500	67,768.75	-680.07	0.01
		Base		97.784029	68,448.82	96.812500	67,768.75	-680.07	0.01
912828J27	US TREASURY N/B 02/25 2					2.0	15 Feb 2025		
	23,510,000.000	Local		97.499261	22,922,076.32	97.156200	22,841,422.62	-80,653.70	3.72
		Base		97.499261	22,922,076.32	97.156200	22,841,422.62	-80,653.70	3.54
912828J76	US TREASURY N/B 03/22 1.75					1.75	31 Mar 2022		
	1,390,000.000	Local		99.734165	1,386,304.90	98.187500	1,364,806.25	-21,498.65	0.22
		Base		99.734165	1,386,304.90	98.187500	1,364,806.25	-21,498.65	0.21



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912828RE2	US TREASURY N/B 08/18 1.5					1.5	31 Aug 2018		
	100,000.000	Local		100.072960	100,072.96	101.304700	101,304.70	1,231.74	0.02
		Base		100.072960	100,072.96	101.304700	101,304.70	1,231.74	0.02
912828UA6	US TREASURY N/B 11/17 0.625					0.625	30 Nov 2017		
	7,750,000.000	Local		98.987862	7,671,559.29	99.570300	7,716,698.25	45,138.96	1.26
		Base		98.987862	7,671,559.29	99.570300	7,716,698.25	45,138.96	1.20
912828WB2	US TREASURY N/B 10/15 0.25					0.25	31 Oct 2015		
	140,000.000	Local		99.989279	139,984.99	100.046900	140,065.66	80.67	0.02
		Base		99.989279	139,984.99	100.046900	140,065.66	80.67	0.02
912828WJ5	US TREASURY N/B 05/24 2.5					2.5	15 May 2024		
	1,340,000.000	Local		102.301863	1,370,844.97	101.710900	1,362,926.06	-7,918.91	0.22
		Base		102.301863	1,370,844.97	101.710900	1,362,926.06	-7,918.91	0.21
912828WW6	US TREASURY N/B 07/19 1.625					1.625	31 Jul 2019		
	2,910,000.000	Local		99.754890	2,902,867.30	100.851600	2,934,781.56	31,914.26	0.48
		Base		99.754890	2,902,867.30	100.851600	2,934,781.56	31,914.26	0.46
912828XB1	US TREASURY N/B 05/25 2.125					2.125	15 May 2025		
	30,000.000	Local		97.823733	29,347.12	98.187500	29,456.25	109.13	0.00
		Base		97.823733	29,347.12	98.187500	29,456.25	109.13	0.00
912828XG0	US TREASURY N/B 06/22 2.125					2.125	30 Jun 2022		
	8,190,000.000	Local		99.819021	8,175,177.85	100.421900	8,224,553.61	49,375.76	1.34
		Base		99.819021	8,175,177.85	100.421900	8,224,553.61	49,375.76	1.28
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	120,000.000	Local		99.148775	118,978.53	101.589500	121,907.40	2,928.87	0.02
		Base		99.148775	118,978.53	101.589500	121,907.40	2,928.87	0.02
91324PBT8	UNITEDHEALTH GROUP INC SR UNSECURED 11/21 3.375					3.375	15 Nov 2021		
	70,000.000	Local		99.630671	69,741.47	102.746200	71,922.34	2,180.87	0.01
		Base		99.630671	69,741.47	102.746200	71,922.34	2,180.87	0.01
91324PBZ4	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75					2.75	15 Feb 2023		
	200,000.000	Local		101.261410	202,522.82	95.663100	191,326.20	-11,196.62	0.03
		Base		101.261410	202,522.82	95.663100	191,326.20	-11,196.62	0.03

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914906AP7	UNIVISION COMMUNICATIONS SR SECURED 144A 09/22 6.75					6.75	15 Sep 2022		
	262,000.000	Local		102.760931	269,233.64	105.750000	277,065.00	7,831.36	0.05
		Base		102.760931	269,233.64	105.750000	277,065.00	7,831.36	0.04
914908AU2	UNIVISION COMMUNICATIONS INC TERM LOAN					1.0	01 Mar 2020		
	249,338.230	Local		99.625003	248,403.22	99.343800	247,702.07	-701.15	0.04
		Base		99.625003	248,403.22	99.343800	247,702.07	-701.15	0.04
914908AV0	UNIVISION COMMUNICATIONS INC TERM LOAN					1.0	01 Mar 2020		
	515,608.380	Local		99.957136	515,387.37	99.250000	511,741.32	-3,646.05	0.08
		Base		99.957136	515,387.37	99.250000	511,741.32	-3,646.05	0.08
91831AAA9	VALEANT PHARMACEUTICALS COMPANY GUAR 144A 03/20 5.375					5.375	15 Mar 2020		
	480,000.000	Local		100.000000	480,000.00	103.250000	495,600.00	15,600.00	0.08
		Base		100.000000	480,000.00	103.250000	495,600.00	15,600.00	0.08
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	480,000.000	Local		98.374594	472,198.05	96.681000	464,068.80	-8,129.25	0.08
		Base		98.374594	472,198.05	96.681000	464,068.80	-8,129.25	0.07
91911TAM5	VALE OVERSEAS LIMITED COMPANY GUAR 01/22 4.375					4.375	11 Jan 2022		
	84,000.000	Local		99.704274	83,751.59	97.695200	82,063.97	-1,687.62	0.01
		Base		99.704274	83,751.59	97.695200	82,063.97	-1,687.62	0.01
92343VBJ2	VERIZON COMMUNICATIONS SR UNSECURED 11/22 2.45					2.45	01 Nov 2022		
	20,000.000	Local		99.956700	19,991.34	93.878400	18,775.68	-1,215.66	0.00
		Base		99.956700	19,991.34	93.878400	18,775.68	-1,215.66	0.00
92343VBQ6	VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5					4.5	15 Sep 2020		
	110,000.000	Local		108.896064	119,785.67	107.873500	118,660.85	-1,124.82	0.02
		Base		108.896064	119,785.67	107.873500	118,660.85	-1,124.82	0.02
92343VBR4	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15					5.15	15 Sep 2023		
	530,000.000	Local		105.534509	559,332.90	109.484100	580,265.73	20,932.83	0.09
		Base		105.534509	559,332.90	109.484100	580,265.73	20,932.83	0.09
92343VBS2	VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4					6.4	15 Sep 2033		
	284,000.000	Local		105.096609	298,474.37	114.594000	325,446.96	26,972.59	0.05
		Base		105.096609	298,474.37	114.594000	325,446.96	26,972.59	0.05

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92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.55	15 Sep 2043			
		2,924,000.000	Local	126.251732	3,691,600.65	116.975400	3,420,360.70	-271,239.95	0.56
			Base	126.251732	3,691,600.65	116.975400	3,420,360.70	-271,239.95	0.53
92343VCC6	VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45				3.45	15 Mar 2021			
		160,000.000	Local	100.837338	161,339.74	101.932700	163,092.32	1,752.58	0.03
			Base	100.837338	161,339.74	101.932700	163,092.32	1,752.58	0.03
92553PAT9	VIACOM INC SR UNSECURED 09/23 4.25				4.25	01 Sep 2023			
		100,000.000	Local	99.000240	99,000.24	100.791600	100,791.60	1,791.36	0.02
			Base	99.000240	99,000.24	100.791600	100,791.60	1,791.36	0.02
926NTLI6	MURRAY ENERGY CORPORATION 2015 TERM LOAN B				1.0	19 Mar 2021			
		280,000.000	Local	97.000000	271,600.00	92.458300	258,883.24	-12,716.76	0.04
			Base	97.000000	271,600.00	92.458300	258,883.24	-12,716.76	0.04
926QAPI0	STAPLES INC. TERM LOAN B				1.0	07 Apr 2021			
		460,000.000	Local	100.125000	460,575.00	99.805600	459,105.76	-1,469.24	0.07
			Base	100.125000	460,575.00	99.805600	459,105.76	-1,469.24	0.07
926TWDI7	FNMA STRU AM 7308 S 07/45 VAR				1.0	31 Jul 2045			
		400,000.000	Local	25.750000	103,000.00	25.357000	101,428.00	-1,572.00	0.02
		Original Face: 400,000.000	Base	25.750000	103,000.00	25.357000	101,428.00	-1,572.00	0.02
92890FAW6	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2014 C20 XA				1.386735	15 May 2047			
		3,899,916.070	Local	7.054594	275,123.24	7.011800	273,454.31	-1,668.93	0.04
		Original Face: 3,954,407.000	Base	7.054594	275,123.24	7.011800	273,454.31	-1,668.93	0.04
92890HAC6	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/24 3.75				3.75	17 Sep 2024			
		300,000.000	Local	99.652547	298,957.64	98.834500	296,503.50	-2,454.14	0.05
			Base	99.652547	298,957.64	98.834500	296,503.50	-2,454.14	0.05
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75				4.75	17 Sep 2044			
		500,000.000	Local	101.969374	509,846.87	98.081800	490,409.00	-19,437.87	0.08
			Base	101.969374	509,846.87	98.081800	490,409.00	-19,437.87	0.08
92922FAS7	WAMU MORTGAGE PASS THROUGH CER WAMU 2003 AR8 A				2.383778	25 Aug 2033			
		80,520.900	Local	95.466817	76,870.74	102.626300	82,635.62	5,764.88	0.01
		Original Face: 1,140,000.000	Base	95.466817	76,870.74	102.626300	82,635.62	5,764.88	0.01

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
92922FYA0	WAMU MORTGAGE PASS THROUGH CER WAMU 2004 AR11 A					2.448997	25 Oct 2034		
	264,450.090	Local	95.386967	252,250.92	101.034200	267,185.03	14,934.11	0.04	
Original Face:	2,100,000.000	Base	95.386967	252,250.92	101.034200	267,185.03	14,934.11	0.04	
92936MAD9	WPP FINANCE 2010 COMPANY GUAR 09/42 5.125					5.125	07 Sep 2042		
	120,000.000	Local	94.464917	113,357.90	99.724900	119,669.88	6,311.98	0.02	
		Base	94.464917	113,357.90	99.724900	119,669.88	6,311.98	0.02	
92936TAF9	WF RBS COMMERCIAL MORTGAGE TRU WFRBS 2012 C7 XA 144A					1.71714	15 Jun 2045		
	1,081,421.970	Local	7.483684	80,930.20	7.901900	85,452.88	4,522.68	0.01	
Original Face:	1,160,000.000	Base	7.483684	80,930.20	7.901900	85,452.88	4,522.68	0.01	
92976GAH4	WELLS FARGO BANK NA SUBORDINATED 11/17 6					6.0	15 Nov 2017		
	830,000.000	Local	102.948024	854,468.60	110.154100	914,279.03	59,810.43	0.15	
		Base	102.948024	854,468.60	110.154100	914,279.03	59,810.43	0.14	
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	730,000.000	Local	97.675375	713,030.24	98.875000	721,787.50	8,757.26	0.12	
		Base	97.675375	713,030.24	98.875000	721,787.50	8,757.26	0.11	
93363PAK6	WAMU MORTGAGE PASS THROUGH CER WAMU 2006 AR14 2A3					1.93796	25 Nov 2036		
	371,928.640	Local	87.356540	324,903.99	84.462200	314,139.11	-10,764.88	0.05	
Original Face:	700,000.000	Base	87.356540	324,903.99	84.462200	314,139.11	-10,764.88	0.05	
939336R54	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2004 RA2 2A					7.0	25 Jul 2033		
	95,523.470	Local	99.148597	94,710.18	108.977800	104,099.38	9,389.20	0.02	
Original Face:	3,350,000.000	Base	99.148597	94,710.18	108.977800	104,099.38	9,389.20	0.02	
94106LAG4	WASTE MANAGEMENT INC COMPANY GUAR 05/29 7.375					7.375	15 May 2029		
	80,000.000	Local	121.508988	97,207.19	135.870500	108,696.40	11,489.21	0.02	
		Base	121.508988	97,207.19	135.870500	108,696.40	11,489.21	0.02	
94106LAZ2	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5					3.5	15 May 2024		
	110,000.000	Local	99.772591	109,749.85	100.136600	110,150.26	400.41	0.02	
		Base	99.772591	109,749.85	100.136600	110,150.26	400.41	0.02	
94973VAM9	ANTHEM INC SR UNSECURED 06/17 5.875					5.875	15 Jun 2017		
	270,000.000	Local	100.106985	270,288.86	108.592300	293,199.21	22,910.35	0.05	
		Base	100.106985	270,288.86	108.592300	293,199.21	22,910.35	0.05	

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WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

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STATE STREET

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94973VAX5	ANTHEM INC SR UNSECURED 05/22 3.125					3.125	15 May 2022		
	80,000.000	Local		99.631788	79,705.43	97.183800	77,747.04	-1,958.39	0.01
		Base		99.631788	79,705.43	97.183800	77,747.04	-1,958.39	0.01
94973VAZ0	ANTHEM INC SR UNSECURED 09/15 1.25					1.25	10 Sep 2015		
	60,000.000	Local		99.997317	59,998.39	100.055200	60,033.12	34.73	0.01
		Base		99.997317	59,998.39	100.055200	60,033.12	34.73	0.01
949746QU8	WELLS FARGO + COMPANY SR UNSECURED 06/16 VAR					3.676	15 Jun 2016		
	130,000.000	Local		100.000000	130,000.00	102.723200	133,540.16	3,540.16	0.02
		Base		100.000000	130,000.00	102.723200	133,540.16	3,540.16	0.02
949746RE3	WELLS FARGO + COMPANY SUBORDINATED 01/24 4.48					4.48	16 Jan 2024		
	1,986,000.000	Local		104.869335	2,082,705.00	105.274100	2,090,743.63	8,038.63	0.34
		Base		104.869335	2,082,705.00	105.274100	2,090,743.63	8,038.63	0.32
94974BEV8	WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6					4.6	01 Apr 2021		
	50,000.000	Local		104.776700	52,388.35	109.547800	54,773.90	2,385.55	0.01
		Base		104.776700	52,388.35	109.547800	54,773.90	2,385.55	0.01
94974BFG0	WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5					1.5	16 Jan 2018		
	80,000.000	Local		99.907763	79,926.21	99.812400	79,849.92	-76.29	0.01
		Base		99.907763	79,926.21	99.812400	79,849.92	-76.29	0.01
94974BFJ4	WELLS FARGO + COMPANY SUBORDINATED 02/23 3.45					3.45	13 Feb 2023		
	410,000.000	Local		96.629624	396,181.46	99.458500	407,779.85	11,598.39	0.07
		Base		96.629624	396,181.46	99.458500	407,779.85	11,598.39	0.06
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	130,000.000	Local		99.711000	129,624.30	106.772000	138,803.60	9,179.30	0.02
		Base		99.711000	129,624.30	106.772000	138,803.60	9,179.30	0.02
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	560,000.000	Local		106.032907	593,784.28	95.849000	536,754.40	-57,029.88	0.09
		Base		106.032907	593,784.28	95.849000	536,754.40	-57,029.88	0.08
94985FAG3	WELLS FARGO ALTERNATIVE LOAN T WFALT 2007 PA2 2A1					0.617	25 Jun 2037		
	368,050.760	Local		70.946399	261,118.76	75.761500	278,840.78	17,722.02	0.05
	Original Face:	1,110,000.000	Base	70.946399	261,118.76	75.761500	278,840.78	17,722.02	0.04

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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			Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	Units								
94988QAQ4	WELLS FARGO COMMERCIAL MORTGAG WFCM 2013 LC12 B					4.435905	15 Jul 2046		
	70,000.000	Local	103.734714	72,614.30	104.249000	72,974.30	360.00	0.01	
Original Face:	70,000.000	Base	103.734714	72,614.30	104.249000	72,974.30	360.00	0.01	
94988XAU0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC16 A5					3.817	15 Aug 2050		
	20,000.000	Local	104.457600	20,891.52	104.292800	20,858.56	-32.96	0.00	
Original Face:	20,000.000	Base	104.457600	20,891.52	104.292800	20,858.56	-32.96	0.00	
94989AAW5	WELLS FARGO COMMERCIAL MORTGAG WFCM 2014 LC18 AS					3.808	15 Dec 2047		
	250,000.000	Local	102.949076	257,372.69	101.851800	254,629.50	-2,743.19	0.04	
Original Face:	250,000.000	Base	102.949076	257,372.69	101.851800	254,629.50	-2,743.19	0.04	
94989EAG2	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 LC20 AS					3.467	15 Apr 2050		
	220,000.000	Local	102.973173	226,540.98	98.222400	216,089.28	-10,451.70	0.04	
Original Face:	220,000.000	Base	102.973173	226,540.98	98.222400	216,089.28	-10,451.70	0.03	
94989HAQ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 A5					3.148	15 May 2048		
	1,230,000.000	Local	102.978372	1,266,633.98	98.820900	1,215,497.07	-51,136.91	0.20	
Original Face:	1,230,000.000	Base	102.978372	1,266,633.98	98.820900	1,215,497.07	-51,136.91	0.19	
94989HAW0	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 AS					3.406	15 May 2048		
	1,300,000.000	Local	102.978969	1,338,726.60	98.055300	1,274,718.90	-64,007.70	0.21	
Original Face:	1,300,000.000	Base	102.978969	1,338,726.60	98.055300	1,274,718.90	-64,007.70	0.20	
94989HAZ3	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 XA					1.350717	15 May 2048		
	5,162,570.630	Local	8.138771	420,169.81	8.019400	414,007.19	-6,162.62	0.07	
Original Face:	5,169,000.000	Base	8.138771	420,169.81	8.019400	414,007.19	-6,162.62	0.06	
94989HBJ8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 C					3.848	15 May 2048		
	1,130,000.000	Local	99.996219	1,129,957.28	94.986900	1,073,351.97	-56,605.31	0.17	
Original Face:	1,130,000.000	Base	99.996219	1,129,957.28	94.986900	1,073,351.97	-56,605.31	0.17	
94989HBM1	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 NXS1 D					4.242463	15 May 2048		
	1,280,000.000	Local	93.074140	1,191,348.99	86.533800	1,107,632.64	-83,716.35	0.18	
Original Face:	1,280,000.000	Base	93.074140	1,191,348.99	86.533800	1,107,632.64	-83,716.35	0.17	
952355AN5	WEST CORP COMPANY GUAR 144A 07/22 5.375					5.375	15 Jul 2022		
	220,000.000	Local	98.421686	216,527.71	93.500000	205,700.00	-10,827.71	0.03	
		Base	98.421686	216,527.71	93.500000	205,700.00	-10,827.71	0.03	

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969457BB5	WILLIAMS COMPANIES INC SR UNSECURED 01/31 7.5					7.5	15 Jan 2031		
	248,000.000	Local		105.993806	262,864.64	109.441600	271,415.17	8,550.53	0.04
		Base		105.993806	262,864.64	109.441600	271,415.17	8,550.53	0.04
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	490,000.000	Local		119.588751	585,984.88	117.387800	575,200.22	-10,784.66	0.09
		Base		119.588751	585,984.88	117.387800	575,200.22	-10,784.66	0.09
976GKHII8	AIR MEDICAL GROUP HOLDINGS INC TERM LOAN B					1.0	06 Apr 2022		
	190,000.000	Local		99.813284	189,645.24	99.208300	188,495.77	-1,149.47	0.03
		Base		99.813284	189,645.24	99.208300	188,495.77	-1,149.47	0.03
976JTYII6	VIRGIN MEDIA INVESTMENT HOLDIN USD TERM LOAN F					3.5	30 Jun 2023		
	538,829.400	Local		99.777295	537,629.40	98.921900	533,020.28	-4,609.12	0.09
		Base		99.777295	537,629.40	98.921900	533,020.28	-4,609.12	0.08
976LJQII9	ACADEMY LTD 2015 TERM LOAN B					1.0	02 Jun 2022		
	400,000.000	Local		99.500000	398,000.00	99.875000	399,500.00	1,500.00	0.07
		Base		99.500000	398,000.00	99.875000	399,500.00	1,500.00	0.06
982526AQ8	WM WRIGLEY JR CO SR UNSECURED 144A 10/20 3.375					3.375	21 Oct 2020		
	150,000.000	Local		99.953667	149,930.50	103.047500	154,571.25	4,640.75	0.03
		Base		99.953667	149,930.50	103.047500	154,571.25	4,640.75	0.02
982526AU9	WM WRIGLEY JR CO SR UNSECURED 144A 10/18 2.4					2.4	21 Oct 2018		
	40,000.000	Local		99.873800	39,949.52	101.420600	40,568.24	618.72	0.01
		Base		99.873800	39,949.52	101.420600	40,568.24	618.72	0.01
982526AV7	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9					2.9	21 Oct 2019		
	160,000.000	Local		100.379844	160,607.75	101.822400	162,915.84	2,308.09	0.03
		Base		100.379844	160,607.75	101.822400	162,915.84	2,308.09	0.03
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	680,000.000	Local		115.969982	788,595.88	119.290800	811,177.44	22,581.56	0.13
		Base		115.969982	788,595.88	119.290800	811,177.44	22,581.56	0.13
98417EAB6	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/16 5.8					5.8	15 Nov 2016		
	50,000.000	Local		105.256060	52,628.03	105.254900	52,627.45	-0.58	0.01
		Base		105.256060	52,628.03	105.254900	52,627.45	-0.58	0.01

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	Units								
98417EAS9	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/15 2.05					2.05	23 Oct 2015		
	280,000.000	Local	100.043682	280,122.31	100.256100	280,717.08	594.77	0.05	
		Base	100.043682	280,122.31	100.256100	280,717.08	594.77	0.04	
98417EAU4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 10/17 VAR					2.7	25 Oct 2017		
	210,000.000	Local	100.015543	210,032.64	101.036900	212,177.49	2,144.85	0.03	
		Base	100.015543	210,032.64	101.036900	212,177.49	2,144.85	0.03	
98978VAB9	ZOETIS INC SR UNSECURED 02/23 3.25					3.25	01 Feb 2023		
	90,000.000	Local	96.936356	87,242.72	96.880700	87,192.63	-50.09	0.01	
		Base	96.936356	87,242.72	96.880700	87,192.63	-50.09	0.01	
ACI01TMO4	RUSSIAN FEDERATION SR UNSECURED REGS 04/22 4.5					4.5	04 Apr 2022		
	400,000.000	Local	98.736873	394,947.49	97.875000	391,500.00	-3,447.49	0.06	
		Base	98.736873	394,947.49	97.875000	391,500.00	-3,447.49	0.06	
ACI08T6X5	REPUBLIC OF PORTUGAL UNSECURED 144A 10/24 5.125					5.125	15 Oct 2024		
	500,000.000	Local	100.527122	502,635.61	102.008000	510,040.00	7,404.39	0.08	
		Base	100.527122	502,635.61	102.008000	510,040.00	7,404.39	0.08	
C6901LAD9	1011778 BC ULTD LIABILITY COMP 2015 TERM LOAN B					1.0	10 Dec 2021		
	440,103.610	Local	99.602287	438,353.26	99.875000	439,553.48	1,200.22	0.07	
		Base	99.602287	438,353.26	99.875000	439,553.48	1,200.22	0.07	
C9413PAU7	VALEANT PHARMACEUTICALS INT. TERM LOAN B F1					1.0	01 Apr 2022		
	329,175.000	Local	100.000000	329,175.00	99.909100	328,875.78	-299.22	0.05	
		Base	100.000000	329,175.00	99.909100	328,875.78	-299.22	0.05	
N0501WAC2	ZIGGO NV TERM B1 USD					1.0	15 Jan 2022		
	129,425.530	Local	99.624997	128,940.18	98.737500	127,791.53	-1,148.65	0.02	
		Base	99.624997	128,940.18	98.737500	127,791.53	-1,148.65	0.02	
N0501WAE8	ZIGGO NV TERM B2 USD					1.0	15 Jan 2022		
	83,404.260	Local	99.624995	83,091.49	98.737500	82,351.28	-740.21	0.01	
		Base	99.624995	83,091.49	98.737500	82,351.28	-740.21	0.01	
N0501WAG3	ZIGGO NV TERM B3 USD					1.0	15 Jan 2022		
	137,170.210	Local	99.624999	136,655.82	98.737500	135,438.44	-1,217.38	0.02	
		Base	99.624999	136,655.82	98.737500	135,438.44	-1,217.38	0.02	

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N4715WAC6	JLL / DELTA DUTCH NEWCO B V INITIAL DOLLAR TERM LOANS				1.0	11 Mar 2021		
		428,666.250	Local 99.693223	427,351.20	99.285700	425,604.29	-1,746.91	0.07
			Base 99.693223	427,351.20	99.285700	425,604.29	-1,746.91	0.07
N8433WAC8	SYNCREON GROUP HLDGS B V TERM LOAN				1.0	28 Oct 2020		
		295,500.000	Local 99.594406	294,301.47	84.166700	248,712.60	-45,588.87	0.04
			Base 99.594406	294,301.47	84.166700	248,712.60	-45,588.87	0.04
Q3930AAC2	FORTESCUE METALS GROUP LTD NEW TERM LOANS				5.25	30 Jun 2019		
		393,000.000	Local 100.765967	396,010.25	88.593800	348,173.63	-47,836.62	0.06
			Base 100.765967	396,010.25	88.593800	348,173.63	-47,836.62	0.05
X74344DM5	RUSSIAN FEDERATION SR UNSECURED REGS 03/30 VAR				7.5	31 Mar 2030		
		66,875.000	Local 116.598864	77,975.49	117.148800	78,343.26	367.77	0.01
Original Face:		107,000.000	Base 116.598864	77,975.49	117.148800	78,343.26	367.77	0.01
Y20721BC2	REPUBLIC OF INDONESIA SR UNSECURED REGS 04/22 3.75				3.75	25 Apr 2022		
		660,000.000	Local 96.481139	636,775.52	98.500000	650,100.00	13,324.48	0.11
			Base 96.481139	636,775.52	98.500000	650,100.00	13,324.48	0.10
<b>US DOLLAR Total</b>								
		517,408,096.900	Local	446,223,614.43		443,402,904.76	-2,820,709.67	72.19
Original Face:		392,579,421.470	Base	446,220,868.47		443,402,904.76	-2,817,963.71	68.81
<b>FIXED INCOME Total</b>								
		731,211,960.330	Base	478,744,337.82		473,058,572.66	-5,685,765.16	73.42
Original Face:		393,689,421.470						

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## OPTIONS PURCHASED - CALLS

US DOLLAR Exchange Rate: 1.000000

99ZM03810	30YR US TREASURY NOTE FTR OPTN JUN15 153 CALL					26 Jun 2015		
26,000.000		26.000	Local 0.782697	20,350.13	0.000001	0.03	-20,350.10	0.00
			Base 0.782697	20,350.13	0.000001	0.03	-20,350.10	0.00

99ZM11458	30YR US TREASURY NOTE FTR OPTN JUN15 150 CALL					26 Jun 2015		
6,000.000		6.000	Local 0.362625	2,175.75	0.000001	0.01	-2,175.74	0.00
			Base 0.362625	2,175.75	0.000001	0.01	-2,175.74	0.00

ADI0D5HV1	US BOND FUTR OPTN AUG15C 150 JUL15 150 CALL					24 Jul 2015		
20,000.000		20.000	Local 1.809500	36,190.00	2.671875	53,437.50	17,247.50	0.01
			Base 1.809500	36,190.00	2.671875	53,437.50	17,247.50	0.01

ADI0DF5R1	US BOND FUTR OPTN JUL15C 149 JUN15 149 CALL					26 Jun 2015		
4,000.000		4.000	Local 0.565750	2,263.00	0.000001	0.00	-2,263.00	0.00
			Base 0.565750	2,263.00	0.000001	0.00	-2,263.00	0.00

ADI0DH1S9	JPN YEN FUTR OPTN AUG15C 81.5 AUG15 81.5 CALL					07 Aug 2015		
7,500.000		6.000	Local 0.622600	4,669.50	1.110000	8,325.00	3,655.50	0.00
			Base 0.622600	4,669.50	1.110000	8,325.00	3,655.50	0.00

ADI0DLHN4	US BOND FUTR OPTN AUG15C 149 JUL15 149 CALL					24 Jul 2015		
8,000.000		8.000	Local 1.511063	12,088.50	3.265625	26,125.00	14,036.50	0.00
			Base 1.511063	12,088.50	3.265625	26,125.00	14,036.50	0.00

<b>US DOLLAR Total</b>								
71,500.000		70.000	Local	77,736.88		87,887.54	10,150.66	0.01
			Base	77,736.88		87,887.54	10,150.66	0.01

## OPTIONS PURCHASED - CALLS Total

71,500.000		70.000	Base	77,736.88		87,887.54	10,150.66	0.01
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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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

99ZL49443	30YR US TREASURY NOTE FTR OPTN JUL15 150 PUT					24 Jul 2015			
4,000.000		4.000	Local	2.597000	10,388.00	1.828125	7,312.50	-3,075.50	0.00
			Base	2.597000	10,388.00	1.828125	7,312.50	-3,075.50	0.00

<b>US DOLLAR Total</b>									
4,000.000		4.000	Local		10,388.00		7,312.50	-3,075.50	0.00
			Base		10,388.00		7,312.50	-3,075.50	0.00

<b>OPTIONS PURCHASED - PUTS Total</b>									
4,000.000		4.000	Base		10,388.00		7,312.50	-3,075.50	0.00

# 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	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
Notional Par					Unit Price				% Fund

## OPTIONS WRITTEN - CALLS

								Exchange Rate:	1.000000
99ZL10403	10YR US TREASURY NOTE FTR OPTN JUN15 130.5 CALL					26 Jun 2015			
-12,000.000		-12.000	Local	0.297532	-3,570.38	0.000001	-0.01	3,570.37	0.00
			Base	0.297532	-3,570.38	0.000001	-0.01	3,570.37	0.00
99ZL27118	10YR US TREASURY NOTE FTR OPTN AUG15 132.5 CALL					21 Aug 2015			
-1,000.000		-1.000	Local	0.465500	-465.50	0.093750	-93.75	371.75	0.00
			Base	0.465500	-465.50	0.093750	-93.75	371.75	0.00
99ZL32191	10YR US TREASURY NOTE FTR OPTN JUN15 132.5 CALL					26 Jun 2015			
-4,000.000		-4.000	Local	0.246750	-987.00	0.000001	0.00	987.00	0.00
			Base	0.246750	-987.00	0.000001	0.00	987.00	0.00
99ZL39428	10YR US TREASURY NOTE FTR OPTN JUN15 131 CALL					26 Jun 2015			
-14,000.000		-14.000	Local	0.387375	-5,423.25	0.000001	-0.01	5,423.24	0.00
			Base	0.387375	-5,423.25	0.000001	-0.01	5,423.24	0.00
99ZL41630	10YR US TREASURY NOTE FTR OPTN JUN15 129 CALL					26 Jun 2015			
-60,000.000		-60.000	Local	0.339198	-20,351.89	0.000001	-0.06	20,351.83	0.00
			Base	0.339198	-20,351.89	0.000001	-0.06	20,351.83	0.00
99ZL53379	10YR US TREASURY NOTE FTR OPTN JUN15 126 CALL					26 Jun 2015			
-9,000.000		-9.000	Local	0.321750	-2,895.75	0.000001	-0.01	2,895.74	0.00
			Base	0.321750	-2,895.75	0.000001	-0.01	2,895.74	0.00
99ZL54773	30YR US TREASURY NOTE FTR OPTN JUN15 159 CALL					26 Jun 2015			
-7,000.000		-7.000	Local	1.590500	-11,133.50	0.000001	-0.01	11,133.49	0.00
			Base	1.590500	-11,133.50	0.000001	-0.01	11,133.49	0.00
99ZL54807	10YR US TREASURY NOTE FTR OPTN JUN15 128.5 CALL					26 Jun 2015			
-11,000.000		-11.000	Local	0.482545	-5,308.00	0.000001	-0.01	5,307.99	0.00
			Base	0.482545	-5,308.00	0.000001	-0.01	5,307.99	0.00
99ZL58584	10YR US TREASURY NOTE FTR OPTN JUN15 127 CALL					26 Jun 2015			
-15,000.000		-15.000	Local	0.684251	-10,263.76	0.000001	-0.02	10,263.74	0.00
			Base	0.684251	-10,263.76	0.000001	-0.02	10,263.74	0.00

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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: June 30, 2015

View Date: July 1, 2015

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description				Rate	Maturity Date			% Curr
Notional Par	Units		Unit Cost	Total Cost	Unit Price	Market Value	Unrealized Gn/Ls		% Fund
99ZL58782	30YR US TREASURY NOTE FTR OPTN JUN15 162 CALL					26 Jun 2015			
-20,000.000	-20.000	Local	0.574876	-11,497.51	0.000001	-0.02	11,497.49		0.00
		Base	0.574876	-11,497.51	0.000001	-0.02	11,497.49		0.00
99ZL59723	10YR US TREASURY NOTE FTR OPTN AUG15 128 CALL					21 Aug 2015			
-51,000.000	-51.000	Local	0.444360	-22,662.38	0.531250	-27,093.75	-4,431.37		0.00
		Base	0.444360	-22,662.38	0.531250	-27,093.75	-4,431.37		0.00
99ZL59749	10YR US TREASURY NOTE FTR OPTN AUG15 129 CALL					21 Aug 2015			
-50,000.000	-50.000	Local	0.613625	-30,681.26	0.343750	-17,187.50	13,493.76		0.00
		Base	0.613625	-30,681.26	0.343750	-17,187.50	13,493.76		0.00
99ZL63063	10YR US TREASURY NOTE FTR OPTN JUN15 127.5 CALL					26 Jun 2015			
-15,000.000	-15.000	Local	0.606126	-9,091.89	0.000001	-0.02	9,091.87		0.00
		Base	0.606126	-9,091.89	0.000001	-0.02	9,091.87		0.00
99ZL63097	10YR US TREASURY NOTE FTR OPTN JUN15 126.5 CALL					26 Jun 2015			
-13,000.000	-13.000	Local	0.245548	-3,192.13	0.000001	-0.01	3,192.12		0.00
		Base	0.245548	-3,192.13	0.000001	-0.01	3,192.12		0.00
99ZL63170	EURODOLLAR FTR OPTN JUN16 99 CALL					13 Jun 2016			
-45,000.000	-18.000	Local	0.238700	-10,741.50	0.252500	-11,362.50	-621.00		0.00
		Base	0.238700	-10,741.50	0.252500	-11,362.50	-621.00		0.00
99ZL63188	10YR US TREASURY NOTE FTR OPTN JUN15 128 CALL					26 Jun 2015			
-68,000.000	-68.000	Local	0.418166	-28,435.27	0.000001	-0.07	28,435.20		0.00
		Base	0.418166	-28,435.27	0.000001	-0.07	28,435.20		0.00
99ZL71272	30YR US TREASURY NOTE FTR OPTN JUN15 156 CALL					26 Jun 2015			
-55,000.000	-55.000	Local	0.603142	-33,172.83	0.000001	-0.06	33,172.77		0.00
		Base	0.603142	-33,172.83	0.000001	-0.06	33,172.77		0.00
99ZL72981	30YR US TREASURY NOTE FTR OPTN JUN15 160 CALL					26 Jun 2015			
-10,000.000	-10.000	Local	1.012375	-10,123.75	0.000001	-0.01	10,123.74		0.00
		Base	1.012375	-10,123.75	0.000001	-0.01	10,123.74		0.00
99ZL74482	10YR US TREASURY NOTE FTR OPTN JUL15 127.5 CALL					24 Jul 2015			
-3,000.000	-3.000	Local	0.449877	-1,349.63	0.359375	-1,078.13	271.50		0.00
		Base	0.449877	-1,349.63	0.359375	-1,078.13	271.50		0.00

# Holdings

WESTERN CORE PLUS BOND PORT  
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FUND: HBCR



STATE STREET

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99ZL74607	30YR US TREASURY NOTE FTR OPTN JUN15 151 CALL					26 Jun 2015			
		-1,000.000							
			Local	0.996750	-996.75	0.000001	0.00	996.75	0.00
			Base	0.996750	-996.75	0.000001	0.00	996.75	0.00
99ZL74821	5YR US TREASURY NOTE FTR OPTN JUN15 120 CALL					26 Jun 2015			
		-42,000.000							
			Local	0.297717	-12,504.13	0.000001	-0.04	12,504.09	0.00
			Base	0.297717	-12,504.13	0.000001	-0.04	12,504.09	0.00
99ZL75810	30YR US TREASURY NOTE FTR OPTN JUN15 155 CALL					26 Jun 2015			
		-11,000.000							
			Local	0.566353	-6,229.88	0.000001	-0.01	6,229.87	0.00
			Base	0.566353	-6,229.88	0.000001	-0.01	6,229.87	0.00
99ZL76750	5YR US TREASURY NOTE FTR OPTN JUN15 119.5 CALL					26 Jun 2015			
		-7,000.000							
			Local	0.246750	-1,727.25	0.000001	-0.01	1,727.24	0.00
			Base	0.246750	-1,727.25	0.000001	-0.01	1,727.24	0.00
99ZL77451	5YR US TREASURY NOTE FTR OPTN AUG15 120 CALL					21 Aug 2015			
		-18,000.000							
			Local	0.512375	-9,222.75	0.367188	-6,609.38	2,613.37	0.00
			Base	0.512375	-9,222.75	0.367188	-6,609.38	2,613.37	0.00
99ZL80414	30YR US TREASURY NOTE FTR OPTN JUN15 158 CALL					26 Jun 2015			
		-6,000.000							
			Local	1.238938	-7,433.63	0.000001	-0.01	7,433.62	0.00
			Base	1.238938	-7,433.63	0.000001	-0.01	7,433.62	0.00
99ZL82949	10YR US TREASURY NOTE FTR OPTN JUL15 128 CALL					24 Jul 2015			
		-17,000.000							
			Local	0.215500	-3,663.50	0.265625	-4,515.63	-852.13	0.00
			Base	0.215500	-3,663.50	0.265625	-4,515.63	-852.13	0.00
99ZL83491	5YR US TREASURY NOTE FTR OPTN JUN15 119.75 CALL					26 Jun 2015			
		-24,000.000							
			Local	0.262375	-6,297.00	0.000001	-0.02	6,296.98	0.00
			Base	0.262375	-6,297.00	0.000001	-0.02	6,296.98	0.00
99ZL92005	10YR US TREASURY NOTE FTR OPTN JUL15 127 CALL					24 Jul 2015			
		-107,000.000							
			Local	0.524890	-56,163.20	0.500000	-53,500.00	2,663.20	0.01
			Base	0.524890	-56,163.20	0.500000	-53,500.00	2,663.20	0.01
99ZL97954	10YR US TREASURY NOTE FTR OPTN JUL15 129.5 CALL					24 Jul 2015			
		-15,000.000							
			Local	0.106125	-1,591.88	0.109375	-1,640.63	-48.75	0.00
			Base	0.106125	-1,591.88	0.109375	-1,640.63	-48.75	0.00

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# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
99ZL99893	30YR US TREASURY NOTE FTR OPTN JUN15 154 CALL					26 Jun 2015		
-12,000.000		-12.000	Local 0.822271	-9,867.25	0.000001	-0.01	9,867.24	0.00
			Base 0.822271	-9,867.25	0.000001	-0.01	9,867.24	0.00
99ZM00923	10YR US TREASURY NOTE FTR OPTN JUL15 126 CALL					24 Jul 2015		
-8,000.000		-8.000	Local 0.457688	-3,661.50	0.921875	-7,375.00	-3,713.50	0.00
			Base 0.457688	-3,661.50	0.921875	-7,375.00	-3,713.50	0.00
99ZM01251	30YR US TREASURY NOTE FTR OPTN JUL15 155 CALL					24 Jul 2015		
-64,000.000		-64.000	Local 0.877854	-56,182.65	0.828125	-53,000.00	3,182.65	0.01
			Base 0.877854	-56,182.65	0.828125	-53,000.00	3,182.65	0.01
99ZM01269	30YR US TREASURY NOTE FTR OPTN JUN15 152 CALL					26 Jun 2015		
-10,000.000		-10.000	Local 0.760732	-7,607.32	0.000001	-0.01	7,607.31	0.00
			Base 0.760732	-7,607.32	0.000001	-0.01	7,607.31	0.00
99ZM01772	5YR US TREASURY NOTE FTR OPTN JUL15 120 CALL					24 Jul 2015		
-38,000.000		-38.000	Local 0.187745	-7,134.32	0.203125	-7,718.75	-584.43	0.00
			Base 0.187745	-7,134.32	0.203125	-7,718.75	-584.43	0.00
99ZM03828	5YR US TREASURY NOTE FTR OPTN JUN15 119 CALL					26 Jun 2015		
-20,000.000		-20.000	Local 0.265500	-5,310.00	0.000001	-0.02	5,309.98	0.00
			Base 0.265500	-5,310.00	0.000001	-0.02	5,309.98	0.00
99ZM05161	10YR US TREASURY NOTE FTR OPTN JUL15 126.5 CALL					24 Jul 2015		
-23,000.000		-23.000	Local 0.562647	-12,940.88	0.687500	-15,812.50	-2,871.62	0.00
			Base 0.562647	-12,940.88	0.687500	-15,812.50	-2,871.62	0.00
99ZM05336	5YR US TREASURY NOTE FTR OPTN JUL15 119 CALL					24 Jul 2015		
-44,000.000		-44.000	Local 0.333760	-14,685.44	0.601563	-26,468.77	-11,783.33	0.00
			Base 0.333760	-14,685.44	0.601563	-26,468.77	-11,783.33	0.00
99ZM05385	30YR US TREASURY NOTE FTR OPTN JUL15 154 CALL					24 Jul 2015		
-28,000.000		-28.000	Local 1.117286	-31,284.00	1.062500	-29,750.00	1,534.00	0.00
			Base 1.117286	-31,284.00	1.062500	-29,750.00	1,534.00	0.00
99ZM06847	30YR US TREASURY NOTE FTR OPTN AUG15 154 CALL					21 Aug 2015		
-5,000.000		-5.000	Local 2.009250	-10,046.25	1.890625	-9,453.13	593.12	0.00
			Base 2.009250	-10,046.25	1.890625	-9,453.13	593.12	0.00

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STATE STREET

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99ZM08389	30YR US TREASURY NOTE FTR OPTN JUL15 152 CALL					24 Jul 2015		
-4,000.000		-4.000	Local 0.981125	-3,924.50	1.718750	-6,875.00	-2,950.50	0.00
			Base 0.981125	-3,924.50	1.718750	-6,875.00	-2,950.50	0.00
99ZM14486	30YR US TREASURY NOTE FTR OPTN JUL15 153 CALL					24 Jul 2015		
-52,000.000		-52.000	Local 0.928240	-48,268.50	1.359375	-70,687.50	-22,419.00	0.01
			Base 0.928240	-48,268.50	1.359375	-70,687.50	-22,419.00	0.01
ADI0D0BB2	US BOND FUTR OPTN AUG15C 156 JUL15 156 CALL					24 Jul 2015		
-23,000.000		-23.000	Local 0.615636	-14,159.63	0.640625	-14,734.38	-574.75	0.00
			Base 0.615636	-14,159.63	0.640625	-14,734.38	-574.75	0.00
ADI0DLGZ8	US BOND FUTR OPTN AUG15C 151 JUL15 151 CALL					24 Jul 2015		
-19,000.000		-19.000	Local 1.128184	-21,435.49	2.156250	-40,968.75	-19,533.26	0.01
			Base 1.128184	-21,435.49	2.156250	-40,968.75	-19,533.26	0.01
<b>US DOLLAR Total</b>								
-1,061,000.000		-1,034.000	Local	-573,684.88		-405,925.50	167,759.38	0.07
			Base	-573,684.88		-405,925.50	167,759.38	0.06
<b>OPTIONS WRITTEN - CALLS Total</b>								
-1,061,000.000		-1,034.000	Base	-573,684.88		-405,925.50	167,759.38	0.06



# Holdings

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



STATE STREET

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

## OPTIONS WRITTEN - PUTS

### EURO CURRENCY

Exchange Rate: 0.896982

#### GERMANY

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
99ZM13520	EUUSP0932 EUR PUT/USD CALL 1.0 SEP15 1.06 PUT					02 Sep 2015			
-4,580,000.000	-4,580,000.000	Local	0.007165	-32,817.90	0.005942		-27,214.36	5,603.54	0.41
		Base	0.007986	-36,577.19	0.006624		-30,339.92	6,237.27	0.00

#### GERMANY Total

-4,580,000.000	-4,580,000.000	Local		-32,817.90			-27,214.36	5,603.54	0.41
		Base		-36,577.19			-30,339.92	6,237.27	0.00

#### EURO CURRENCY Total

-4,580,000.000	-4,580,000.000	Local		-32,817.90			-27,214.36	5,603.54	0.41
		Base		-36,577.19			-30,339.92	6,237.27	0.00

### US DOLLAR

Exchange Rate: 1.000000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
99ZL27076	10YR US TREASURY NOTE FTR OPTN AUG15 125 PUT					21 Aug 2015			
-1,000.000	-1.000	Local	0.481130	-481.13	0.687500		-687.50	-206.37	0.00
		Base	0.481130	-481.13	0.687500		-687.50	-206.37	0.00

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
99ZL58592	10YR US TREASURY NOTE FTR OPTN JUN15 124 PUT					26 Jun 2015			
-25,000.000	-25.000	Local	0.386750	-9,668.76	0.000001		-0.03	9,668.73	0.00
		Base	0.386750	-9,668.76	0.000001		-0.03	9,668.73	0.00

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
99ZL69979	10YR US TREASURY NOTE FTR OPTN JUN15 125 PUT					26 Jun 2015			
-19,000.000	-19.000	Local	0.367638	-6,985.13	0.000001		-0.02	6,985.11	0.00
		Base	0.367638	-6,985.13	0.000001		-0.02	6,985.11	0.00

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
99ZL76990	30YR US TREASURY NOTE FTR OPTN JUN15 147 PUT					26 Jun 2015			
-8,000.000	-8.000	Local	0.434250	-3,474.00	0.000001		-0.01	3,473.99	0.00
		Base	0.434250	-3,474.00	0.000001		-0.01	3,473.99	0.00

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate	Maturity Date	Market Value	Unrealized Gn/Ls	% Curr
99ZL77170	EUR FX CURRENCY FTR OPTN JUL15 1110 PUT					02 Jul 2015			
-1,125,000.000	-9.000	Local	0.010063	-11,320.75	0.004000		-4,500.00	6,820.75	0.00
		Base	0.010063	-11,320.75	0.004000		-4,500.00	6,820.75	0.00

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
99ZL80398	10YR US TREASURY NOTE FTR OPTN JUL15 125 PUT					24 Jul 2015		
		-19,000	0.506618	-9,625.75	0.375000	-7,125.00	2,500.75	0.00
			0.506618	-9,625.75	0.375000	-7,125.00	2,500.75	0.00
99ZL96550	10YR US TREASURY NOTE FTR OPTN JUL15 126 PUT					24 Jul 2015		
		-15,000	0.746750	-11,201.25	0.750000	-11,250.00	-48.75	0.00
			0.746750	-11,201.25	0.750000	-11,250.00	-48.75	0.00
99ZL97921	10YR US TREASURY NOTE FTR OPTN JUL15 124.5 PUT					24 Jul 2015		
		-8,000	0.387375	-3,099.00	0.250000	-2,000.00	1,099.00	0.00
			0.387375	-3,099.00	0.250000	-2,000.00	1,099.00	0.00
99ZM02002	30YR US TREASURY NOTE FTR OPTN JUL15 148 PUT					24 Jul 2015		
		-8,000	1.469406	-11,755.25	1.078125	-8,625.00	3,130.25	0.00
			1.469406	-11,755.25	1.078125	-8,625.00	3,130.25	0.00
99ZM02010	30YR US TREASURY NOTE FTR OPTN JUL15 149 PUT					24 Jul 2015		
		-6,000	1.474877	-8,849.26	1.421875	-8,531.25	318.01	0.00
			1.474877	-8,849.26	1.421875	-8,531.25	318.01	0.00
99ZM05377	10YR US TREASURY NOTE FTR OPTN JUL15 122 PUT					24 Jul 2015		
		-17,000	0.215500	-3,663.50	0.046875	-796.88	2,866.62	0.00
			0.215500	-3,663.50	0.046875	-796.88	2,866.62	0.00
99ZM08371	30YR US TREASURY NOTE FTR OPTN JUL15 146 PUT					24 Jul 2015		
		-1,000	1.278000	-1,278.00	0.578125	-578.13	699.87	0.00
			1.278000	-1,278.00	0.578125	-578.13	699.87	0.00
99ZM11060	30YR US TREASURY NOTE FTR OPTN JUL15 145 PUT					24 Jul 2015		
		-15,000	0.582167	-8,732.50	0.421875	-6,328.13	2,404.37	0.00
			0.582167	-8,732.50	0.421875	-6,328.13	2,404.37	0.00
99ZM14478	30YR US TREASURY NOTE FTR OPTN JUL15 147 PUT					24 Jul 2015		
		-11,000	0.999591	-10,995.50	0.796875	-8,765.63	2,229.87	0.00
			0.999591	-10,995.50	0.796875	-8,765.63	2,229.87	0.00
ADI0D3P96	EURO FX CURR OPT AUG15P 1.12 AUG15 1.12 PUT					07 Aug 2015		
		-5,000	0.011034	-6,896.25	0.021100	-13,187.50	-6,291.25	0.00
			0.011034	-6,896.25	0.021100	-13,187.50	-6,291.25	0.00

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

Books Open

Prepared by State Street

# Holdings

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



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
ADI0D5GZ3	US 5YR FUTR OPTN AUG15P 118.7 JUL15 118.75 PUT					24 Jul 2015		
-23,000.000		-23.000	Local 0.286152	-6,581.50	0.250000	-5,750.00	831.50	0.00
			Base 0.286152	-6,581.50	0.250000	-5,750.00	831.50	0.00
<b>US DOLLAR Total</b>								
-1,926,000.000		-190.000	Local	-114,607.53		-78,125.08	36,482.45	0.01
			Base	-114,607.53		-78,125.08	36,482.45	0.01
<b>OPTIONS WRITTEN - PUTS Total</b>								
-6,506,000.000		-4,580,190.000	Base	-151,184.72		-108,465.00	42,719.72	0.02
<b>SWAPS FIXED INCOME</b>								
<b>US DOLLAR</b>							Exchange Rate:	1.000000
99S0IXWH9	SWS003046 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Jun 2019		
	2,810,000.000	Local	101.246737	2,845,033.31	101.491059	2,851,898.76	6,865.45	0.46
		Base	101.246737	2,845,033.31	101.491059	2,851,898.76	6,865.45	0.44
99S0IXWI7	SWS003046 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Jun 2019		
	-2,810,000.000	Local	100.000000	-2,810,000.00	100.000000	-2,810,000.00	0.00	0.46
		Base	100.000000	-2,810,000.00	100.000000	-2,810,000.00	0.00	0.44
99S0LAZC3	SWS006205 CDS USD R F 5.00000 2 CCPCDX				5.0	20 Dec 2019		
	902,100.000	Local	105.956749	955,835.83	107.628895	970,920.26	15,084.43	0.16
		Base	105.956749	955,835.83	107.628895	970,920.26	15,084.43	0.15
99S0LAZD1	SWS006205 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2019		
	-902,100.000	Local	100.000000	-902,100.00	100.000000	-902,100.00	0.00	0.15
		Base	100.000000	-902,100.00	100.000000	-902,100.00	0.00	0.14
99S0LBSU9	SWS006247 CDS USD R F 1.00000 2 CCPCDX				1.0	20 Dec 2019		
	1,190,000.000	Local	101.211724	1,204,419.52	101.309374	1,205,581.55	1,162.03	0.20
		Base	101.211724	1,204,419.52	101.309374	1,205,581.55	1,162.03	0.19
99S0LBSV7	SWS006247 CDS USD P V 03MEVENT 1 CCPCDX				1.0	20 Dec 2019		
	-1,190,000.000	Local	100.000000	-1,190,000.00	100.000000	-1,190,000.00	0.00	0.19
		Base	100.000000	-1,190,000.00	100.000000	-1,190,000.00	0.00	0.18

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

Books Open

Prepared by State Street

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
99S0NFAX1	BWS009969 IRS USD R V 03MLIBOR 1 CCPVANILLA				1.0	15 Feb 2041		
		5,069,000.000	Local 100.702988	5,104,634.44	103.992102	5,271,359.65	166,725.21	0.86
			Base 100.702988	5,104,634.44	103.992102	5,271,359.65	166,725.21	0.82
99S0NFAY9	BWS009969 IRS USD P F 2.39211 2 CCPVANILLA				2.39211	15 Feb 2041		
		-5,069,000.000	Local 100.000000	-5,069,000.00	94.465040	-4,788,432.88	280,567.12	0.78
			Base 100.000000	-5,069,000.00	94.465040	-4,788,432.88	280,567.12	0.74
<b>US DOLLAR Total</b>								
			Local	138,823.10		609,227.34	470,404.24	3.25
			Base	138,823.10		609,227.34	470,404.24	3.10
<b>SWAPS FIXED INCOME Total</b>								
		0.000	Base	138,823.10		609,227.34	470,404.24	3.10

# Holdings

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
<b>FUND Total</b>								
-7,491,500.000	876,780,296.820	Base		628,762,278.30		623,753,147.35	-5,009,130.95	99.97
Original Face:	393,689,421.470							

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

Base Currency: USD - US DOLLAR

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

### EURO CURRENCY

Exchange Rate: 0.896982

#### GERMANY

AD10C3961	EURO-BTP FUTURE SEP15 XEUR 20150908	08 Sep 2015	34.000	3,400,000.000	Local	4,427,140.00	4,484,456.10	130.210000	-57,316.10	-84,856.10	27,540.00	
					Base	4,935,595.14		145.164563	-63,898.83	-95,407.93	31,509.10	0.00

#### GERMANY Total

34.000	3,400,000.000	Local	4,427,140.00	4,484,456.10		-57,316.10	-84,856.10	27,540.00			
		Base				-63,898.83	-95,407.93	31,509.10			0.00

#### EURO CURRENCY Total

34.000	3,400,000.000	Local	4,427,140.00	4,484,456.10		-57,316.10	-84,856.10	27,540.00			
		Base				-63,898.83	-95,407.93	31,509.10			0.00

### US DOLLAR

Exchange Rate: 1.000000

99Z105373	90DAY EUR FUTR JUN16 XCME 20160613	13 Jun 2016	231.000	57,750,000.000	Local	57,215,812.50	56,981,013.25	99.075000	234,799.25	237,686.75	-2,887.50	
					Base	57,215,812.50		99.075000	234,799.25	237,686.75	-2,887.50	0.00

99Z380208	90DAY EUR FUTR MAR17 XCME 20170313	13 Mar 2017	16.000	4,000,000.000	Local	3,937,800.00	3,920,677.00	98.445000	17,123.00	17,323.00	-200.00	
					Base	3,937,800.00		98.445000	17,123.00	17,323.00	-200.00	0.00

99Z380471	90DAY EUR FUTR DEC16 XCME 20161219	19 Dec 2016	149.000	37,250,000.000	Local	36,739,675.00	36,732,771.75	98.630000	6,903.25	10,628.25	-3,725.00	
					Base	36,739,675.00		98.630000	6,903.25	10,628.25	-3,725.00	0.00

AD109X7N4	US 2YR NOTE (CBT) SEP15 XCBT 20150930	30 Sep 2015	247.000	49,400,000.000	Local	54,077,562.50	54,012,349.71	109.468750	65,212.79	76,791.16	-11,578.37	
					Base	54,077,562.50		109.468750	65,212.79	76,791.16	-11,578.37	0.00

AD10BJ3D8	US 5YR NOTE (CBT) SEP15 XCBT 20150930	30 Sep 2015	32.000	3,200,000.000	Local	3,816,250.02	3,805,674.32	119.257813	10,575.70	11,825.68	-1,249.98	
					Base	3,816,250.02		119.257813	10,575.70	11,825.68	-1,249.98	0.00

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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								
ADI0BJHW1	US LONG BOND(CBT) SEP15 XCBT 20150921					21 Sep 2015			
158.000	15,800,000.000	Local 23,833,312.50	23,848,497.88	150.843750	-15,185.38		-5,310.38	-9,875.00	
		Base 23,833,312.50		150.843750	-15,185.38		-5,310.38	-9,875.00	0.00
ADI0CFVN2	US ULTRA BOND(CBT SEP15 XCBT 20150921					21 Sep 2015			
236.000	23,600,000.000	Local 36,358,750.00	36,654,563.94	154.062500	-295,813.94		-281,063.94	-14,750.00	
		Base 36,358,750.00		154.062500	-295,813.94		-281,063.94	-14,750.00	0.00
<b>US DOLLAR Total</b>									
1,069.000	191,000,000.000	Local 215,979,162.52	215,955,547.85		23,614.67		67,880.52	-44,265.85	
		Base			23,614.67		67,880.52	-44,265.85	0.01
<b>FUTURES LONG Total</b>									
1,103.000	194,400,000.000	Base			-40,284.16		-27,527.41	-12,756.75	0.01

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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						

## FUTURES SHORT

### EURO CURRENCY

Exchange Rate: 0.896982

#### GERMANY

99ZM10336	EURO BUND FUTURE CALL 154.5 AUG15 FSO	24 Jul 2015							
-18.000	-1,800,000.000	Local	-9,360.00	-6,360.30	0.520000	-2,999.70	-2,459.70	-540.00	
		Base	-10,434.99		0.579722	-3,344.21	-2,765.56	-578.65	0.00

ADI0C5SX6	EURO-BUND FUTURE SEP15 XEUR 20150908	08 Sep 2015							
-93.000	-9,300,000.000	Local	-14,136,000.00	-14,348,656.55	152.000000	212,656.55	234,046.55	-21,390.00	
		Base	-15,759,513.57		169.457135	237,080.06	263,150.17	-26,070.11	0.00

<b>GERMANY Total</b>									
-111.000	-11,100,000.000	Local	-14,145,360.00	-14,355,016.85		209,656.85	231,586.85	-21,930.00	
		Base				233,735.85	260,384.61	-26,648.76	0.00

<b>EURO CURRENCY Total</b>									
-111.000	-11,100,000.000	Local	-14,145,360.00	-14,355,016.85		209,656.85	231,586.85	-21,930.00	
		Base				233,735.85	260,384.61	-26,648.76	0.00

### US DOLLAR

Exchange Rate: 1.000000

99XE23644	90DAY EUR FUTR SEP15 XCME 20150914	14 Sep 2015							
-863.000	-215,750,000.000	Local	-214,962,512.50	-214,899,832.75	99.635000	-62,679.75	-51,892.25	-10,787.50	
		Base	-214,962,512.50		99.635000	-62,679.75	-51,892.25	-10,787.50	0.00

99XZ16492	90DAY EUR FUTR DEC15 XCME 20151214	14 Dec 2015							
-156.000	-39,000,000.000	Local	-38,791,350.00	-38,755,268.00	99.465000	-36,082.00	-36,082.00	0.00	
		Base	-38,791,350.00		99.465000	-36,082.00	-36,082.00	0.00	0.00

99Z043186	90DAY EUR FUTR MAR16 XCME 20160314	14 Mar 2016							
-511.000	-127,750,000.000	Local	-126,830,200.00	-126,755,001.75	99.280000	-75,198.25	-81,585.75	6,387.50	
		Base	-126,830,200.00		99.280000	-75,198.25	-81,585.75	6,387.50	0.00

ADI0BHMD1	US 10YR NOTE(CBT) SEP15 XCBT 20150921	21 Sep 2015							
-275.000	-27,500,000.000	Local	-34,697,265.63	-34,713,715.65	126.171875	16,450.02	7,856.27	8,593.75	
		Base	-34,697,265.63		126.171875	16,450.02	7,856.27	8,593.75	0.00



# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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										
AD10BKTN5	EURO FX CURR FUT SEP15 XCME 20150914						14 Sep 2015			
-47.000	-5,875,000.000	Local	-6,554,150.00	-6,540,484.75	1.115600	-13,665.25		-77,702.75	64,037.50	
		Base	-6,554,150.00		1.115600	-13,665.25		-77,702.75	64,037.50	0.01
AD10BRVL1	JPN YEN CURR FUT SEP15 XCME 20150914						14 Sep 2015			
-29.000	-36,250.000	Local	-2,966,156.25	-2,903,168.25	81.825000	-62,988.00		-60,269.25	-2,718.75	
		Base	-2,966,156.25		81.825000	-62,988.00		-60,269.25	-2,718.75	0.00
<b>US DOLLAR Total</b>										
-1,881.000	-415,911,250.000	Local	-424,801,634.38	-424,567,471.15		-234,163.23		-299,675.73	65,512.50	
		Base				-234,163.23		-299,675.73	65,512.50	0.01
<b>FUTURES SHORT Total</b>										
-1,992.000	-427,011,250.000	Base				-427.38		-39,291.12	38,863.74	0.02

# Holdings - Futures Contracts

WESTERN CORE PLUS BOND PORT  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCR



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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								
<b>FUTURES Total</b>									
-889.000	-232,611,250.000	Base			-40,711.54		-66,818.53	26,106.99	0.03

# Holdings

As of: June 30, 2015



BW GBL INV GRADE FIXED INC CIF  
BRANDYWINE ASSET MANAGEMENT  
FUND: HBCU  
View Date: July 1, 2015



STATE STREET

Base Currency: USD - US DOLLAR

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

### AUSTRALIAN DOLLAR

Exchange Rate: 1.296092

AUD	AUSTRALIAN DOLLAR	-0.010	Local	1.000000	-0.01	1.000000	-0.01	0.00	0.00
			Base	1.000000	-0.01	0.771550	-0.01	0.00	0.00

### AUSTRALIAN DOLLAR Total

		-0.010	Local		-0.01		-0.01	0.00	0.00
			Base		-0.01		-0.01	0.00	0.00

### BRAZILIAN REAL

Exchange Rate: 3.109100

BRL	BRAZILIAN REAL	-0.060	Local	1.000000	-0.06	1.000000	-0.06	0.00	0.00
			Base	0.333333	-0.02	0.321636	-0.02	0.00	0.00

### BRAZILIAN REAL Total

		-0.060	Local		-0.06		-0.06	0.00	0.00
			Base		-0.02		-0.02	0.00	0.00

### MEXICAN PESO

Exchange Rate: 15.717500

MXN	MEXICAN PESO (NEW)	-0.400	Local	1.000000	-0.40	1.000000	-0.40	0.00	0.00
			Base	0.075000	-0.03	0.063623	-0.03	0.00	0.00

### MEXICAN PESO Total

		-0.400	Local		-0.40		-0.40	0.00	0.00
			Base		-0.03		-0.03	0.00	0.00

### NEW ZEALAND DOLLAR

Exchange Rate: 1.475688

NZD	NEW ZEALAND DOLLAR	0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
			Base	1.000000	0.01	0.677650	0.01	0.00	0.00

# Holdings

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



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
<b>NEW ZEALAND DOLLAR Total</b>								
		0.010	Local	0.01		0.01	0.00	0.00
			Base	0.01		0.01	0.00	0.00
							Exchange Rate:	1,115.450000
<b>SOUTH KOREAN WON</b>								
KRW	SOUTH KOREAN WON							
		1,261.000	Local	1,261.00	1.000000	1,261.00	0.00	0.00
			Base	1.14	0.000896	1.13	-0.01	0.00
<b>SOUTH KOREAN WON Total</b>								
		1,261.000	Local	1,261.00		1,261.00	0.00	0.00
			Base	1.14		1.13	-0.01	0.00
<b>CASH Total</b>								
		1,260.540	Base	1.09		1.08	-0.01	0.00
<b>CASH EQUIVALENT</b>								
							Exchange Rate:	1.000000
<b>US DOLLAR</b>								
85749P9B9	STATE STR INSTL LIQUID RESVS				0.1003385	23 Dec 2099		
		5,453,321.960	Local	5,453,321.96	100.000000	5,453,321.96	0.00	8.27
			Base	5,453,321.96	100.000000	5,453,321.96	0.00	4.54
912828H60	US TREASURY FRN 01/17 VAR				0.0990005	31 Jan 2017		
		0.000	Local	22.32	0.000000	0.00	-22.32	0.00
			Base	22.32	0.000000	0.00	-22.32	0.00
<b>US DOLLAR Total</b>								
		5,453,321.960	Local	5,453,344.28		5,453,321.96	-22.32	8.27
			Base	5,453,344.28		5,453,321.96	-22.32	4.54
<b>CASH EQUIVALENT Total</b>								
		5,453,321.960	Base	5,453,344.28		5,453,321.96	-22.32	4.54

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



STATE STREET

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

### AUSTRALIAN DOLLAR

Exchange Rate: 1.296092

981PEBII1	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 02/20 6.25				6.25	21 Feb 2020		
	4,475,000.000	Local	107.760397	4,822,277.75	115.168400	5,153,785.90	331,508.15	45.01
		Base	104.317034	4,668,187.27	88.858198	3,976,404.38	-691,782.89	3.31
982ZRBII4	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 07/22 6				6.0	21 Jul 2022		
	1,815,000.000	Local	109.797998	1,992,833.67	117.571800	2,133,928.17	141,094.50	18.64
		Base	101.916370	1,849,782.12	90.712542	1,646,432.64	-203,349.48	1.37
ACI01V7Y4	NEW S WALES TREASURY CRP LOCAL GOVT G 08/24 5				5.0	20 Aug 2024		
	3,655,000.000	Local	105.036534	3,839,085.32	113.890000	4,162,679.50	323,594.18	36.35
		Base	91.961619	3,361,197.16	87.871849	3,211,716.07	-149,481.09	2.67

### AUSTRALIAN DOLLAR Total

	9,945,000.000	Local		10,654,196.74		11,450,393.57	796,196.83	100.00
		Base		9,879,166.55		8,834,553.09	-1,044,613.46	7.35

### BRAZILIAN REAL

Exchange Rate: 3.109100

959GMYII0	NOTA DO TESOURO NACIONAL NOTES 01/21 10				10.0	01 Jan 2021		
	1,575,000.000	Local	90.400356	1,423,805.61	89.956700	1,416,818.03	-6,987.58	12.23
		Base	39.953326	629,264.88	28.933357	455,700.37	-173,564.51	0.38
ACI01RFT5	NOTA DO TESOURO NACIONAL NOTES 01/23 10				10.0	01 Jan 2023		
	11,540,000.000	Local	88.431252	10,204,966.44	88.106600	10,167,501.64	-37,464.80	87.77
		Base	38.684005	4,464,134.12	28.338297	3,270,239.50	-1,193,894.62	2.72

### BRAZILIAN REAL Total

	13,115,000.000	Local		11,628,772.05		11,584,319.67	-44,452.38	100.00
		Base		5,093,399.00		3,725,939.87	-1,367,459.13	3.10

### EURO CURRENCY

Exchange Rate: 0.896982

### ITALY

B28Q71II2	BUONI POLIENNALI DEL TES SR UNSECURED REGS 08/39 5				5.0	01 Aug 2039		
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
	3,400,000.000	Local		103.385391	3,515,103.30	128.409200	4,365,912.80	850,809.50	100.00
		Base		138.797810	4,719,125.53	143.156942	4,867,336.02	148,210.49	4.05
<b>ITALY Total</b>									
	3,400,000.000	Local			3,515,103.30		4,365,912.80	850,809.50	100.00
		Base			4,719,125.53		4,867,336.02	148,210.49	4.05
<b>EURO CURRENCY Total</b>									
	3,400,000.000	Local			3,515,103.30		4,365,912.80	850,809.50	100.00
		Base			4,719,125.53		4,867,336.02	148,210.49	4.05
<b>MALAYSIAN RINGGIT</b>								Exchange Rate:	3.773000
ACI05FPC3	MALAYSIA GOVERNMENT SR UNSECURED 03/23 3.48					3.48	15 Mar 2023		
	4,840,000.000	Local		96.701847	4,680,369.39	96.775000	4,683,910.00	3,540.61	37.51
		Base		29.242130	1,415,319.11	25.649351	1,241,428.57	-173,890.54	1.03
ACI084S32	MALAYSIA GOVERNMENT SR UNSECURED 09/21 4.048					4.048	30 Sep 2021		
	3,410,000.000	Local		100.179523	3,416,121.74	101.262600	3,453,054.66	36,932.92	27.65
		Base		30.636305	1,044,697.99	26.838749	915,201.34	-129,496.65	0.76
ACI0CBN10	MALAYSIA GOVERNMENT SR UNSECURED 10/20 3.659					3.659	15 Oct 2020		
	4,340,000.000	Local		100.412944	4,357,921.78	100.252100	4,350,941.14	-6,980.64	34.84
		Base		27.982287	1,214,431.24	26.570925	1,153,178.14	-61,253.10	0.96
<b>MALAYSIAN RINGGIT Total</b>									
	12,590,000.000	Local			12,454,412.91		12,487,905.80	33,492.89	100.00
		Base			3,674,448.34		3,309,808.05	-364,640.29	2.75
<b>MEXICAN PESO</b>								Exchange Rate:	15.717500
929FKUII9	MEX BONOS DESARR FIX RT BONDS 05/29 8.5					8.5	31 May 2029		
	70,040,000.000	Local		113.754363	79,673,555.80	119.140500	83,446,006.20	3,772,450.40	31.71
		Base		8.757578	6,133,807.91	7.580118	5,309,114.44	-824,693.47	4.42
ACI01W4Q2	MEX BONOS DESARR FIX RT BONDS 11/42 7.75					7.75	13 Nov 2042		
	100,500,000.000	Local		110.753793	111,307,561.87	111.446100	112,003,330.50	695,768.63	42.56
		Base		8.248082	8,289,322.43	7.090574	7,126,027.07	-1,163,295.36	5.93

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B44NNDI15	MEX BONOS DESARR FIX RT BONDS 11/38 8.5				8.5	18 Nov 2038		
		56,610,000.000	Local 119.736682	67,782,935.42	119.614900	67,713,994.89	-68,940.53	25.73
			Base 8.959885	5,072,190.62	7.610301	4,308,191.18	-763,999.44	3.59
<b>MEXICAN PESO Total</b>								
		227,150,000.000	Local	258,764,053.09		263,163,331.59	4,399,278.50	100.00
			Base	19,495,320.96		16,743,332.69	-2,751,988.27	13.93
<b>NEW ZEALAND DOLLAR</b>							Exchange Rate:	1.475688
B45C76I11	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/23 5.5				5.5	15 Apr 2023		
		2,905,000.000	Local 106.771251	3,101,704.84	115.062800	3,342,574.34	240,869.50	59.22
			Base 87.671270	2,546,850.39	77.972309	2,265,095.56	-281,754.83	1.88
B503GRI17	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 05/21 6				6.0	15 May 2021		
		1,995,000.000	Local 107.929264	2,153,188.82	115.355600	2,301,344.22	148,155.40	40.78
			Base 88.582158	1,767,214.06	78.170724	1,559,505.95	-207,708.11	1.30
<b>NEW ZEALAND DOLLAR Total</b>								
		4,900,000.000	Local	5,254,893.66		5,643,918.56	389,024.90	100.00
			Base	4,314,064.45		3,824,601.51	-489,462.94	3.18
<b>POLISH ZLOTY</b>							Exchange Rate:	3.760000
ACI02MK85	POLAND GOVERNMENT BOND BONDS 10/23 4				4.0	25 Oct 2023		
		1,510,000.000	Local 98.364864	1,485,309.45	105.880000	1,598,788.00	113,478.55	15.26
			Base 32.220301	486,526.54	28.159574	425,209.57	-61,316.97	0.35
B3P3LSI17	POLAND GOVERNMENT BOND BONDS 10/20 5.25				5.25	25 Oct 2020		
		7,910,000.000	Local 102.625220	8,117,654.94	112.240000	8,878,184.00	760,529.06	84.74
			Base 33.503677	2,650,140.86	29.851064	2,361,219.15	-288,921.71	1.96
<b>POLISH ZLOTY Total</b>								
		9,420,000.000	Local	9,602,964.39		10,476,972.00	874,007.61	100.00
			Base	3,136,667.40		2,786,428.72	-350,238.68	2.32
<b>SOUTH AFRICAN RAND</b>							Exchange Rate:	12.166000

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989RJQI1	REPUBLIC OF SOUTH AFRICA BONDS 02/41 6.5				6.5	28 Feb 2041		
		47,515,000.000	78.288261	37,198,667.32	76.050000	36,135,157.50	-1,063,509.82	60.47
			8.125800	3,860,973.83	6.251027	2,970,175.69	-890,798.14	2.47
ACI0289D8	REPUBLIC OF SOUTH AFRICA BONDS 02/48 8.75				8.75	28 Feb 2048		
		11,455,000.000	110.503504	12,658,176.43	97.960000	11,221,318.00	-1,436,858.43	18.78
			9.620245	1,101,999.02	8.051948	922,350.65	-179,648.37	0.77
B1W31DI18	REPUBLIC OF SOUTH AFRICA SR UNSECURED 03/21 6.75				6.75	31 Mar 2021		
		13,105,000.000	95.045546	12,455,718.81	94.620000	12,399,951.00	-55,767.81	20.75
			11.481268	1,504,620.11	7.777412	1,019,229.90	-485,390.21	0.85
<b>SOUTH AFRICAN RAND Total</b>								
		72,075,000.000		62,312,562.56		59,756,426.50	-2,556,136.06	100.00
				6,467,592.96		4,911,756.24	-1,555,836.72	4.09
<b>SOUTH KOREAN WON</b>							Exchange Rate: 1,115.450000	
ACI06WM04	KOREA TREASURY BOND SR UNSECURED 09/23 3.375				3.375	10 Sep 2023		
		1,338,300,000.000	100.737481	1,348,169,706.00	107.264300	1,435,518,126.90	87,348,420.90	24.51
			0.094741	1,267,916.56	0.096162	1,286,940.81	19,024.25	1.07
B3D8L0I10	KOREA TREASURY BOND SR UNSECURED 09/18 5.75				5.75	10 Sep 2018		
		3,950,000,000.000	108.573278	4,288,644,478.00	111.933600	4,421,377,200.00	132,732,722.00	75.49
			0.101771	4,019,961.53	0.100348	3,963,760.99	-56,200.54	3.30
<b>SOUTH KOREAN WON Total</b>								
		5,288,300,000.000		5,636,814,184.00		5,856,895,326.90	220,081,142.90	100.00
				5,287,878.09		5,250,701.80	-37,176.29	4.37
<b>US DOLLAR</b>							Exchange Rate: 1.000000	
00084DAH3	ABN AMRO BANK NV SR UNSECURED 144A 10/16 VAR				1.079	28 Oct 2016		
		1,130,000.000	100.000000	1,130,000.00	100.443000	1,135,005.90	5,005.90	1.72
			100.000000	1,130,000.00	100.443000	1,135,005.90	5,005.90	0.94
00254ELV2	SWEDISH EXPORT CREDIT SR UNSECURED 06/17 VAR				0.46785	12 Jun 2017		
		1,030,000.000	100.071177	1,030,733.12	100.287800	1,032,964.34	2,231.22	1.57

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		Base	100.071177	1,030,733.12	100.287800	1,032,964.34	2,231.22	0.86
06741T2K2	BARCLAYS BANK PLC SR UNSECURED 12/16 VAR				0.8212	09 Dec 2016		
	845,000.000	Local	100.000000	845,000.00	100.063300	845,534.89	534.89	1.28
		Base	100.000000	845,000.00	100.063300	845,534.89	534.89	0.70
172967JQ5	CITIGROUP INC SR UNSECURED 04/18 VAR				0.967	27 Apr 2018		
	900,000.000	Local	100.000000	900,000.00	99.695000	897,255.00	-2,745.00	1.36
		Base	100.000000	900,000.00	99.695000	897,255.00	-2,745.00	0.75
219868BV7	CORP ANDINA DE FOMENTO SR UNSECURED 01/18 VAR				0.829	29 Jan 2018		
	1,460,000.000	Local	100.000000	1,460,000.00	100.430800	1,466,289.68	6,289.68	2.22
		Base	100.000000	1,460,000.00	100.430800	1,466,289.68	6,289.68	1.22
24702RAF8	DELL INC SR UNSECURED 04/38 6.5				6.5	15 Apr 2038		
	230,000.000	Local	116.893661	268,855.42	95.000000	218,500.00	-50,355.42	0.33
		Base	116.893661	268,855.42	95.000000	218,500.00	-50,355.42	0.18
25152RVQ3	DEUTSCHE BANK AG LONDON SR UNSECURED 02/17 VAR				0.8866	13 Feb 2017		
	1,670,000.000	Local	100.267838	1,674,472.90	99.850400	1,667,501.68	-6,971.22	2.53
		Base	100.267838	1,674,472.90	99.850400	1,667,501.68	-6,971.22	1.39
25215BAR4	DEXIA CREDIT LOCAL SA NY GOVT LIQUID 144A 06/18 VAR				0.4792	05 Jun 2018		
	3,605,000.000	Local	100.000000	3,605,000.00	100.006670	3,605,240.45	240.45	5.47
		Base	100.000000	3,605,000.00	100.006670	3,605,240.45	240.45	3.00
30215EAS6	EXPORT IMPORT BK KOREA SR UNSECURED 144A 05/17 VAR				0.87985	12 May 2017		
	2,310,000.000	Local	100.074988	2,311,732.22	99.957400	2,309,015.94	-2,716.28	3.50
		Base	100.074988	2,311,732.22	99.957400	2,309,015.94	-2,716.28	1.92
30215EAU1	EXPORT IMPORT BK KOREA SR UNSECURED 144A 08/17 VAR				0.9	14 Aug 2017		
	2,185,000.000	Local	100.121582	2,187,656.56	99.964300	2,184,219.96	-3,436.60	3.31
		Base	100.121582	2,187,656.56	99.964300	2,184,219.96	-3,436.60	1.82
345397XE8	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/17 VAR				0.912	27 Mar 2017		
	800,000.000	Local	100.000000	800,000.00	99.705400	797,643.20	-2,356.80	1.21
		Base	100.000000	800,000.00	99.705400	797,643.20	-2,356.80	0.66
345397XJ7	FORD MOTOR CREDIT CO LLC SR UNSECURED 06/18 VAR				1.18605	15 Jun 2018		
	1,085,000.000	Local	100.000000	1,085,000.00	100.057200	1,085,620.62	620.62	1.65

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		Base	100.000000	1,085,000.00	100.057200	1,085,620.62	620.62	0.90
38141EB73	GOLDMAN SACHS GROUP INC SR UNSECURED 11/18 VAR				1.3739	15 Nov 2018		
	3,490,000.000	Local	101.107553	3,528,653.60	100.885800	3,520,914.42	-7,739.18	5.34
		Base	101.107553	3,528,653.60	100.885800	3,520,914.42	-7,739.18	2.93
50048MAN0	KOMMUNALBANKEN AS SR UNSECURED 144A 03/17 VAR				0.662	27 Mar 2017		
	964,000.000	Local	100.568452	969,479.88	100.562400	969,421.54	-58.34	1.47
		Base	100.568452	969,479.88	100.562400	969,421.54	-58.34	0.81
50048MAZ3	KOMMUNALBANKEN AS SR UNSECURED 144A 02/18 VAR				0.456	20 Feb 2018		
	1,896,000.000	Local	100.291506	1,901,526.96	100.355300	1,902,736.49	1,209.53	2.89
		Base	100.291506	1,901,526.96	100.355300	1,902,736.49	1,209.53	1.58
50048MBH2	KOMMUNALBANKEN AS SR UNSECURED 144A 05/17 VAR				0.39875	02 May 2017		
	678,000.000	Local	100.059816	678,405.55	100.145600	678,987.17	581.62	1.03
		Base	100.059816	678,405.55	100.145600	678,987.17	581.62	0.57
55608JAG3	MACQUARIE GROUP LTD SR UNSECURED 144A 01/17 VAR				1.27815	31 Jan 2017		
	990,000.000	Local	100.000000	990,000.00	100.464900	994,602.51	4,602.51	1.51
		Base	100.000000	990,000.00	100.464900	994,602.51	4,602.51	0.83
55608PAL8	MACQUARIE BANK LTD SR UNSECURED 144A 10/17 VAR				0.907	27 Oct 2017		
	885,000.000	Local	100.000000	885,000.00	100.179800	886,591.23	1,591.23	1.35
		Base	100.000000	885,000.00	100.179800	886,591.23	1,591.23	0.74
626207YF5	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.637				6.637	01 Apr 2057		
	160,000.000	Local	95.613088	152,980.94	121.169000	193,870.40	40,889.46	0.29
		Base	95.613088	152,980.94	121.169000	193,870.40	40,889.46	0.16
626207YM0	MUNI ELEC AUTH OF GEORGIA MELPWR 04/57 FIXED 6.655				6.655	01 Apr 2057		
	505,000.000	Local	105.053941	530,522.40	116.758000	589,627.90	59,105.50	0.89
		Base	105.053941	530,522.40	116.758000	589,627.90	59,105.50	0.49
63983TAN5	NEDER WATERSCHAPSBANK SR UNSECURED 144A 02/18 VAR				0.505	14 Feb 2018		
	3,460,000.000	Local	100.323218	3,471,183.33	100.488300	3,476,895.18	5,711.85	5.28
		Base	100.323218	3,471,183.33	100.488300	3,476,895.18	5,711.85	2.89
912810RB6	US TREASURY N/B 05/43 2.875				2.875	15 May 2043		
	3,415,000.000	Local	90.428087	3,088,119.17	95.296900	3,254,389.14	166,269.97	4.94

& Issue has redenominated but Local is not converted  
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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: June 30, 2015

View Date: July 1, 2015

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	90.428087	3,088,119.17	95.296900	3,254,389.14	166,269.97	2.71
912810RK6	US TREASURY N/B 02/45 2.5				2.5	15 Feb 2045		
	9,705,000.000	Local	92.492142	8,976,362.37	88.008000	8,541,176.40	-435,185.97	12.96
		Base	92.492142	8,976,362.37	88.008000	8,541,176.40	-435,185.97	7.11
912828H60	US TREASURY FRN 01/17 VAR				0.0940002	31 Jan 2017		
	7,825,000.000	Local	100.022492	7,826,759.96	100.052700	7,829,123.78	2,363.82	11.88
Original Face:	4,125,000.000	Base	100.022492	7,826,759.96	100.052700	7,829,123.78	2,363.82	6.52
912828K41	US TREASURY FRN 04/17 VAR				0.084	30 Apr 2017		
	370,000.000	Local	100.000000	370,000.00	99.991100	369,967.07	-32.93	0.56
		Base	100.000000	370,000.00	99.991100	369,967.07	-32.93	0.31
912828WV8	US TREASURY FRN 07/16 VAR				0.0800002	31 Jul 2016		
	7,245,000.000	Local	100.009086	7,245,658.25	100.023300	7,246,688.09	1,029.84	10.99
		Base	100.009086	7,245,658.25	100.023300	7,246,688.09	1,029.84	6.03
ACI020N88	SWEDISH EXPORT CREDIT SR UNSECURED REGS 11/17 VAR				0.65385	09 Nov 2017		
	1,745,000.000	Local	100.688068	1,757,006.78	100.663000	1,756,569.35	-437.43	2.67
		Base	100.688068	1,757,006.78	100.663000	1,756,569.35	-437.43	1.46
BBBTQFII0	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 06/16 VAR				0.4789	07 Jun 2016		
	1,000,000.000	Local	100.157600	1,001,576.00	100.120000	1,001,200.00	-376.00	1.52
		Base	100.157600	1,001,576.00	100.120000	1,001,200.00	-376.00	0.83
<b>US DOLLAR Total</b>								
	61,583,000.000	Local		60,671,685.41		60,457,552.33	-214,133.08	91.73
Original Face:	4,125,000.000	Base		60,671,685.41		60,457,552.33	-214,133.08	50.31
<b>FIXED INCOME Total</b>								
	5,702,478,000.000	Base		122,739,348.69		114,712,010.32	-8,027,338.37	95.46
Original Face:	4,125,000.000							

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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: June 30, 2015

View Date: July 1, 2015

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
<b>FUND Total</b>								
		5,707,932,582.500	Base	128,192,694.06		120,165,333.36	-8,027,360.70	100.00
Original Face:		4,125,000.000						

# Holdings

As of: June 30, 2015



CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV  
 View Date: July 1, 2015



STATE STREET

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				1.0	01 Dec 2030			
		2,228,863.850	Local	100.000000			2,228,863.85	0.00	2.56
			Base	100.000000			2,228,863.85	0.00	2.56

<b>US DOLLAR Total</b>									
		2,228,863.850	Local				2,228,863.85	0.00	2.56
			Base				2,228,863.85	0.00	2.56

## CASH EQUIVALENT Total

		2,228,863.850	Base				2,228,863.85	0.00	2.56
--	--	---------------	------	--	--	--	--------------	------	------

## EQUITY

US DOLLAR Exchange Rate: 1.000000

00130H105	AES CORP COMMON STOCK USD.01										
		164,821.000	Local	12.650439			2,085,057.97	13.260000	2,185,526.46	100,468.49	2.51
			Base	12.650439			2,085,057.97	13.260000	2,185,526.46	100,468.49	2.51

00287Y109	ABBVIE INC COMMON STOCK USD.01										
		22,401.000	Local	59.181015			1,325,713.92	67.190000	1,505,123.19	179,409.27	1.73
			Base	59.181015			1,325,713.92	67.190000	1,505,123.19	179,409.27	1.73

012653101	ALBEMARLE CORP COMMON STOCK USD.01										
		16,510.000	Local	50.291096			830,306.00	55.270000	912,507.70	82,201.70	1.05
			Base	50.291096			830,306.00	55.270000	912,507.70	82,201.70	1.05

015351109	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001										
		8,129.000	Local	163.557632			1,329,559.99	180.770000	1,469,479.33	139,919.34	1.69
			Base	163.557632			1,329,559.99	180.770000	1,469,479.33	139,919.34	1.69

023135106	AMAZON.COM INC COMMON STOCK USD.01										
		6,275.000	Local	234.886971			1,473,915.74	434.090000	2,723,914.75	1,249,999.01	3.13
			Base	234.886971			1,473,915.74	434.090000	2,723,914.75	1,249,999.01	3.13

# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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								
	105,750.000	Local		16.547260	1,749,872.74	16.040000	1,696,230.00	-53,642.74	1.95
		Base		16.547260	1,749,872.74	16.040000	1,696,230.00	-53,642.74	1.95
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
	39,320.000	Local		54.932984	2,159,964.93	61.820000	2,430,762.40	270,797.47	2.79
		Base		54.932984	2,159,964.93	61.820000	2,430,762.40	270,797.47	2.79
031162100	AMGEN INC COMMON STOCK USD.0001								
	14,830.000	Local		118.797080	1,761,760.69	153.520000	2,276,701.60	514,940.91	2.62
		Base		118.797080	1,761,760.69	153.520000	2,276,701.60	514,940.91	2.62
037411105	APACHE CORP COMMON STOCK USD.625								
	31,610.000	Local		81.673726	2,581,706.47	57.630000	1,821,684.30	-760,022.17	2.09
		Base		81.673726	2,581,706.47	57.630000	1,821,684.30	-760,022.17	2.09
037833100	APPLE INC COMMON STOCK USD.00001								
	14,575.000	Local		61.172954	891,595.80	125.425000	1,828,069.38	936,473.58	2.10
		Base		61.172954	891,595.80	125.425000	1,828,069.38	936,473.58	2.10
057224107	BAKER HUGHES INC COMMON STOCK USD1.								
	19,960.000	Local		56.696922	1,131,670.57	61.700000	1,231,532.00	99,861.43	1.42
		Base		56.696922	1,131,670.57	61.700000	1,231,532.00	99,861.43	1.42
097023105	BOEING CO/THE COMMON STOCK USD5.								
	10,420.000	Local		128.012996	1,333,895.42	138.720000	1,445,462.40	111,566.98	1.66
		Base		128.012996	1,333,895.42	138.720000	1,445,462.40	111,566.98	1.66
131347304	CALPINE CORP COMMON STOCK USD.001								
	118,002.000	Local		20.634638	2,434,928.55	17.990000	2,122,855.98	-312,072.57	2.44
		Base		20.634638	2,434,928.55	17.990000	2,122,855.98	-312,072.57	2.44
166764100	CHEVRON CORP COMMON STOCK USD.75								
	15,680.000	Local		109.575533	1,718,144.36	96.470000	1,512,649.60	-205,494.76	1.74
		Base		109.575533	1,718,144.36	96.470000	1,512,649.60	-205,494.76	1.74
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
	94,410.000	Local		22.941245	2,165,882.90	27.460000	2,592,498.60	426,615.70	2.98
		Base		22.941245	2,165,882.90	27.460000	2,592,498.60	426,615.70	2.98

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Books Open

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# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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							
		65,570.000	Local 42.863087	2,810,532.59	55.240000	3,622,086.80	811,554.21	4.16
			Base 42.863087	2,810,532.59	55.240000	3,622,086.80	811,554.21	4.16
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
		45,590.000	Local 22.042376	1,004,911.90	27.310000	1,245,062.90	240,151.00	1.43
			Base 22.042376	1,004,911.90	27.310000	1,245,062.90	240,151.00	1.43
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.							
		21,230.000	Local 49.517306	1,051,252.40	65.410000	1,388,654.30	337,401.90	1.60
			Base 49.517306	1,051,252.40	65.410000	1,388,654.30	337,401.90	1.60
20854P109	CONSOL ENERGY INC COMMON STOCK USD.01							
		66,550.000	Local 33.501789	2,229,544.03	21.740000	1,446,797.00	-782,747.03	1.66
			Base 33.501789	2,229,544.03	21.740000	1,446,797.00	-782,747.03	1.66
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
		20,149.000	Local 66.980323	1,349,586.53	59.490000	1,198,664.01	-150,922.52	1.38
			Base 66.980323	1,349,586.53	59.490000	1,198,664.01	-150,922.52	1.38
268648102	EMC CORP/MA COMMON STOCK USD.01							
		84,980.000	Local 25.930297	2,203,556.67	26.390000	2,242,622.20	39,065.53	2.58
			Base 25.930297	2,203,556.67	26.390000	2,242,622.20	39,065.53	2.58
269246401	E TRADE FINANCIAL CORP COMMON STOCK USD.01							
		49,300.000	Local 18.529997	913,528.87	29.950000	1,476,535.00	563,006.13	1.70
			Base 18.529997	913,528.87	29.950000	1,476,535.00	563,006.13	1.70
30212P303	EXPEDIA INC COMMON STOCK USD.001							
		15,730.000	Local 54.708593	860,566.17	109.350000	1,720,075.50	859,509.33	1.98
			Base 54.708593	860,566.17	109.350000	1,720,075.50	859,509.33	1.98
30219G108	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01							
		21,160.000	Local 62.573712	1,324,059.75	88.940000	1,881,970.40	557,910.65	2.16
			Base 62.573712	1,324,059.75	88.940000	1,881,970.40	557,910.65	2.16
37247D106	GENWORTH FINANCIAL INC CL A COMMON STOCK USD.001							
		166,190.000	Local 9.304923	1,546,385.08	7.570000	1,258,058.30	-288,326.78	1.45
			Base 9.304923	1,546,385.08	7.570000	1,258,058.30	-288,326.78	1.45

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Books Open

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# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



STATE STREET

As of: June 30, 2015

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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	
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		36,280.000	Local 22.813690	827,680.68	41.570000	1,508,159.60	680,478.92		1.73
			Base 22.813690	827,680.68	41.570000	1,508,159.60	680,478.92		1.73
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		40,720.000	Local 42.724317	1,739,734.20	67.760000	2,759,187.20	1,019,453.00		3.17
			Base 42.724317	1,739,734.20	67.760000	2,759,187.20	1,019,453.00		3.17
48248M102	KKR + CO LP MLP								
		56,550.000	Local 23.655390	1,337,712.31	22.850000	1,292,167.50	-45,544.81		1.48
			Base 23.655390	1,337,712.31	22.850000	1,292,167.50	-45,544.81		1.48
49271M100	KEURIG GREEN MOUNTAIN INC COMMON STOCK USD.1								
		23,600.000	Local 119.180028	2,812,648.65	76.630000	1,808,468.00	-1,004,180.65		2.08
			Base 119.180028	2,812,648.65	76.630000	1,808,468.00	-1,004,180.65		2.08
548661107	LOWE S COS INC COMMON STOCK USD.5								
		24,120.000	Local 52.340509	1,262,453.07	66.970000	1,615,316.40	352,863.33		1.86
			Base 52.340509	1,262,453.07	66.970000	1,615,316.40	352,863.33		1.86
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		16,861.000	Local 98.310520	1,657,613.68	95.070000	1,602,975.27	-54,638.41		1.84
			Base 98.310520	1,657,613.68	95.070000	1,602,975.27	-54,638.41		1.84
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		46,210.000	Local 50.215051	2,320,437.49	56.930000	2,630,735.30	310,297.81		3.02
			Base 50.215051	2,320,437.49	56.930000	2,630,735.30	310,297.81		3.02
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		77,440.000	Local 30.705930	2,377,867.21	44.150000	3,418,976.00	1,041,108.79		3.93
			Base 30.705930	2,377,867.21	44.150000	3,418,976.00	1,041,108.79		3.93
693718108	PACCAR INC COMMON STOCK USD1.								
		20,000.000	Local 45.511071	910,221.42	63.810000	1,276,200.00	365,978.58		1.47
			Base 45.511071	910,221.42	63.810000	1,276,200.00	365,978.58		1.47
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		116,664.000	Local 18.906048	2,205,655.14	20.150000	2,350,779.60	145,124.46		2.70
			Base 18.906048	2,205,655.14	20.150000	2,350,779.60	145,124.46		2.70

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Books Open

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# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBCV



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
		10,220.000	Local 154.174784	1,575,666.29	132.360000	1,352,719.20	-222,947.09	1.55
			Base 154.174784	1,575,666.29	132.360000	1,352,719.20	-222,947.09	1.55
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.							
		12,810.000	Local 114.523754	1,467,049.29	124.640000	1,596,638.40	129,589.11	1.83
			Base 114.523754	1,467,049.29	124.640000	1,596,638.40	129,589.11	1.83
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005							
		72,380.000	Local 17.745377	1,284,410.42	20.715000	1,499,351.70	214,941.28	1.72
			Base 17.745377	1,284,410.42	20.715000	1,499,351.70	214,941.28	1.72
910047109	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01							
		31,050.000	Local 26.597917	825,865.33	53.010000	1,645,960.50	820,095.17	1.89
			Base 26.597917	825,865.33	53.010000	1,645,960.50	820,095.17	1.89
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
		19,665.000	Local 52.323388	1,028,939.43	122.000000	2,399,130.00	1,370,190.57	2.76
			Base 52.323388	1,028,939.43	122.000000	2,399,130.00	1,370,190.57	2.76
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
		45,300.000	Local 35.533847	1,609,683.26	56.240000	2,547,672.00	937,988.74	2.93
			Base 35.533847	1,609,683.26	56.240000	2,547,672.00	937,988.74	2.93
984332106	YAHOO INC COMMON STOCK USD.001							
		60,040.000	Local 39.046582	2,344,356.79	39.290000	2,358,971.60	14,614.81	2.71
			Base 39.046582	2,344,356.79	39.290000	2,358,971.60	14,614.81	2.71
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1							
		30,680.000	Local 75.955000	2,330,299.40	74.100000	2,273,388.00	-56,911.40	2.61
			Base 75.955000	2,330,299.40	74.100000	2,273,388.00	-56,911.40	2.61
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK							
		19,545.000	Local 48.296211	943,949.44	103.520000	2,023,298.40	1,079,348.96	2.33
			Base 48.296211	943,949.44	103.520000	2,023,298.40	1,079,348.96	2.33
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK							
		16,213.000	Local 61.717739	1,000,629.70	98.200000	1,592,116.60	591,486.90	1.83
			Base 61.717739	1,000,629.70	98.200000	1,592,116.60	591,486.90	1.83

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Books Open

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# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
 CLEARBRIDGE ADVISORS, LLC  
 FUND: HBCV



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
<b>US DOLLAR Total</b>								
		2,015,490.000	Local	72,130,773.24		84,787,735.37	12,656,962.13	97.44
			Base	72,130,773.24		84,787,735.37	12,656,962.13	97.44
<b>EQUITY Total</b>								
		2,015,490.000	Base	72,130,773.24		84,787,735.37	12,656,962.13	97.44

# Holdings

CLEARBRIDGE VALUE EQUITY CIF  
CLEARBRIDGE ADVISORS, LLC  
FUND: HBCV



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
<b>FUND Total</b>		4,244,353.850	Base	74,359,637.09		87,016,599.22	12,656,962.13	100.00

# Holdings

As of: June 30, 2015



WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX

View Date: July 1, 2015



STATE STREET

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				0.1097555	31 Dec 2099		
		331,848.460	Local	100.000000				0.44
			Base	100.000000				0.44
				331,848.46	100.000000	331,848.46	0.00	
				331,848.46	100.000000	331,848.46	0.00	

<b>US DOLLAR Total</b>								
		331,848.460	Local			331,848.46	0.00	0.44
			Base			331,848.46	0.00	0.44

## CASH EQUIVALENT Total

		331,848.460	Base			331,848.46	0.00	0.44
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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		202,488.00	-2,112.45	0.27
			Base	26.230827		202,488.00	-2,112.45	0.27

247131303	DELPHI FINANCIAL GROUP PREFERRED STOCK 05/67 VAR							
		3,200.000	Local	24.990000		80,128.00	160.00	0.11
			Base	24.990000		80,128.00	160.00	0.11

361860208	GMAC CAPITAL TRUST I PREFERRED STOCK 02/40 VAR							
		30,300.000	Local	25.029208		787,194.00	28,809.00	1.03
			Base	25.029208		787,194.00	28,809.00	1.03

857477608	STATE STREET CORP PREFERRED STOCK VAR							
		1,126.000	Local	25.023188		28,904.42	728.31	0.04
			Base	25.023188		28,904.42	728.31	0.04

<b>US DOLLAR Total</b>								
		42,426.000	Local			1,098,714.42	27,584.86	1.44
			Base			1,098,714.42	27,584.86	1.44

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## EQUITY Total

42,426.000	Base			1,071,129.56		1,098,714.42	27,584.86	1.44
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## FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00077TAA2	ROYAL BK OF SCOTLAND NV SUBORDINATED 05/23 7.75				7.75	15 May 2023		
	240,000.000	Local	112.680613	270,433.47	117.004000	280,809.60	10,376.13	0.37
		Base	112.680613	270,433.47	117.004000	280,809.60	10,376.13	0.37
00184AAG0	TIME WARNER INC COMPANY GUAR 05/32 7.7				7.7	01 May 2032		
	550,000.000	Local	124.483629	684,659.96	131.361800	722,489.90	37,829.94	0.95
		Base	124.483629	684,659.96	131.361800	722,489.90	37,829.94	0.95
00185AAH7	AON PLC COMPANY GUAR 05/45 4.75				4.75	15 May 2045		
	140,000.000	Local	99.683557	139,556.98	96.388800	134,944.32	-4,612.66	0.18
		Base	99.683557	139,556.98	96.388800	134,944.32	-4,612.66	0.18
00206RBA9	AT+T INC SR UNSECURED 08/41 5.55				5.55	15 Aug 2041		
	760,000.000	Local	110.315243	838,395.85	102.457000	778,673.20	-59,722.65	1.02
		Base	110.315243	838,395.85	102.457000	778,673.20	-59,722.65	1.02
00206RBK7	AT+T INC SR UNSECURED 06/45 4.35				4.35	15 Jun 2045		
	40,000.000	Local	91.569175	36,627.67	85.371600	34,148.64	-2,479.03	0.04
		Base	91.569175	36,627.67	85.371600	34,148.64	-2,479.03	0.04
00206RCN0	AT+T INC SR UNSECURED 05/25 3.4				3.4	15 May 2025		
	250,000.000	Local	99.707952	249,269.88	95.370800	238,427.00	-10,842.88	0.31
		Base	99.707952	249,269.88	95.370800	238,427.00	-10,842.88	0.31
00206RCP5	AT+T INC SR UNSECURED 05/35 4.5				4.5	15 May 2035		
	240,000.000	Local	99.712429	239,309.83	91.928700	220,628.88	-18,680.95	0.29
		Base	99.712429	239,309.83	91.928700	220,628.88	-18,680.95	0.29
00287YAR0	ABBVIE INC SR UNSECURED 05/35 4.5				4.5	14 May 2035		
	70,000.000	Local	99.311800	69,518.26	97.830300	68,481.21	-1,037.05	0.09
		Base	99.311800	69,518.26	97.830300	68,481.21	-1,037.05	0.09

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STATE STREET

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00287YAS8	ABBVIE INC SR UNSECURED 05/45 4.7					4.7	14 May 2045		
	240,000.000	Local		99.952096	239,885.03	98.363400	236,072.16	-3,812.87	0.31
		Base		99.952096	239,885.03	98.363400	236,072.16	-3,812.87	0.31
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75					4.75	15 Mar 2045		
	500,000.000	Local		99.479412	497,397.06	95.205400	476,027.00	-21,370.06	0.62
		Base		99.479412	497,397.06	95.205400	476,027.00	-21,370.06	0.62
00817YAG3	AETNA INC SR UNSECURED 12/37 6.75					6.75	15 Dec 2037		
	80,000.000	Local		96.731913	77,385.53	125.832000	100,665.60	23,280.07	0.13
		Base		96.731913	77,385.53	125.832000	100,665.60	23,280.07	0.13
00817YAP3	AETNA INC SR UNSECURED 03/44 4.75					4.75	15 Mar 2044		
	20,000.000	Local		99.761300	19,952.26	98.248900	19,649.78	-302.48	0.03
		Base		99.761300	19,952.26	98.248900	19,649.78	-302.48	0.03
009089AC7	AIR CANADA 2013 1C PTT PASS THRU CE 144A 05/18 6.625					6.625	15 May 2018		
	140,000.000	Local		100.291021	140,407.43	103.250000	144,550.00	4,142.57	0.19
		Base		100.291021	140,407.43	103.250000	144,550.00	4,142.57	0.19
013817AW1	ALCOA INC SR UNSECURED 10/24 5.125					5.125	01 Oct 2024		
	350,000.000	Local		103.809411	363,332.94	101.250000	354,375.00	-8,957.94	0.47
		Base		103.809411	363,332.94	101.250000	354,375.00	-8,957.94	0.47
020002AU5	ALLSTATE CORP JR SUBORDINA 05/67 VAR					6.5	15 May 2067		
	110,000.000	Local		90.257882	99,283.67	112.000000	123,200.00	23,916.33	0.16
		Base		90.257882	99,283.67	112.000000	123,200.00	23,916.33	0.16
02209SAE3	ALTRIA GROUP INC COMPANY GUAR 11/38 9.95					9.95	10 Nov 2038		
	150,000.000	Local		141.236427	211,854.64	161.023600	241,535.40	29,680.76	0.32
		Base		141.236427	211,854.64	161.023600	241,535.40	29,680.76	0.32
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2					10.2	06 Feb 2039		
	320,000.000	Local		142.211041	455,075.33	164.673000	526,953.60	71,878.27	0.69
		Base		142.211041	455,075.33	164.673000	526,953.60	71,878.27	0.69
02209SAM5	ALTRIA GROUP INC COMPANY GUAR 08/42 4.25					4.25	09 Aug 2042		
	30,000.000	Local		98.754033	29,626.21	88.750100	26,625.03	-3,001.18	0.03
		Base		98.754033	29,626.21	88.750100	26,625.03	-3,001.18	0.03

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02209SAR4	ALTRIA GROUP INC COMPANY GUAR 01/44 5.375				5.375	31 Jan 2044		
		70,000.000	Local 99.576071	69,703.25	105.770400	74,039.28	4,336.03	0.10
			Base 99.576071	69,703.25	105.770400	74,039.28	4,336.03	0.10
023551AF1	HESS CORP SR UNSECURED 10/29 7.875				7.875	01 Oct 2029		
		140,000.000	Local 118.020279	165,228.39	125.945100	176,323.14	11,094.75	0.23
			Base 118.020279	165,228.39	125.945100	176,323.14	11,094.75	0.23
02364WAP0	AMERICA MOVIL SAB DE CV COMPANY GUAR 11/37 6.125				6.125	15 Nov 2037		
		230,000.000	Local 91.305591	210,002.86	113.948500	262,081.55	52,078.69	0.34
			Base 91.305591	210,002.86	113.948500	262,081.55	52,078.69	0.34
02376TAC2	AMER AIRLN 13 2 B PTT PASS THRU CE 144A 01/22 5.6				5.6	15 Jan 2022		
		225,101.130	Local 100.000000	225,101.13	103.500000	232,979.67	7,878.54	0.31
			Base 100.000000	225,101.13	103.500000	232,979.67	7,878.54	0.31
026874BE6	AMERICAN INTL GROUP JR SUBORDINA 03/87 6.25				6.25	15 Mar 2087		
		125,000.000	Local 82.615048	103,268.81	110.129300	137,661.63	34,392.82	0.18
			Base 82.615048	103,268.81	110.129300	137,661.63	34,392.82	0.18
026874DA2	AMERICAN INTL GROUP SR UNSECURED 07/44 4.5				4.5	16 Jul 2044		
		60,000.000	Local 101.096633	60,657.98	95.124500	57,074.70	-3,583.28	0.07
			Base 101.096633	60,657.98	95.124500	57,074.70	-3,583.28	0.07
031162BC3	AMGEN INC SR UNSECURED 03/40 5.75				5.75	15 Mar 2040		
		90,000.000	Local 99.478133	89,530.32	110.207000	99,186.30	9,655.98	0.13
			Base 99.478133	89,530.32	110.207000	99,186.30	9,655.98	0.13
031162BK5	AMGEN INC SR UNSECURED 11/41 5.15				5.15	15 Nov 2041		
		140,000.000	Local 99.172864	138,842.01	102.694900	143,772.86	4,930.85	0.19
			Base 99.172864	138,842.01	102.694900	143,772.86	4,930.85	0.19
031162BZ2	AMGEN INC SR UNSECURED 05/45 4.4				4.4	01 May 2045		
		320,000.000	Local 99.407600	318,104.32	92.148800	294,876.16	-23,228.16	0.39
			Base 99.407600	318,104.32	92.148800	294,876.16	-23,228.16	0.39
032511BG1	ANADARKO PETROLEUM CORP SR UNSECURED 06/39 7.95				7.95	15 Jun 2039		
		120,000.000	Local 146.018742	175,222.49	130.879900	157,055.88	-18,166.61	0.21
			Base 146.018742	175,222.49	130.879900	157,055.88	-18,166.61	0.21

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03523TAP3	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/40 6.375				6.375	15 Jan 2040			
		100,000.000	Local	99.462020	99,462.02	125.192400	125,192.40	25,730.38	0.16
			Base	99.462020	99,462.02	125.192400	125,192.40	25,730.38	0.16
03524BAF3	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/44 4.625				4.625	01 Feb 2044			
		40,000.000	Local	103.795875	41,518.35	100.655700	40,262.28	-1,256.07	0.05
			Base	103.795875	41,518.35	100.655700	40,262.28	-1,256.07	0.05
037411AR6	APACHE CORP SR UNSECURED 01/37 6				6.0	15 Jan 2037			
		50,000.000	Local	118.335320	59,167.66	107.868000	53,934.00	-5,233.66	0.07
			Base	118.335320	59,167.66	107.868000	53,934.00	-5,233.66	0.07
037411AW5	APACHE CORP SR UNSECURED 09/40 5.1				5.1	01 Sep 2040			
		100,000.000	Local	99.212860	99,212.86	96.646800	96,646.80	-2,566.06	0.13
			Base	99.212860	99,212.86	96.646800	96,646.80	-2,566.06	0.13
037411AY1	APACHE CORP SR UNSECURED 02/42 5.25				5.25	01 Feb 2042			
		140,000.000	Local	97.264793	136,170.71	98.678400	138,149.76	1,979.05	0.18
			Base	97.264793	136,170.71	98.678400	138,149.76	1,979.05	0.18
037411BA2	APACHE CORP SR UNSECURED 04/43 4.75				4.75	15 Apr 2043			
		130,000.000	Local	105.949877	137,734.84	92.542300	120,304.99	-17,429.85	0.16
			Base	105.949877	137,734.84	92.542300	120,304.99	-17,429.85	0.16
04021LAA8	ARGOS MERGER SUB INC SR UNSECURED 144A 03/23 7.125				7.125	15 Mar 2023			
		80,000.000	Local	100.537463	80,429.97	104.750000	83,800.00	3,370.03	0.11
			Base	100.537463	80,429.97	104.750000	83,800.00	3,370.03	0.11
05523UAL4	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 10/44 4.75				4.75	07 Oct 2044			
		210,000.000	Local	99.926614	209,845.89	97.927100	205,646.91	-4,198.98	0.27
			Base	99.926614	209,845.89	97.927100	205,646.91	-4,198.98	0.27
055451AV0	BHP BILLITON FIN USA LTD COMPANY GUAR 09/43 5				5.0	30 Sep 2043			
		270,000.000	Local	105.674963	285,322.40	103.803400	280,269.18	-5,053.22	0.37
			Base	105.674963	285,322.40	103.803400	280,269.18	-5,053.22	0.37
05578QAB9	BPCE SA SUBORDINATED 144A 07/24 5.15				5.15	21 Jul 2024			
		200,000.000	Local	99.820155	199,640.31	101.596200	203,192.40	3,552.09	0.27
			Base	99.820155	199,640.31	101.596200	203,192.40	3,552.09	0.27

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057224AZ0	BAKER HUGHES INC SR UNSECURED 09/40 5.125				5.125	15 Sep 2040		
		130,000.000	Local 99.572723	129,444.54	107.723600	140,040.68	10,596.14	0.18
			Base 99.572723	129,444.54	107.723600	140,040.68	10,596.14	0.18
05950EAH1	BANC OF AMERICA COMMERCIAL MOR BACM 2006 2 AJ				5.76245	10 May 2045		
		0.000	Local 0.000000	0.01	0.000000	0.00	-0.01	0.00
			Base 0.000000	0.01	0.000000	0.00	-0.01	0.00
060505EH3	BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR				6.25	29 Sep 2049		
		360,000.000	Local 100.163456	360,588.44	99.563000	358,426.80	-2,161.64	0.47
			Base 100.163456	360,588.44	99.563000	358,426.80	-2,161.64	0.47
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR				6.5	29 Oct 2049		
		430,000.000	Local 100.000000	430,000.00	103.500000	445,050.00	15,050.00	0.58
			Base 100.000000	430,000.00	103.500000	445,050.00	15,050.00	0.58
060505EN0	BANK OF AMERICA CORP JR SUBORDINA 12/49 VAR				6.1	29 Dec 2049		
		290,000.000	Local 100.000000	290,000.00	98.750000	286,375.00	-3,625.00	0.38
			Base 100.000000	290,000.00	98.750000	286,375.00	-3,625.00	0.38
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		
		530,000.000	Local 99.787738	528,875.01	103.828300	550,289.99	21,414.98	0.72
			Base 99.787738	528,875.01	103.828300	550,289.99	21,414.98	0.72
06051GFG9	BANK OF AMERICA CORP SR UNSECURED 04/44 4.875				4.875	01 Apr 2044		
		340,000.000	Local 99.906494	339,682.08	101.572500	345,346.50	5,664.42	0.45
			Base 99.906494	339,682.08	101.572500	345,346.50	5,664.42	0.45
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024		
		410,000.000	Local 99.955188	409,816.27	99.759200	409,012.72	-803.55	0.54
			Base 99.955188	409,816.27	99.759200	409,012.72	-803.55	0.54
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025		
		260,000.000	Local 99.413612	258,475.39	97.429400	253,316.44	-5,158.95	0.33
			Base 99.413612	258,475.39	97.429400	253,316.44	-5,158.95	0.33
06738EAA3	BARCLAYS PLC JR SUBORDINA 12/49 VAR				8.25	29 Dec 2049		
		200,000.000	Local 101.385000	202,770.00	105.596000	211,192.00	8,422.00	0.28
			Base 101.385000	202,770.00	105.596000	211,192.00	8,422.00	0.28

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06740L8C2	BARCLAYS BANK PLC SUBORDINATED			11/22 7.625		7.625	21 Nov 2022		
	200,000.000	Local		105.557295	211,114.59	113.880000	227,760.00	16,645.41	0.30
		Base		105.557295	211,114.59	113.880000	227,760.00	16,645.41	0.30
067901AH1	BARRICK GOLD CORP SR UNSECURED			04/42 5.25		5.25	01 Apr 2042		
	90,000.000	Local		99.028856	89,125.97	89.534100	80,580.69	-8,545.28	0.11
		Base		99.028856	89,125.97	89.534100	80,580.69	-8,545.28	0.11
067901AL2	BARRICK GOLD CORP SR UNSECURED			04/22 3.85		3.85	01 Apr 2022		
	30,000.000	Local		100.048933	30,014.68	96.923600	29,077.08	-937.60	0.04
		Base		100.048933	30,014.68	96.923600	29,077.08	-937.60	0.04
06849RAG7	BARRICK NA FINANCE LLC COMPANY GUAR			05/41 5.7		5.7	30 May 2041		
	150,000.000	Local		96.315127	144,472.69	91.389800	137,084.70	-7,387.99	0.18
		Base		96.315127	144,472.69	91.389800	137,084.70	-7,387.99	0.18
06849RAK8	BARRICK NA FINANCE LLC COMPANY GUAR			05/43 5.75		5.75	01 May 2043		
	70,000.000	Local		101.397114	70,977.98	96.191700	67,334.19	-3,643.79	0.09
		Base		101.397114	70,977.98	96.191700	67,334.19	-3,643.79	0.09
06849UAD7	BARRICK PD AU FIN PTY LT COMPANY GUAR			10/39 5.95		5.95	15 Oct 2039		
	130,000.000	Local		100.075538	130,098.20	96.104600	124,935.98	-5,162.22	0.16
		Base		100.075538	130,098.20	96.104600	124,935.98	-5,162.22	0.16
07177MAE3	BAXALTA INC COMPANY GUAR 144A			06/45 5.25		5.25	23 Jun 2045		
	120,000.000	Local		99.342200	119,210.64	100.545600	120,654.72	1,444.08	0.16
		Base		99.342200	119,210.64	100.545600	120,654.72	1,444.08	0.16
07284RAA0	BAYLOR COLLEGE OF MEDIC SECURED			11/46 5.259		5.259	15 Nov 2046		
	210,000.000	Local		105.130543	220,774.14	102.693200	215,655.72	-5,118.42	0.28
		Base		105.130543	220,774.14	102.693200	215,655.72	-5,118.42	0.28
075887BG3	BECTON DICKINSON AND CO SR UNSECURED			12/44 4.685		4.685	15 Dec 2044		
	90,000.000	Local		112.354633	101,119.17	96.764200	87,087.78	-14,031.39	0.11
		Base		112.354633	101,119.17	96.764200	87,087.78	-14,031.39	0.11
075887BM0	BECTON DICKINSON AND CO SR UNSECURED			05/44 4.875		4.875	15 May 2044		
	40,000.000	Local		109.798175	43,919.27	99.711100	39,884.44	-4,034.83	0.05
		Base		109.798175	43,919.27	99.711100	39,884.44	-4,034.83	0.05

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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
08861JAB5	BHARTI AIRTEL INTERNATIO COMPANY GUAR 144A 05/24 5.35				5.35	20 May 2024		
		200,000.000	Local 102.426350	204,852.70	105.888000	211,776.00	6,923.30	0.28
			Base 102.426350	204,852.70	105.888000	211,776.00	6,923.30	0.28
09256BAG2	BLACKSTONE HOLDINGS FINA COMPANY GUAR 144A 06/44 5				5.0	15 Jun 2044		
		170,000.000	Local 98.595059	167,611.60	100.249700	170,424.49	2,812.89	0.22
			Base 98.595059	167,611.60	100.249700	170,424.49	2,812.89	0.22
097023AU9	BOEING CO SR UNSECURED 02/33 6.125				6.125	15 Feb 2033		
		120,000.000	Local 103.813542	124,576.25	125.021700	150,026.04	25,449.79	0.20
			Base 103.813542	124,576.25	125.021700	150,026.04	25,449.79	0.20
105756BW9	FED REPUBLIC OF BRAZIL SR UNSECURED 01/45 5				5.0	27 Jan 2045		
		627,000.000	Local 98.001620	614,470.16	86.500000	542,355.00	-72,115.16	0.71
			Base 98.001620	614,470.16	86.500000	542,355.00	-72,115.16	0.71
111021AE1	BRITISH TELECOM PLC SR UNSECURED 12/30 9.625				9.625	15 Dec 2030		
		230,000.000	Local 139.305761	320,403.25	148.417300	341,359.79	20,956.54	0.45
			Base 139.305761	320,403.25	148.417300	341,359.79	20,956.54	0.45
12189LAC5	BURLINGTN NORTH SANTA FE SR UNSECURED 03/41 5.05				5.05	01 Mar 2041		
		140,000.000	Local 99.633279	139,486.59	105.203500	147,284.90	7,798.31	0.19
			Base 99.633279	139,486.59	105.203500	147,284.90	7,798.31	0.19
12189LAG6	BURLINGTN NORTH SANTA FE SR UNSECURED 09/41 4.95				4.95	15 Sep 2041		
		250,000.000	Local 99.871784	249,679.46	104.105600	260,264.00	10,584.54	0.34
			Base 99.871784	249,679.46	104.105600	260,264.00	10,584.54	0.34
12189LAS0	BURLINGTN NORTH SANTA FE SR UNSECURED 04/44 4.9				4.9	01 Apr 2044		
		190,000.000	Local 103.034353	195,765.27	103.532100	196,710.99	945.72	0.26
			Base 103.034353	195,765.27	103.532100	196,710.99	945.72	0.26
12189LAU5	BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55				4.55	01 Sep 2044		
		70,000.000	Local 99.567000	69,696.90	98.432000	68,902.40	-794.50	0.09
			Base 99.567000	69,696.90	98.432000	68,902.40	-794.50	0.09
12572QAF2	CME GROUP INC SR UNSECURED 09/43 5.3				5.3	15 Sep 2043		
		360,000.000	Local 101.654494	365,956.18	110.333000	397,198.80	31,242.62	0.52
			Base 101.654494	365,956.18	110.333000	397,198.80	31,242.62	0.52

# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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126408GW7	CSX CORP SR UNSECURED 05/42 4.75				4.75	30 May 2042		
		140,000.000	Local 99.439400	139,215.16	100.094300	140,132.02	916.86	0.18
			Base 99.439400	139,215.16	100.094300	140,132.02	916.86	0.18
126408HC0	CSX CORP SR UNSECURED 05/50 3.95				3.95	01 May 2050		
		70,000.000	Local 99.100329	69,370.23	87.517300	61,262.11	-8,108.12	0.08
			Base 99.100329	69,370.23	87.517300	61,262.11	-8,108.12	0.08
126650BR0	CVS HEALTH CORP SR UNSECURED 09/39 6.125				6.125	15 Sep 2039		
		180,000.000	Local 99.673928	179,413.07	118.138100	212,648.58	33,235.51	0.28
			Base 99.673928	179,413.07	118.138100	212,648.58	33,235.51	0.28
126650BX7	CVS HEALTH CORP SR UNSECURED 05/41 5.75				5.75	15 May 2041		
		100,000.000	Local 107.744100	107,744.10	114.617800	114,617.80	6,873.70	0.15
			Base 107.744100	107,744.10	114.617800	114,617.80	6,873.70	0.15
126650CD0	CVS HEALTH CORP SR UNSECURED 12/43 5.3				5.3	05 Dec 2043		
		110,000.000	Local 99.806964	109,787.66	108.968500	119,865.35	10,077.69	0.16
			Base 99.806964	109,787.66	108.968500	119,865.35	10,077.69	0.16
126673AW2	COUNTRYWIDE ASSET BACKED CERTI CWL 2004 6 1A1				0.727	25 Dec 2034		
		250,312.320	Local 90.749716	227,157.72	94.505800	236,559.66	9,401.94	0.31
Original Face:		3,430,000.000	Base 90.749716	227,157.72	94.505800	236,559.66	9,401.94	0.31
13034VAA2	CALIFORNIA INSTITUTE OF SR UNSECURED 11/11 4.7				4.7	01 Nov 2111		
		210,000.000	Local 99.085157	208,078.83	96.615500	202,892.55	-5,186.28	0.27
			Base 99.085157	208,078.83	96.615500	202,892.55	-5,186.28	0.27
13063A5G5	CALIFORNIA ST CAS 04/39 FIXED 7.55				7.55	01 Apr 2039		
		230,000.000	Local 135.181413	310,917.25	144.557000	332,481.10	21,563.85	0.44
			Base 135.181413	310,917.25	144.557000	332,481.10	21,563.85	0.44
13063A7D0	CALIFORNIA ST CAS 10/39 FIXED 7.3				7.3	01 Oct 2039		
		220,000.000	Local 109.113064	240,048.74	141.442000	311,172.40	71,123.66	0.41
			Base 109.113064	240,048.74	141.442000	311,172.40	71,123.66	0.41
13342BAM7	CAMERON INTL CORP SR UNSECURED 12/43 5.125				5.125	15 Dec 2043		
		130,000.000	Local 99.096623	128,825.61	96.045100	124,858.63	-3,966.98	0.16
			Base 99.096623	128,825.61	96.045100	124,858.63	-3,966.98	0.16

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STATE STREET

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14310FAA0	CARLYLE HOLDINGS II FIN SR SECURED 144A 03/43 5.625					5.625	30 Mar 2043		
	180,000.000	Local		108.821956	195,879.52	103.891900	187,005.42	-8,874.10	0.25
		Base		108.821956	195,879.52	103.891900	187,005.42	-8,874.10	0.25
149123CE9	CATERPILLAR INC SR UNSECURED 05/64 4.75					4.75	15 May 2064		
	120,000.000	Local		100.670633	120,804.76	97.885300	117,462.36	-3,342.40	0.15
		Base		100.670633	120,804.76	97.885300	117,462.36	-3,342.40	0.15
14916RAD6	CATHOLIC HEALTH INITIATI SECURED 11/42 4.35					4.35	01 Nov 2042		
	160,000.000	Local		99.832313	159,731.70	91.447400	146,315.84	-13,415.86	0.19
		Base		99.832313	159,731.70	91.447400	146,315.84	-13,415.86	0.19
14916RAF1	CATHOLIC HEALTH INITIATI UNSECURED 08/23 4.2					4.2	01 Aug 2023		
	80,000.000	Local		99.775700	79,820.56	104.728100	83,782.48	3,961.92	0.11
		Base		99.775700	79,820.56	104.728100	83,782.48	3,961.92	0.11
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625					4.625	15 May 2044		
	80,000.000	Local		99.647925	79,718.34	95.422600	76,338.08	-3,380.26	0.10
		Base		99.647925	79,718.34	95.422600	76,338.08	-3,380.26	0.10
15135UAH2	CENOVUS ENERGY INC SR UNSECURED 09/42 4.45					4.45	15 Sep 2042		
	70,000.000	Local		99.783343	69,848.34	87.259000	61,081.30	-8,767.04	0.08
		Base		99.783343	69,848.34	87.259000	61,081.30	-8,767.04	0.08
15189XAN8	CENTERPOINT ENER HOUSTON GENL REF MOR 04/44 4.5					4.5	01 Apr 2044		
	140,000.000	Local		99.557479	139,380.47	102.857900	144,001.06	4,620.59	0.19
		Base		99.557479	139,380.47	102.857900	144,001.06	4,620.59	0.19
167486PG8	CHICAGO IL CHI 01/42 FIXED 5.432					5.432	01 Jan 2042		
	50,000.000	Local		94.540820	47,270.41	82.643000	41,321.50	-5,948.91	0.05
		Base		94.540820	47,270.41	82.643000	41,321.50	-5,948.91	0.05
167486SD2	CHICAGO IL CHI 01/44 FIXED 6.314					6.314	01 Jan 2044		
	300,000.000	Local		102.052900	306,158.70	88.706000	266,118.00	-40,040.70	0.35
		Base		102.052900	306,158.70	88.706000	266,118.00	-40,040.70	0.35
172967BL4	CITIGROUP INC SUBORDINATED 06/32 6.625					6.625	15 Jun 2032		
	10,000.000	Local		116.783600	11,678.36	118.375200	11,837.52	159.16	0.02
		Base		116.783600	11,678.36	118.375200	11,837.52	159.16	0.02

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172967DR9	CITIGROUP INC SUBORDINATED 08/36 6.125					6.125	25 Aug 2036		
	375,000.000	Local		92.758747	347,845.30	114.237400	428,390.25	80,544.95	0.56
		Base		92.758747	347,845.30	114.237400	428,390.25	80,544.95	0.56
172967HA2	CITIGROUP INC SUBORDINATED 09/43 6.675					6.675	13 Sep 2043		
	40,000.000	Local		100.000000	40,000.00	121.113900	48,445.56	8,445.56	0.06
		Base		100.000000	40,000.00	121.113900	48,445.56	8,445.56	0.06
172967HB0	CITIGROUP INC SUBORDINATED 09/25 5.5					5.5	13 Sep 2025		
	380,000.000	Local		100.000000	380,000.00	108.079700	410,702.86	30,702.86	0.54
		Base		100.000000	380,000.00	108.079700	410,702.86	30,702.86	0.54
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR					6.3	29 Dec 2049		
	150,000.000	Local		100.000000	150,000.00	97.625000	146,437.50	-3,562.50	0.19
		Base		100.000000	150,000.00	97.625000	146,437.50	-3,562.50	0.19
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3					5.3	06 May 2044		
	40,000.000	Local		99.585025	39,834.01	101.802900	40,721.16	887.15	0.05
		Base		99.585025	39,834.01	101.802900	40,721.16	887.15	0.05
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR					5.95	29 Dec 2049		
	310,000.000	Local		100.000000	310,000.00	96.520000	299,212.00	-10,788.00	0.39
		Base		100.000000	310,000.00	96.520000	299,212.00	-10,788.00	0.39
17305HAA6	CITIGROUP CAPITAL III COMPANY GUAR 12/36 7.625					7.625	01 Dec 2036		
	450,000.000	Local		120.122767	540,552.45	122.013300	549,059.85	8,507.40	0.72
		Base		120.122767	540,552.45	122.013300	549,059.85	8,507.40	0.72
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	110.135800	143,176.54	13,176.54	0.19
		Base		100.000000	130,000.00	110.135800	143,176.54	13,176.54	0.19
18600TAA0	CLEVELAND CLINIC FOUND UNSECURED 01/14 4.858					4.858	01 Jan 2114		
	60,000.000	Local		100.000000	60,000.00	92.693800	55,616.28	-4,383.72	0.07
		Base		100.000000	60,000.00	92.693800	55,616.28	-4,383.72	0.07
189754AA2	COACH INC SR UNSECURED 04/25 4.25					4.25	01 Apr 2025		
	20,000.000	Local		99.459650	19,891.93	96.041900	19,208.38	-683.55	0.03
		Base		99.459650	19,891.93	96.041900	19,208.38	-683.55	0.03

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195325BM6	REPUBLIC OF COLOMBIA SR UNSECURED 01/41 6.125					6.125	18 Jan 2041		
	140,000.000	Local		128.991207	180,587.69	108.250000	151,550.00	-29,037.69	0.20
		Base		128.991207	180,587.69	108.250000	151,550.00	-29,037.69	0.20
19624GAG5	COLONY MTG CAP SER 2014 FL 1 04/31 1					3.871	08 Apr 2031		
	310,000.000	Local		100.000000	310,000.00	99.999800	309,999.38	-0.62	0.41
	Original Face:	Base		100.000000	310,000.00	99.999800	309,999.38	-0.62	0.41
198280AG4	COLUMBIA PIPELINE GROUP COMPANY GUAR 144A 06/45 5.8					5.8	01 Jun 2045		
	50,000.000	Local		99.772320	49,886.16	98.546000	49,273.00	-613.16	0.06
		Base		99.772320	49,886.16	98.546000	49,273.00	-613.16	0.06
20030NAC5	COMCAST CORP COMPANY GUAR 03/33 7.05					7.05	15 Mar 2033		
	110,000.000	Local		137.203464	150,923.81	128.244400	141,068.84	-9,854.97	0.19
		Base		137.203464	150,923.81	128.244400	141,068.84	-9,854.97	0.19
20030NAM3	COMCAST CORP COMPANY GUAR 03/37 6.45					6.45	15 Mar 2037		
	280,000.000	Local		126.974943	355,529.84	123.579500	346,022.60	-9,507.24	0.45
		Base		126.974943	355,529.84	123.579500	346,022.60	-9,507.24	0.45
20030NAV3	COMCAST CORP COMPANY GUAR 08/37 6.95					6.95	15 Aug 2037		
	70,000.000	Local		136.450914	95,515.64	130.011300	91,007.91	-4,507.73	0.12
		Base		136.450914	95,515.64	130.011300	91,007.91	-4,507.73	0.12
20030NAX9	COMCAST CORP COMPANY GUAR 05/38 6.4					6.4	15 May 2038		
	380,000.000	Local		99.787366	379,191.99	121.683100	462,395.78	83,203.79	0.61
		Base		99.787366	379,191.99	121.683100	462,395.78	83,203.79	0.61
20030NBB6	COMCAST CORP COMPANY GUAR 03/40 6.4					6.4	01 Mar 2040		
	240,000.000	Local		111.128954	266,709.49	124.089700	297,815.28	31,105.79	0.39
		Base		111.128954	266,709.49	124.089700	297,815.28	31,105.79	0.39
20030NBE0	COMCAST CORP COMPANY GUAR 07/42 4.65					4.65	15 Jul 2042		
	50,000.000	Local		101.564220	50,782.11	100.253000	50,126.50	-655.61	0.07
		Base		101.564220	50,782.11	100.253000	50,126.50	-655.61	0.07
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	98.960800	39,584.32	-415.68	0.05
		Base		100.000000	40,000.00	98.960800	39,584.32	-415.68	0.05

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208251AE8	CONOCO INC SR UNSECURED 04/29 6.95					6.95	15 Apr 2029		
	270,000.000	Local		112.220696	302,995.88	127.907900	345,351.33	42,355.45	0.45
		Base		112.220696	302,995.88	127.907900	345,351.33	42,355.45	0.45
212015AQ4	CONTINENTAL RESOURCES COMPANY GUAR 06/44 4.9					4.9	01 Jun 2044		
	50,000.000	Local		101.983940	50,991.97	84.220700	42,110.35	-8,881.62	0.06
		Base		101.983940	50,991.97	84.220700	42,110.35	-8,881.62	0.06
21684AAB2	RABOBANK NEDERLAND COMPANY GUAR 12/43 5.75					5.75	01 Dec 2043		
	410,000.000	Local		104.672159	429,155.85	109.796000	450,163.60	21,007.75	0.59
		Base		104.672159	429,155.85	109.796000	450,163.60	21,007.75	0.59
224044BR7	COX COMMUNICATIONS INC SR UNSECURED 144A 12/36 6.45					6.45	01 Dec 2036		
	50,000.000	Local		100.308760	50,154.38	105.707500	52,853.75	2,699.37	0.07
		Base		100.308760	50,154.38	105.707500	52,853.75	2,699.37	0.07
225313AB1	CREDIT AGRICOLE SA JR SUBORDINA 144A 10/49 VAR					8.375	29 Oct 2049		
	220,000.000	Local		95.790759	210,739.67	116.000000	255,200.00	44,460.33	0.34
		Base		95.790759	210,739.67	116.000000	255,200.00	44,460.33	0.34
225433AE1	CRED SUIS GP FUN LTD COMPANY GUAR 144A 05/45 4.875					4.875	15 May 2045		
	480,000.000	Local		99.673546	478,433.02	96.217300	461,843.04	-16,589.98	0.61
		Base		99.673546	478,433.02	96.217300	461,843.04	-16,589.98	0.61
225436AA2	CREDIT SUISSE GROUP AG JR SUBORDINA 144A 12/49 VAR					6.25	29 Dec 2049		
	490,000.000	Local		100.000000	490,000.00	95.875000	469,787.50	-20,212.50	0.62
		Base		100.000000	490,000.00	95.875000	469,787.50	-20,212.50	0.62
235417AA0	DALLAS TX CONVENTION CENTER HO DALFAC 01/42 FIXED 7.088					7.088	01 Jan 2042		
	90,000.000	Local		127.377333	114,639.60	125.745000	113,170.50	-1,469.10	0.15
		Base		127.377333	114,639.60	125.745000	113,170.50	-1,469.10	0.15
247131AF2	DELPHI FINANCIAL GROUP SR UNSECURED 01/20 7.875					7.875	31 Jan 2020		
	80,000.000	Local		99.995200	79,996.16	118.509300	94,807.44	14,811.28	0.12
		Base		99.995200	79,996.16	118.509300	94,807.44	14,811.28	0.12
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	97.758000	58,654.80	-1,345.20	0.08
		Base		100.000000	60,000.00	97.758000	58,654.80	-1,345.20	0.08

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
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25156PAC7	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 06/30 8.75					8.75	15 Jun 2030		
	60,000.000	Local		145.857533	87,514.52	140.692900	84,415.74	-3,098.78	0.11
		Base		145.857533	87,514.52	140.692900	84,415.74	-3,098.78	0.11
251799AA0	DEVON ENERGY CORPORATION SR UNSECURED 04/32 7.95					7.95	15 Apr 2032		
	140,000.000	Local		120.655414	168,917.58	129.942500	181,919.50	13,001.92	0.24
		Base		120.655414	168,917.58	129.942500	181,919.50	13,001.92	0.24
25179MAL7	DEVON ENERGY CORPORATION SR UNSECURED 07/41 5.6					5.6	15 Jul 2041		
	120,000.000	Local		99.683792	119,620.55	104.695400	125,634.48	6,013.93	0.16
		Base		99.683792	119,620.55	104.695400	125,634.48	6,013.93	0.16
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5					5.0	15 Jun 2045		
	150,000.000	Local		98.775727	148,163.59	98.721400	148,082.10	-81.49	0.19
		Base		98.775727	148,163.59	98.721400	148,082.10	-81.49	0.19
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875					5.875	15 Nov 2024		
	190,000.000	Local		100.000000	190,000.00	96.062500	182,518.75	-7,481.25	0.24
		Base		100.000000	190,000.00	96.062500	182,518.75	-7,481.25	0.24
25746UAV1	DOMINION RESOURCES INC SR UNSECURED 06/35 5.95					5.95	15 Jun 2035		
	70,000.000	Local		117.569200	82,298.44	113.217100	79,251.97	-3,046.47	0.10
		Base		117.569200	82,298.44	113.217100	79,251.97	-3,046.47	0.10
263901AD2	DUKE ENERGY INDIANA INC 1ST MORTGAGE 03/42 4.2					4.2	15 Mar 2042		
	150,000.000	Local		99.815233	149,722.85	97.433000	146,149.50	-3,573.35	0.19
		Base		99.815233	149,722.85	97.433000	146,149.50	-3,573.35	0.19
26442CAA2	DUKE ENERGY CAROLINAS SR UNSECURED 06/37 6.1					6.1	01 Jun 2037		
	340,000.000	Local		124.532588	423,410.80	121.764000	413,997.60	-9,413.20	0.54
		Base		124.532588	423,410.80	121.764000	413,997.60	-9,413.20	0.54
26442CAN4	DUKE ENERGY CAROLINAS 1ST REF MORT 09/42 4					4.0	30 Sep 2042		
	10,000.000	Local		99.209200	9,920.92	94.541700	9,454.17	-466.75	0.01
		Base		99.209200	9,920.92	94.541700	9,454.17	-466.75	0.01
26442RAB7	DUKE ENERGY PROGRESS INC 1ST MORTGAGE 03/44 4.375					4.375	30 Mar 2044		
	110,000.000	Local		100.153636	110,169.00	100.586600	110,645.26	476.26	0.15
		Base		100.153636	110,169.00	100.586600	110,645.26	476.26	0.15

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269279AD7	EXCO RESOURCES INC COMPANY GUAR 09/18 7.5					7.5	15 Sep 2018		
	40,000.000	Local		76.919200	30,767.68	63.500000	25,400.00	-5,367.68	0.03
		Base		76.919200	30,767.68	63.500000	25,400.00	-5,367.68	0.03
278062AE4	EATON CORP COMPANY GUAR 11/42 4.15					4.15	02 Nov 2042		
	350,000.000	Local		100.075046	350,262.66	92.254800	322,891.80	-27,370.86	0.42
		Base		100.075046	350,262.66	92.254800	322,891.80	-27,370.86	0.42
278865AM2	ECOLAB INC SR UNSECURED 12/41 5.5					5.5	08 Dec 2041		
	190,000.000	Local		108.574495	206,291.54	109.250400	207,575.76	1,284.22	0.27
		Base		108.574495	206,291.54	109.250400	207,575.76	1,284.22	0.27
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875					5.875	28 May 2045		
	158,000.000	Local		100.926304	159,463.56	88.250000	139,435.00	-20,028.56	0.18
		Base		100.926304	159,463.56	88.250000	139,435.00	-20,028.56	0.18
279158AL3	ECOPETROL SA SR UNSECURED 06/26 5.375					5.375	26 Jun 2026		
	770,000.000	Local		99.328619	764,830.37	99.000000	762,300.00	-2,530.37	1.00
		Base		99.328619	764,830.37	99.000000	762,300.00	-2,530.37	1.00
29358QAD1	ENSCO PLC SR UNSECURED 10/44 5.75					5.75	01 Oct 2044		
	240,000.000	Local		97.893783	234,945.08	89.116600	213,879.84	-21,065.24	0.28
		Base		97.893783	234,945.08	89.116600	213,879.84	-21,065.24	0.28
29379VAG8	ENTERPRISE PRODUCTS OPER COMPANY GUAR 10/39 6.125					6.125	15 Oct 2039		
	260,000.000	Local		98.303896	255,590.13	109.683900	285,178.14	29,588.01	0.37
		Base		98.303896	255,590.13	109.683900	285,178.14	29,588.01	0.37
29379VAT0	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5.95					5.95	01 Feb 2041		
	40,000.000	Local		99.320750	39,728.30	108.841900	43,536.76	3,808.46	0.06
		Base		99.320750	39,728.30	108.841900	43,536.76	3,808.46	0.06
30161NAC5	EXELON CORP SR UNSECURED 06/35 5.625					5.625	15 Jun 2035		
	360,000.000	Local		91.058328	327,809.98	107.257200	386,125.92	58,315.94	0.51
		Base		91.058328	327,809.98	107.257200	386,125.92	58,315.94	0.51
30161NAL5	EXELON CORP SR UNSECURED 06/45 5.1					5.1	15 Jun 2045		
	150,000.000	Local		99.664267	149,496.40	100.399800	150,599.70	1,103.30	0.20
		Base		99.664267	149,496.40	100.399800	150,599.70	1,103.30	0.20

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30162AAC2	EXELIS INC COMPANY GUAR 10/21 5.55				5.55	01 Oct 2021			
		50,000.000	Local	100.345440	50,172.72	110.031200	55,015.60	4,842.88	0.07
			Base	100.345440	50,172.72	110.031200	55,015.60	4,842.88	0.07
30219GAG3	EXPRESS SCRIPTS HOLDING COMPANY GUAR 11/41 6.125				6.125	15 Nov 2041			
		40,000.000	Local	106.118575	42,447.43	116.153200	46,461.28	4,013.85	0.06
			Base	106.118575	42,447.43	116.153200	46,461.28	4,013.85	0.06
31572UAE6	FIBRIA OVERSEAS FINANCE COMPANY GUAR 05/24 5.25				5.25	12 May 2024			
		200,000.000	Local	99.854260	199,708.52	100.250000	200,500.00	791.48	0.26
			Base	99.854260	199,708.52	100.250000	200,500.00	791.48	0.26
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375				7.375	15 Nov 2031			
		430,000.000	Local	109.685460	471,647.48	121.840300	523,913.29	52,265.81	0.69
			Base	109.685460	471,647.48	121.840300	523,913.29	52,265.81	0.69
340630AB8	FLORIDA EAST COAST HLDGS COMPANY GUAR 144A 05/20 9.75				9.75	01 May 2020			
		20,000.000	Local	100.115350	20,023.07	94.750000	18,950.00	-1,073.07	0.02
			Base	100.115350	20,023.07	94.750000	18,950.00	-1,073.07	0.02
345370CA6	FORD MOTOR COMPANY SR UNSECURED 07/31 7.45				7.45	16 Jul 2031			
		250,000.000	Local	124.672052	311,680.13	127.780700	319,451.75	7,771.62	0.42
			Base	124.672052	311,680.13	127.780700	319,451.75	7,771.62	0.42
345370CQ1	FORD MOTOR COMPANY SR UNSECURED 01/43 4.75				4.75	15 Jan 2043			
		240,000.000	Local	97.151313	233,163.15	96.960200	232,704.48	-458.67	0.31
			Base	97.151313	233,163.15	96.960200	232,704.48	-458.67	0.31
35671DBC8	FREEPORT MCMORAN INC COMPANY GUAR 03/43 5.45				5.45	15 Mar 2043			
		40,000.000	Local	99.546300	39,818.52	83.485700	33,394.28	-6,424.24	0.04
			Base	99.546300	39,818.52	83.485700	33,394.28	-6,424.24	0.04
35671DBJ3	FREEPORT MCMORAN INC COMPANY GUAR 11/34 5.4				5.4	14 Nov 2034			
		110,000.000	Local	91.750482	100,925.53	86.264700	94,891.17	-6,034.36	0.12
			Base	91.750482	100,925.53	86.264700	94,891.17	-6,034.36	0.12
35671DBL8	FREEPORT MCMORAN INC COMPANY GUAR 11/24 4.55				4.55	14 Nov 2024			
		60,000.000	Local	95.302300	57,181.38	93.177200	55,906.32	-1,275.06	0.07
			Base	95.302300	57,181.38	93.177200	55,906.32	-1,275.06	0.07

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35802XAH6	FRESENIUS MED CARE II COMPANY GUAR 144A 10/20 4.125				4.125	15 Oct 2020			
		60,000.000	Local	100.000000	60,000.00	101.250000	60,750.00	750.00	0.08
			Base	100.000000	60,000.00	101.250000	60,750.00	750.00	0.08
35802XAJ2	FRESENIUS MED CARE II COMPANY GUAR 144A 10/24 4.75				4.75	15 Oct 2024			
		70,000.000	Local	100.416343	70,291.44	99.000000	69,300.00	-991.44	0.09
			Base	100.416343	70,291.44	99.000000	69,300.00	-991.44	0.09
369604BF9	GENERAL ELECTRIC CO SR UNSECURED 10/42 4.125				4.125	09 Oct 2042			
		430,000.000	Local	100.491609	432,113.92	96.215300	413,725.79	-18,388.13	0.54
			Base	100.491609	432,113.92	96.215300	413,725.79	-18,388.13	0.54
369604BH5	GENERAL ELECTRIC CO SR UNSECURED 03/44 4.5				4.5	11 Mar 2044			
		70,000.000	Local	99.094029	69,365.82	101.559000	71,091.30	1,725.48	0.09
			Base	99.094029	69,365.82	101.559000	71,091.30	1,725.48	0.09
36962G3A0	GENERAL ELEC CAP CORP COMPANY GUAR 08/37 6.15				6.15	07 Aug 2037			
		510,000.000	Local	100.077449	510,394.99	124.339700	634,132.47	123,737.48	0.83
			Base	100.077449	510,394.99	124.339700	634,132.47	123,737.48	0.83
36962G3M4	GENERAL ELEC CAP CORP COMPANY GUAR 11/67 VAR				6.375	15 Nov 2067			
		10,000.000	Local	103.148500	10,314.85	107.500000	10,750.00	435.15	0.01
			Base	103.148500	10,314.85	107.500000	10,750.00	435.15	0.01
36962G4B7	GENERAL ELEC CAP CORP COMPANY GUAR 01/39 6.875				6.875	10 Jan 2039			
		270,000.000	Local	111.988415	302,368.72	134.267400	362,521.98	60,153.26	0.48
			Base	111.988415	302,368.72	134.267400	362,521.98	60,153.26	0.48
37045VAE0	GENERAL MOTORS CO SR UNSECURED 10/23 4.875				4.875	02 Oct 2023			
		10,000.000	Local	105.442800	10,544.28	105.427300	10,542.73	-1.55	0.01
			Base	105.442800	10,544.28	105.427300	10,542.73	-1.55	0.01
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043			
		390,000.000	Local	107.591044	419,605.07	111.555500	435,066.45	15,461.38	0.57
			Base	107.591044	419,605.07	111.555500	435,066.45	15,461.38	0.57
37045VAJ9	GENERAL MOTORS CO SR UNSECURED 04/45 5.2				5.2	01 Apr 2045			
		180,000.000	Local	100.164233	180,295.62	99.044000	178,279.20	-2,016.42	0.23
			Base	100.164233	180,295.62	99.044000	178,279.20	-2,016.42	0.23

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37045XALO	GENERAL MOTORS FINL CO COMPANY GUAR 05/23 4.25					4.25	15 May 2023		
	70,000.000	Local		100.000000	70,000.00	101.186100	70,830.27	830.27	0.09
		Base		100.000000	70,000.00	101.186100	70,830.27	830.27	0.09
37045XAW6	GENERAL MOTORS FINL CO COMPANY GUAR 04/22 3.45					3.45	10 Apr 2022		
	10,000.000	Local		96.069500	9,606.95	97.985100	9,798.51	191.56	0.01
		Base		96.069500	9,606.95	97.985100	9,798.51	191.56	0.01
375558AS2	GILEAD SCIENCES INC SR UNSECURED 12/41 5.65					5.65	01 Dec 2041		
	50,000.000	Local		99.774220	49,887.11	114.576400	57,288.20	7,401.09	0.08
		Base		99.774220	49,887.11	114.576400	57,288.20	7,401.09	0.08
375558AX1	GILEAD SCIENCES INC SR UNSECURED 04/44 4.8					4.8	01 Apr 2044		
	100,000.000	Local		99.807020	99,807.02	102.922100	102,922.10	3,115.08	0.14
		Base		99.807020	99,807.02	102.922100	102,922.10	3,115.08	0.14
375558BA0	GILEAD SCIENCES INC SR UNSECURED 02/45 4.5					4.5	01 Feb 2045		
	150,000.000	Local		99.416120	149,124.18	99.614600	149,421.90	297.72	0.20
		Base		99.416120	149,124.18	99.614600	149,421.90	297.72	0.20
377372AE7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/38 6.375					6.375	15 May 2038		
	70,000.000	Local		99.695957	69,787.17	125.869600	88,108.72	18,321.55	0.12
		Base		99.695957	69,787.17	125.869600	88,108.72	18,321.55	0.12
378272AH1	GLENCORE FUNDING LLC COMPANY GUAR 144A 04/24 4.625					4.625	29 Apr 2024		
	40,000.000	Local		99.607850	39,843.14	99.110400	39,644.16	-198.98	0.05
		Base		99.607850	39,843.14	99.110400	39,644.16	-198.98	0.05
38141EC31	GOLDMAN SACHS GROUP INC SR UNSECURED 07/44 4.8					4.8	08 Jul 2044		
	430,000.000	Local		99.514553	427,912.58	98.713200	424,466.76	-3,445.82	0.56
		Base		99.514553	427,912.58	98.713200	424,466.76	-3,445.82	0.56
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75					6.75	01 Oct 2037		
	650,000.000	Local		95.267237	619,237.04	117.294800	762,416.20	143,179.16	1.00
		Base		95.267237	619,237.04	117.294800	762,416.20	143,179.16	1.00
38141GGM0	GOLDMAN SACHS GROUP INC SR UNSECURED 02/41 6.25					6.25	01 Feb 2041		
	370,000.000	Local		99.349514	367,593.20	118.354600	437,912.02	70,318.82	0.57
		Base		99.349514	367,593.20	118.354600	437,912.02	70,318.82	0.57

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38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045			
		280,000.000	Local	99.351004	278,182.81	96.472800	270,123.84	-8,058.97	0.35
			Base	99.351004	278,182.81	96.472800	270,123.84	-8,058.97	0.35
38611TAV9	GRAND PARKWAY TRANSPRTN CORP T GPTRN 10/42 FIXED 5.184				5.184	01 Oct 2042			
		60,000.000	Local	100.000000	60,000.00	116.414000	69,848.40	9,848.40	0.09
			Base	100.000000	60,000.00	116.414000	69,848.40	9,848.40	0.09
40049JBA4	GRUPO TELEVISIA SAB SR UNSECURED 05/45 5				5.0	13 May 2045			
		200,000.000	Local	96.549965	193,099.93	95.400000	190,800.00	-2,299.93	0.25
			Base	96.549965	193,099.93	95.400000	190,800.00	-2,299.93	0.25
404280AH2	HSBC HOLDINGS PLC SUBORDINATED 09/37 6.5				6.5	15 Sep 2037			
		200,000.000	Local	127.748440	255,496.88	120.672200	241,344.40	-14,152.48	0.32
			Base	127.748440	255,496.88	120.672200	241,344.40	-14,152.48	0.32
404280AQ2	HSBC HOLDINGS PLC SUBORDINATED 03/44 5.25				5.25	14 Mar 2044			
		530,000.000	Local	100.213192	531,129.92	103.727000	549,753.10	18,623.18	0.72
			Base	100.213192	531,129.92	103.727000	549,753.10	18,623.18	0.72
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR				6.375	29 Dec 2049			
		770,000.000	Local	100.000000	770,000.00	100.250000	771,925.00	1,925.00	1.01
			Base	100.000000	770,000.00	100.250000	771,925.00	1,925.00	1.01
406216BE0	HALLIBURTON CO SR UNSECURED 08/43 4.75				4.75	01 Aug 2043			
		230,000.000	Local	99.795157	229,528.86	102.748200	236,320.86	6,792.00	0.31
			Base	99.795157	229,528.86	102.748200	236,320.86	6,792.00	0.31
413875AS4	HARRIS CORPORATION SR UNSECURED 04/35 4.854				4.854	27 Apr 2035			
		260,000.000	Local	100.443742	261,153.73	95.824400	249,143.44	-12,010.29	0.33
			Base	100.443742	261,153.73	95.824400	249,143.44	-12,010.29	0.33
423074AT0	HJ HEINZ CO COMPANY GUAR 144A 07/35 5				5.0	15 Jul 2035			
		40,000.000	Local	99.049000	39,619.60	101.202000	40,480.80	861.20	0.05
			Base	99.049000	39,619.60	101.202000	40,480.80	861.20	0.05
423074AV5	HJ HEINZ CO COMPANY GUAR 144A 07/45 5.2				5.2	15 Jul 2045			
		190,000.000	Local	99.606000	189,251.40	102.482100	194,715.99	5,464.59	0.26
			Base	99.606000	189,251.40	102.482100	194,715.99	5,464.59	0.26

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WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY  
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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
431116AC6	HIGHMARK INC SR UNSECURED 144A 05/41 6.125					6.125	15 May 2041		
	60,000.000	Local		99.348417	59,609.05	98.322500	58,993.50	-615.55	0.08
		Base		99.348417	59,609.05	98.322500	58,993.50	-615.55	0.08
43129TAA0	HILAND PART LP/CORP COMPANY GUAR 144A 10/20 7.25					7.25	01 Oct 2020		
	130,000.000	Local		107.010015	139,113.02	108.000000	140,400.00	1,286.98	0.18
		Base		107.010015	139,113.02	108.000000	140,400.00	1,286.98	0.18
432891AD1	HILTON WORLDWIDE FIN LLC COMPANY GUAR 10/21 5.625					5.625	15 Oct 2021		
	50,000.000	Local		104.764800	52,382.40	103.870000	51,935.00	-447.40	0.07
		Base		104.764800	52,382.40	103.870000	51,935.00	-447.40	0.07
437076BF8	HOME DEPOT INC SR UNSECURED 03/45 4.4					4.4	15 Mar 2045		
	260,000.000	Local		98.455154	255,983.40	99.855900	259,625.34	3,641.94	0.34
		Base		98.455154	255,983.40	99.855900	259,625.34	3,641.94	0.34
437076BH4	HOME DEPOT INC SR UNSECURED 04/46 4.25					4.25	01 Apr 2046		
	60,000.000	Local		97.357583	58,414.55	97.103100	58,261.86	-152.69	0.08
		Base		97.357583	58,414.55	97.103100	58,261.86	-152.69	0.08
444859BB7	HUMANA INC SR UNSECURED 12/42 4.625					4.625	01 Dec 2042		
	150,000.000	Local		101.301353	151,952.03	95.533200	143,299.80	-8,652.23	0.19
		Base		101.301353	151,952.03	95.533200	143,299.80	-8,652.23	0.19
444859BE1	HUMANA INC SR UNSECURED 10/44 4.95					4.95	01 Oct 2044		
	190,000.000	Local		99.520411	189,088.78	98.122100	186,431.99	-2,656.79	0.24
		Base		99.520411	189,088.78	98.122100	186,431.99	-2,656.79	0.24
44965TAA5	ILFC E CAPITAL TRUST I LIMITD GUARA 144A 12/65 VAR					4.69	21 Dec 2065		
	240,000.000	Local		78.223079	187,735.39	99.100000	237,840.00	50,104.61	0.31
		Base		78.223079	187,735.39	99.100000	237,840.00	50,104.61	0.31
44965UAA2	ILFC E CAPITAL TRUST II LIMITD GUARA 144A 12/65 VAR					6.25	21 Dec 2065		
	110,000.000	Local		97.702064	107,472.27	98.000000	107,800.00	327.73	0.14
		Base		97.702064	107,472.27	98.000000	107,800.00	327.73	0.14
452151LF8	ILLINOIS ST ILS 06/33 FIXED 5.1					5.1	01 Jun 2033		
	270,000.000	Local		88.822007	239,819.42	93.195000	251,626.50	11,807.08	0.33
		Base		88.822007	239,819.42	93.195000	251,626.50	11,807.08	0.33

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452152BM2	ILLINOIS ST ILS 02/35 FIXED 6.63					6.63	01 Feb 2035		
	20,000.000	Local		104.599950	20,919.99	104.115000	20,823.00	-96.99	0.03
		Base		104.599950	20,919.99	104.115000	20,823.00	-96.99	0.03
452152GS4	ILLINOIS ST ILS 07/35 FIXED 7.35					7.35	01 Jul 2035		
	50,000.000	Local		119.365980	59,682.99	110.693000	55,346.50	-4,336.49	0.07
		Base		119.365980	59,682.99	110.693000	55,346.50	-4,336.49	0.07
452152UP4	ILLINOIS ST ILS 12/38 FIXED 5.65					5.65	01 Dec 2038		
	210,000.000	Local		103.820886	218,023.86	93.148000	195,610.80	-22,413.06	0.26
		Base		103.820886	218,023.86	93.148000	195,610.80	-22,413.06	0.26
45685EAJ5	VOYA FINANCIAL INC SR UNSECURED 07/43 5.7					5.7	15 Jul 2043		
	320,000.000	Local		110.804900	354,575.68	112.064500	358,606.40	4,030.72	0.47
		Base		110.804900	354,575.68	112.064500	358,606.40	4,030.72	0.47
45867UAB6	INTERFACE SEC SYS HDGS/L SECURED 01/18 9.25					9.25	15 Jan 2018		
	160,000.000	Local		102.461100	163,937.76	100.500000	160,800.00	-3,137.76	0.21
		Base		102.461100	163,937.76	100.500000	160,800.00	-3,137.76	0.21
46115HAT4	INTESA SANPAOLO SPA SUBORDINATED 144A 06/24 5.017					5.017	26 Jun 2024		
	200,000.000	Local		100.000000	200,000.00	97.154400	194,308.80	-5,691.20	0.26
		Base		100.000000	200,000.00	97.154400	194,308.80	-5,691.20	0.26
46625HJM3	JPMORGAN CHASE + CO SUBORDINATED 08/43 5.625					5.625	16 Aug 2043		
	170,000.000	Local		99.165024	168,580.54	106.646100	181,298.37	12,717.83	0.24
		Base		99.165024	168,580.54	106.646100	181,298.37	12,717.83	0.24
46625HJU5	JPMORGAN CHASE + CO SR UNSECURED 02/44 4.85					4.85	01 Feb 2044		
	20,000.000	Local		99.580000	19,916.00	103.327700	20,665.54	749.54	0.03
		Base		99.580000	19,916.00	103.327700	20,665.54	749.54	0.03
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95					4.95	01 Jun 2045		
	360,000.000	Local		99.233650	357,241.14	97.206600	349,943.76	-7,297.38	0.46
		Base		99.233650	357,241.14	97.206600	349,943.76	-7,297.38	0.46
46629PAE8	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2006 LDP9 AM					5.372	15 May 2047		
	343,000.000	Local		105.324347	361,262.51	103.319100	354,384.51	-6,878.00	0.47
	Original Face:	Base		105.324347	361,262.51	103.319100	354,384.51	-6,878.00	0.47

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472682RL9	JEFFERSON CNTY AL SWR REVENUE JEFUTL 10/42 FIXED OID 6					6.0	01 Oct 2042		
	100,000.000	Local		94.157060	94,157.06	111.826000	111,826.00	17,668.94	0.15
		Base		94.157060	94,157.06	111.826000	111,826.00	17,668.94	0.15
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	104.479000	31,343.70	1,343.70	0.04
		Base		100.000000	30,000.00	104.479000	31,343.70	1,343.70	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	94.774000	132,683.60	-7,316.40	0.17
		Base		100.000000	140,000.00	94.774000	132,683.60	-7,316.40	0.17
478160AN4	JOHNSON + JOHNSON SR UNSECURED 08/37 5.95					5.95	15 Aug 2037		
	30,000.000	Local		105.265567	31,579.67	126.325000	37,897.50	6,317.83	0.05
		Base		105.265567	31,579.67	126.325000	37,897.50	6,317.83	0.05
478160AV6	JOHNSON + JOHNSON SR UNSECURED 09/40 4.5					4.5	01 Sep 2040		
	60,000.000	Local		105.553033	63,331.82	106.425000	63,855.00	523.18	0.08
		Base		105.553033	63,331.82	106.425000	63,855.00	523.18	0.08
478160BA1	JOHNSON + JOHNSON SR UNSECURED 05/41 4.85					4.85	15 May 2041		
	10,000.000	Local		115.421700	11,542.17	111.653700	11,165.37	-376.80	0.01
		Base		115.421700	11,542.17	111.653700	11,165.37	-376.80	0.01
478373AD5	JOHNSON CONTROLS INC SR UNSECURED 07/44 4.625					4.625	02 Jul 2044		
	240,000.000	Local		99.984042	239,961.70	95.418300	229,003.92	-10,957.78	0.30
		Base		99.984042	239,961.70	95.418300	229,003.92	-10,957.78	0.30
478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95					4.95	02 Jul 2064		
	90,000.000	Local		99.794333	89,814.90	95.015000	85,513.50	-4,301.40	0.11
		Base		99.794333	89,814.90	95.015000	85,513.50	-4,301.40	0.11
48126BAA1	JPMORGAN CHASE + CO SR UNSECURED 01/42 5.4					5.4	06 Jan 2042		
	30,000.000	Local		99.835933	29,950.78	110.490000	33,147.00	3,196.22	0.04
		Base		99.835933	29,950.78	110.490000	33,147.00	3,196.22	0.04
48250AAA1	KKR GROUP FINANCE CO III COMPANY GUAR 144A 06/44 5.125					5.125	01 Jun 2044		
	330,000.000	Local		99.254127	327,538.62	95.875300	316,388.49	-11,150.13	0.42
		Base		99.254127	327,538.62	95.875300	316,388.49	-11,150.13	0.42

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492386AU1	KERR MCGEE CORP COMPANY GUAR 07/24 6.95				6.95	01 Jul 2024			
		190,000.000	Local	110.437779	209,831.78	120.561200	229,066.28	19,234.50	0.30
			Base	110.437779	209,831.78	120.561200	229,066.28	19,234.50	0.30
50076QAE6	KRAFT FOODS GROUP INC SR UNSECURED 06/42 5				5.0	04 Jun 2042			
		100,000.000	Local	99.297060	99,297.06	99.652200	99,652.20	355.14	0.13
			Base	99.297060	99,297.06	99.652200	99,652.20	355.14	0.13
501044CK5	KROGER CO/THE COMPANY GUAR 04/38 6.9				6.9	15 Apr 2038			
		160,000.000	Local	100.673900	161,078.24	124.020800	198,433.28	37,355.04	0.26
			Base	100.673900	161,078.24	124.020800	198,433.28	37,355.04	0.26
501044CN9	KROGER CO/THE COMPANY GUAR 07/40 5.4				5.4	15 Jul 2040			
		110,000.000	Local	99.124455	109,036.90	108.632100	119,495.31	10,458.41	0.16
			Base	99.124455	109,036.90	108.632100	119,495.31	10,458.41	0.16
50247VAB5	LYB INTL FINANCE BV COMPANY GUAR 07/43 5.25				5.25	15 Jul 2043			
		80,000.000	Local	97.019025	77,615.22	101.870800	81,496.64	3,881.42	0.11
			Base	97.019025	77,615.22	101.870800	81,496.64	3,881.42	0.11
53079QAC1	LIBERTY MUTUAL INSURANCE SUBORDINATED 144A 10/26 7.875				7.875	15 Oct 2026			
		250,000.000	Local	126.344200	315,860.50	120.955700	302,389.25	-13,471.25	0.40
			Base	126.344200	315,860.50	120.955700	302,389.25	-13,471.25	0.40
544152AC5	RJ REYNOLDS TOBACCO CO COMPANY GUAR 05/40 8.125				8.125	01 May 2040			
		50,000.000	Local	102.966980	51,483.49	126.217800	63,108.90	11,625.41	0.08
			Base	102.966980	51,483.49	126.217800	63,108.90	11,625.41	0.08
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	131.203000	26,240.60	6,240.60	0.03
			Base	100.000000	20,000.00	131.203000	26,240.60	6,240.60	0.03
548661CR6	LOWE S COMPANIES INC SR UNSECURED 04/40 5.8				5.8	15 Apr 2040			
		220,000.000	Local	100.887495	221,952.49	117.898300	259,376.26	37,423.77	0.34
			Base	100.887495	221,952.49	117.898300	259,376.26	37,423.77	0.34
548661CX3	LOWE S COMPANIES INC SR UNSECURED 04/42 4.65				4.65	15 Apr 2042			
		10,000.000	Local	99.586500	9,958.65	103.099200	10,309.92	351.27	0.01
			Base	99.586500	9,958.65	103.099200	10,309.92	351.27	0.01

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549876AE0	LUKOIL INTL FINANCE BV COMPANY GUAR 144A 11/20 6.125					6.125	09 Nov 2020		
	200,000.000	Local		105.338195	210,676.39	101.765000	203,530.00	-7,146.39	0.27
		Base		105.338195	210,676.39	101.765000	203,530.00	-7,146.39	0.27
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	89.000000	204,700.00	-25,300.00	0.27
		Base		100.000000	230,000.00	89.000000	204,700.00	-25,300.00	0.27
55261FAE4	M+T BANK CORPORATION JR SUBORDINA 12/49 6.875					6.875	29 Dec 2049		
	150,000.000	Local		100.646007	150,969.01	102.250000	153,375.00	2,405.99	0.20
		Base		100.646007	150,969.01	102.250000	153,375.00	2,405.99	0.20
55608XAB3	MACQUARIE BANK LTD SUBORDINATED 144A 06/25 4.875					4.875	10 Jun 2025		
	200,000.000	Local		99.735200	199,470.40	98.402000	196,804.00	-2,666.40	0.26
		Base		99.735200	199,470.40	98.402000	196,804.00	-2,666.40	0.26
575718AA9	MASS INSTITUTE OF TECH NOTES 07/11 5.6					5.6	01 Jul 2111		
	20,000.000	Local		120.654100	24,130.82	120.095200	24,019.04	-111.78	0.03
		Base		120.654100	24,130.82	120.095200	24,019.04	-111.78	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	100.522300	130,678.99	678.99	0.17
		Base		100.000000	130,000.00	100.522300	130,678.99	678.99	0.17
578454AC4	MAYO CLINIC UNSECURED 11/47 4					4.0	15 Nov 2047		
	40,000.000	Local		100.000000	40,000.00	95.105100	38,042.04	-1,957.96	0.05
		Base		100.000000	40,000.00	95.105100	38,042.04	-1,957.96	0.05
58155QAE3	MCKESSON CORP SR UNSECURED 03/41 6					6.0	01 Mar 2041		
	30,000.000	Local		98.543700	29,563.11	114.939300	34,481.79	4,918.68	0.05
		Base		98.543700	29,563.11	114.939300	34,481.79	4,918.68	0.05
585055AT3	MEDTRONIC INC COMPANY GUAR 03/40 5.55					5.55	15 Mar 2040		
	40,000.000	Local		99.798250	39,919.30	113.871500	45,548.60	5,629.30	0.06
		Base		99.798250	39,919.30	113.871500	45,548.60	5,629.30	0.06
585055AW6	MEDTRONIC INC COMPANY GUAR 03/42 4.5					4.5	15 Mar 2042		
	70,000.000	Local		99.838029	69,886.62	99.173800	69,421.66	-464.96	0.09
		Base		99.838029	69,886.62	99.173800	69,421.66	-464.96	0.09

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585055BP0	MEDTRONIC INC COMPANY GUAR 144A 03/45 4.625					4.625	15 Mar 2045		
	180,000.000	Local		99.733372	179,520.07	101.234900	182,222.82	2,702.75	0.24
		Base		99.733372	179,520.07	101.234900	182,222.82	2,702.75	0.24
586054AC2	MEMORIAL SLOAN KETTERING SR UNSECURED 07/55 4.2					4.2	01 Jul 2055		
	20,000.000	Local		99.638150	19,927.63	90.301000	18,060.20	-1,867.43	0.02
		Base		99.638150	19,927.63	90.301000	18,060.20	-1,867.43	0.02
59023VAA8	BANK OF AMERICA CORP SUBORDINATED 05/38 7.75					7.75	14 May 2038		
	110,000.000	Local		133.109927	146,420.92	133.148600	146,463.46	42.54	0.19
		Base		133.109927	146,420.92	133.148600	146,463.46	42.54	0.19
59156RAP3	METLIFE INC JR SUBORDINA 12/66 6.4					6.4	15 Dec 2066		
	325,000.000	Local		86.277723	280,402.60	109.750000	356,687.50	76,284.90	0.47
		Base		86.277723	280,402.60	109.750000	356,687.50	76,284.90	0.47
59156RBP2	METLIFE INC JR SUBORDINA 12/49 VAR					5.25	29 Dec 2049		
	480,000.000	Local		100.000000	480,000.00	99.125000	475,800.00	-4,200.00	0.62
		Base		100.000000	480,000.00	99.125000	475,800.00	-4,200.00	0.62
59562VAM9	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/36 6.125					6.125	01 Apr 2036		
	440,000.000	Local		97.182664	427,603.72	117.806200	518,347.28	90,743.56	0.68
		Base		97.182664	427,603.72	117.806200	518,347.28	90,743.56	0.68
610202BP7	MONONGAHELA POWER CO 1ST MORTGAGE 144A 12/43 5.4					5.4	15 Dec 2043		
	230,000.000	Local		99.819883	229,585.73	110.434600	253,999.58	24,413.85	0.33
		Base		99.819883	229,585.73	110.434600	253,999.58	24,413.85	0.33
61166WAJ0	MONSANTO CO SR UNSECURED 07/42 3.6					3.6	15 Jul 2042		
	70,000.000	Local		99.855057	69,898.54	79.390100	55,573.07	-14,325.47	0.07
		Base		99.855057	69,898.54	79.390100	55,573.07	-14,325.47	0.07
6174467Y9	MORGAN STANLEY SUBORDINATED 09/26 4.35					4.35	08 Sep 2026		
	70,000.000	Local		99.827900	69,879.53	97.988000	68,591.60	-1,287.93	0.09
		Base		99.827900	69,879.53	97.988000	68,591.60	-1,287.93	0.09
617446HD4	MORGAN STANLEY SR UNSECURED 04/32 7.25					7.25	01 Apr 2032		
	200,000.000	Local		107.825800	215,651.60	132.175800	264,351.60	48,700.00	0.35
		Base		107.825800	215,651.60	132.175800	264,351.60	48,700.00	0.35

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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
617453AV7	MORGAN STANLEY CAPITAL I TRUST MSC 2006 IQ11 AJ					5.848914	15 Oct 2042		
		Local	140,000.000	105.241586	147,338.22	102.669700	143,737.58	-3,600.64	0.19
	Original Face:	Base	140,000.000	105.241586	147,338.22	102.669700	143,737.58	-3,600.64	0.19
61747YDY8	MORGAN STANLEY SR UNSECURED 01/45 4.3					4.3	27 Jan 2045		
		Local	50,000.000	99.254120	49,627.06	93.439700	46,719.85	-2,907.21	0.06
		Base		99.254120	49,627.06	93.439700	46,719.85	-2,907.21	0.06
62886HAL5	NCL CORP LTD SR UNSECURED 144A 11/19 5.25					5.25	15 Nov 2019		
		Local	180,000.000	100.000000	180,000.00	102.375000	184,275.00	4,275.00	0.24
		Base		100.000000	180,000.00	102.375000	184,275.00	4,275.00	0.24
638671AK3	NATIONWIDE MUTUAL INSURA SUBORDINATED 144A 08/39 9.375					9.375	15 Aug 2039		
		Local	20,000.000	153.146050	30,629.21	149.672300	29,934.46	-694.75	0.04
		Base		153.146050	30,629.21	149.672300	29,934.46	-694.75	0.04
655044AG0	NOBLE ENERGY INC SR UNSECURED 11/43 5.25					5.25	15 Nov 2043		
		Local	130,000.000	99.432869	129,262.73	97.426000	126,653.80	-2,608.93	0.17
		Base		99.432869	129,262.73	97.426000	126,653.80	-2,608.93	0.17
655664AH3	NORDSTROM INC SR UNSECURED 03/28 6.95					6.95	15 Mar 2028		
		Local	40,000.000	133.925775	53,570.31	127.157200	50,862.88	-2,707.43	0.07
		Base		133.925775	53,570.31	127.157200	50,862.88	-2,707.43	0.07
655664AR1	NORDSTROM INC SR UNSECURED 01/44 5					5.0	15 Jan 2044		
		Local	230,000.000	99.334483	228,469.31	105.394900	242,408.27	13,938.96	0.32
		Base		99.334483	228,469.31	105.394900	242,408.27	13,938.96	0.32
668444AC6	NORTHWESTERN UNIVERSITY UNSECURED 12/44 4.643					4.643	01 Dec 2044		
		Local	40,000.000	100.000000	40,000.00	107.908000	43,163.20	3,163.20	0.06
		Base		100.000000	40,000.00	107.908000	43,163.20	3,163.20	0.06
674599CF0	OCCIDENTAL PETROLEUM COR SR UNSECURED 06/45 4.625					4.625	15 Jun 2045		
		Local	130,000.000	99.379292	129,193.08	99.382900	129,197.77	4.69	0.17
		Base		99.379292	129,193.08	99.382900	129,197.77	4.69	0.17
677050AK2	OGLETHORPE POWER CORP 1ST MORTGAGE 06/44 4.55					4.55	01 Jun 2044		
		Local	100,000.000	99.373450	99,373.45	98.518100	98,518.10	-855.35	0.13
		Base		99.373450	99,373.45	98.518100	98,518.10	-855.35	0.13

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677347CF1	OHIO EDISON CO 1ST MORTGAGE 10/38 8.25					8.25	15 Oct 2038		
	80,000.000	Local		151.599513	121,279.61	146.135800	116,908.64	-4,370.97	0.15
		Base		151.599513	121,279.61	146.135800	116,908.64	-4,370.97	0.15
677632PA3	OHIO ST UNIV OHSHGR 06/11 FIXED OID 4.8					4.8	01 Jun 2111		
	70,000.000	Local		98.993157	69,295.21	95.127000	66,588.90	-2,706.31	0.09
		Base		98.993157	69,295.21	95.127000	66,588.90	-2,706.31	0.09
694308GE1	PACIFIC GAS + ELECTRIC SR UNSECURED 03/34 6.05					6.05	01 Mar 2034		
	130,000.000	Local		123.800785	160,941.02	120.221100	156,287.43	-4,653.59	0.21
		Base		123.800785	160,941.02	120.221100	156,287.43	-4,653.59	0.21
694308GJ0	PACIFIC GAS + ELECTRIC SR UNSECURED 03/37 5.8					5.8	01 Mar 2037		
	220,000.000	Local		94.730864	208,407.90	115.682200	254,500.84	46,092.94	0.33
		Base		94.730864	208,407.90	115.682200	254,500.84	46,092.94	0.33
694308GY7	PACIFIC GAS + ELECTRIC SR UNSECURED 12/41 4.5					4.5	15 Dec 2041		
	170,000.000	Local		99.657229	169,417.29	98.575900	167,579.03	-1,838.26	0.22
		Base		99.657229	169,417.29	98.575900	167,579.03	-1,838.26	0.22
694308HD2	PACIFIC GAS + ELECTRIC SR UNSECURED 06/43 4.6					4.6	15 Jun 2043		
	80,000.000	Local		99.919463	79,935.57	100.723200	80,578.56	642.99	0.11
		Base		99.919463	79,935.57	100.723200	80,578.56	642.99	0.11
694308HH3	PACIFIC GAS + ELECTRIC SR UNSECURED 02/44 4.75					4.75	15 Feb 2044		
	70,000.000	Local		99.575314	69,702.72	103.095100	72,166.57	2,463.85	0.09
		Base		99.575314	69,702.72	103.095100	72,166.57	2,463.85	0.09
694308HL4	PACIFIC GAS + ELECTRIC SR UNSECURED 03/45 4.3					4.3	15 Mar 2045		
	110,000.000	Local		98.857173	108,742.89	96.048300	105,653.13	-3,089.76	0.14
		Base		98.857173	108,742.89	96.048300	105,653.13	-3,089.76	0.14
695156AR0	PACKAGING CORP OF AMERIC SR UNSECURED 09/24 3.65					3.65	15 Sep 2024		
	40,000.000	Local		99.697025	39,878.81	97.993300	39,197.32	-681.49	0.05
		Base		99.697025	39,878.81	97.993300	39,197.32	-681.49	0.05
698299BB9	REPUBLIC OF PANAMA SR UNSECURED 04/53 4.3					4.3	29 Apr 2053		
	430,000.000	Local		83.295737	358,171.67	87.250000	375,175.00	17,003.33	0.49
	Original Face:	Base		83.295737	358,171.67	87.250000	375,175.00	17,003.33	0.49

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70213HAC2	PARTNERS HEALTHCARE SYST COMPANY GUAR 07/55 4.117					4.117	01 Jul 2055		
	60,000.000	Local	100.000000	60,000.00	88.371900	53,023.14	-6,976.86	0.07	
		Base	100.000000	60,000.00	88.371900	53,023.14	-6,976.86	0.07	
708696BX6	PENNSYLVANIA ELECTRIC CO SR UNSECURED 144A 04/25 4.15					4.15	15 Apr 2025		
	100,000.000	Local	99.732280	99,732.28	99.744300	99,744.30	12.02	0.13	
		Base	99.732280	99,732.28	99.744300	99,744.30	12.02	0.13	
713448BS6	PEPSICO INC SR UNSECURED 11/40 4.875					4.875	01 Nov 2040		
	140,000.000	Local	99.812243	139,737.14	106.042500	148,459.50	8,722.36	0.19	
		Base	99.812243	139,737.14	106.042500	148,459.50	8,722.36	0.19	
713448CC0	PEPSICO INC SR UNSECURED 08/42 3.6					3.6	13 Aug 2042		
	30,000.000	Local	98.369600	29,510.88	87.787200	26,336.16	-3,174.72	0.03	
		Base	98.369600	29,510.88	87.787200	26,336.16	-3,174.72	0.03	
713448CQ9	PEPSICO INC SR UNSECURED 10/44 4.25					4.25	22 Oct 2044		
	190,000.000	Local	98.643800	187,423.22	98.048300	186,291.77	-1,131.45	0.24	
		Base	98.643800	187,423.22	98.048300	186,291.77	-1,131.45	0.24	
714264AK4	PERNOD RICARD SA SR UNSECURED 144A 01/42 5.5					5.5	15 Jan 2042		
	190,000.000	Local	98.647405	187,430.07	106.332100	202,030.99	14,600.92	0.27	
		Base	98.647405	187,430.07	106.332100	202,030.99	14,600.92	0.27	
71645WAQ4	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/40 6.875					6.875	20 Jan 2040		
	95,000.000	Local	98.597368	93,667.50	89.086000	84,631.70	-9,035.80	0.11	
		Base	98.597368	93,667.50	89.086000	84,631.70	-9,035.80	0.11	
71645WAS0	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/41 6.75					6.75	27 Jan 2041		
	101,000.000	Local	111.695733	112,812.69	87.573000	88,448.73	-24,363.96	0.12	
		Base	111.695733	112,812.69	87.573000	88,448.73	-24,363.96	0.12	
71647NAA7	PETROBRAS GLOBAL FINANCE COMPANY GUAR 05/43 5.625					5.625	20 May 2043		
	30,000.000	Local	98.036433	29,410.93	77.290000	23,187.00	-6,223.93	0.03	
		Base	98.036433	29,410.93	77.290000	23,187.00	-6,223.93	0.03	
71647NAN9	PETROBRAS GLOBAL FINANCE COMPANY GUAR 06/15 6.85					6.85	05 Jun 2115		
	70,000.000	Local	81.070029	56,749.02	82.036000	57,425.20	676.18	0.08	
		Base	81.070029	56,749.02	82.036000	57,425.20	676.18	0.08	

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71654QAZ5	PETROLEOS MEXICANOS COMPANY GUAR 06/41 6.5					6.5	02 Jun 2041		
	590,000.000	Local		114.285644	674,285.30	104.000000	613,600.00	-60,685.30	0.81
		Base		114.285644	674,285.30	104.000000	613,600.00	-60,685.30	0.81
71654QBR2	PETROLEOS MEXICANOS COMPANY GUAR 01/45 6.375					6.375	23 Jan 2045		
	100,000.000	Local		100.603000	100,603.00	102.625000	102,625.00	2,022.00	0.13
		Base		100.603000	100,603.00	102.625000	102,625.00	2,022.00	0.13
717081DK6	PFIZER INC SR UNSECURED 05/44 4.4					4.4	15 May 2044		
	320,000.000	Local		99.712075	319,078.64	98.652200	315,687.04	-3,391.60	0.41
		Base		99.712075	319,078.64	98.652200	315,687.04	-3,391.60	0.41
718172AM1	PHILIP MORRIS INTL INC SR UNSECURED 11/41 4.375					4.375	15 Nov 2041		
	120,000.000	Local		97.966333	117,559.60	95.791700	114,950.04	-2,609.56	0.15
		Base		97.966333	117,559.60	95.791700	114,950.04	-2,609.56	0.15
718172AU3	PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875					3.875	21 Aug 2042		
	280,000.000	Local		97.604193	273,291.74	88.776800	248,575.04	-24,716.70	0.33
		Base		97.604193	273,291.74	88.776800	248,575.04	-24,716.70	0.33
718172BD0	PHILIP MORRIS INTL INC SR UNSECURED 11/43 4.875					4.875	15 Nov 2043		
	40,000.000	Local		99.425100	39,770.04	103.464400	41,385.76	1,615.72	0.05
		Base		99.425100	39,770.04	103.464400	41,385.76	1,615.72	0.05
726505AN0	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 11/20 6.5					6.5	15 Nov 2020		
	8,000.000	Local		106.004625	8,480.37	105.750000	8,460.00	-20.37	0.01
		Base		106.004625	8,480.37	105.750000	8,460.00	-20.37	0.01
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	98.408000	364,109.60	-5,890.40	0.48
		Base		100.000000	370,000.00	98.408000	364,109.60	-5,890.40	0.48
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	99.066000	99,066.00	-934.00	0.13
		Base		100.000000	100,000.00	99.066000	99,066.00	-934.00	0.13
73755LAK3	POTASH CORP SASKATCHEWAN SR UNSECURED 12/40 5.625					5.625	01 Dec 2040		
	120,000.000	Local		100.008408	120,010.09	112.931400	135,517.68	15,507.59	0.18
		Base		100.008408	120,010.09	112.931400	135,517.68	15,507.59	0.18

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740816AL7	PRES + FELLOWS OF HARVAR UNSECURED 10/37 3.619					3.619	01 Oct 2037		
	10,000.000	Local		100.000000	10,000.00	95.364100	9,536.41	-463.59	0.01
		Base		100.000000	10,000.00	95.364100	9,536.41	-463.59	0.01
74153QAJ1	PRIDE INTERNATIONAL INC COMPANY GUAR 08/40 7.875					7.875	15 Aug 2040		
	50,000.000	Local		115.358320	57,679.16	110.097200	55,048.60	-2,630.56	0.07
		Base		115.358320	57,679.16	110.097200	55,048.60	-2,630.56	0.07
742718DF3	PROCTER + GAMBLE CO/THE SR UNSECURED 03/37 5.55					5.55	05 Mar 2037		
	150,000.000	Local		96.870667	145,306.00	120.705200	181,057.80	35,751.80	0.24
		Base		96.870667	145,306.00	120.705200	181,057.80	35,751.80	0.24
747525AK9	QUALCOMM INC SR UNSECURED 05/45 4.8					4.8	20 May 2045		
	50,000.000	Local		99.464920	49,732.46	95.960300	47,980.15	-1,752.31	0.06
		Base		99.464920	49,732.46	95.960300	47,980.15	-1,752.31	0.06
75281AAR0	RANGE RESOURCES CORP COMPANY GUAR 144A 05/25 4.875					4.875	15 May 2025		
	80,000.000	Local		100.000000	80,000.00	97.140000	77,712.00	-2,288.00	0.10
		Base		100.000000	80,000.00	97.140000	77,712.00	-2,288.00	0.10
760759AF7	REPUBLIC SERVICES INC COMPANY GUAR 03/35 6.086					6.086	15 Mar 2035		
	20,000.000	Local		117.869100	23,573.82	116.628400	23,325.68	-248.14	0.03
		Base		117.869100	23,573.82	116.628400	23,325.68	-248.14	0.03
760759AK6	REPUBLIC SERVICES INC COMPANY GUAR 03/40 6.2					6.2	01 Mar 2040		
	140,000.000	Local		99.920450	139,888.63	118.585100	166,019.14	26,130.51	0.22
		Base		99.920450	139,888.63	118.585100	166,019.14	26,130.51	0.22
760759AN0	REPUBLIC SERVICES INC COMPANY GUAR 05/41 5.7					5.7	15 May 2041		
	120,000.000	Local		99.432183	119,318.62	113.536100	136,243.32	16,924.70	0.18
		Base		99.432183	119,318.62	113.536100	136,243.32	16,924.70	0.18
760942BA9	REPUBLICA ORIENT URUGUAY SR UNSECURED 06/50 5.1					5.1	18 Jun 2050		
	80,000.000	Local		99.661163	79,728.93	95.250000	76,200.00	-3,528.93	0.10
	Original Face:	Base		99.661163	79,728.93	95.250000	76,200.00	-3,528.93	0.10
761713AT3	REYNOLDS AMERICAN INC COMPANY GUAR 06/37 7.25					7.25	15 Jun 2037		
	90,000.000	Local		98.524967	88,672.47	119.925400	107,932.86	19,260.39	0.14
		Base		98.524967	88,672.47	119.925400	107,932.86	19,260.39	0.14

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761713AW6	REYNOLDS AMERICAN INC COMPANY GUAR 11/42 4.75				4.75	01 Nov 2042			
		290,000.000	Local	99.104252	287,402.33	90.718200	263,082.78	-24,319.55	0.35
			Base	99.104252	287,402.33	90.718200	263,082.78	-24,319.55	0.35
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85				5.85	15 Aug 2045			
		190,000.000	Local	100.465100	190,883.69	104.889500	199,290.05	8,406.36	0.26
			Base	100.465100	190,883.69	104.889500	199,290.05	8,406.36	0.26
774341AF8	ROCKWELL COLLINS INC SR UNSECURED 12/43 4.8				4.8	15 Dec 2043			
		100,000.000	Local	99.592220	99,592.22	105.177300	105,177.30	5,585.08	0.14
			Base	99.592220	99,592.22	105.177300	105,177.30	5,585.08	0.14
775109AL5	ROGERS COMMUNICATIONS IN COMPANY GUAR 08/38 7.5				7.5	15 Aug 2038			
		110,000.000	Local	113.454836	124,800.32	129.053900	141,959.29	17,158.97	0.19
			Base	113.454836	124,800.32	129.053900	141,959.29	17,158.97	0.19
780097AY7	ROYAL BK SCOTLND GRP PLC SUBORDINATED 06/23 6.1				6.1	10 Jun 2023			
		540,000.000	Local	101.189739	546,424.59	106.323700	574,147.98	27,723.39	0.75
			Base	101.189739	546,424.59	106.323700	574,147.98	27,723.39	0.75
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125				5.125	28 May 2024			
		150,000.000	Local	99.338027	149,007.04	99.878300	149,817.45	810.41	0.20
			Base	99.338027	149,007.04	99.878300	149,817.45	810.41	0.20
78442GPL4	SLM STUDENT LOAN TRUST SLMA 2005 4 B				0.457	25 Jul 2040			
		73,140.730	Local	86.624511	63,357.80	90.120400	65,914.72	2,556.92	0.09
		Original Face: 100,000.000	Base	86.624511	63,357.80	90.120400	65,914.72	2,556.92	0.09
78442GPS9	SLM STUDENT LOAN TRUST SLMA 2005 5 B				0.527	25 Oct 2040			
		132,361.150	Local	90.621697	119,947.92	90.089400	119,243.37	-704.55	0.16
		Original Face: 180,000.000	Base	90.621697	119,947.92	90.089400	119,243.37	-704.55	0.16
78446DAC3	SLM STUDENT LOAN TRUST SLMA 2011 A A3 144A				2.6856	15 Jan 2043			
		140,000.000	Local	100.000000	140,000.00	106.184700	148,658.58	8,658.58	0.20
		Original Face: 140,000.000	Base	100.000000	140,000.00	106.184700	148,658.58	8,658.58	0.20
79741TAR5	SAN DIEGO CNTY CA WTR AUTH FIN SDGWTR 05/49 FIXED 6.138				6.138	01 May 2049			
		180,000.000	Local	129.165317	232,497.57	126.317000	227,370.60	-5,126.97	0.30
			Base	129.165317	232,497.57	126.317000	227,370.60	-5,126.97	0.30

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WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

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79742GAF8	SAN DIEGO CNTY CA REFL ARPT AU SDGAPT 07/43 FIXED 5.594					5.594	01 Jul 2043		
	130,000.000	Local	100.349769	130,454.70	107.667000	139,967.10	9,512.40	0.18	
		Base	100.349769	130,454.70	107.667000	139,967.10	9,512.40	0.18	
797440BQ6	SAN DIEGO G + E 1ST MORTGAGE 04/42 4.3					4.3	01 Apr 2042		
	210,000.000	Local	99.484376	208,917.19	100.411500	210,864.15	1,946.96	0.28	
		Base	99.484376	208,917.19	100.411500	210,864.15	1,946.96	0.28	
80283LAA1	SANTANDER UK PLC SUBORDINATED 144A 11/23 5					5.0	07 Nov 2023		
	250,000.000	Local	107.674856	269,187.14	102.328400	255,821.00	-13,366.14	0.34	
		Base	107.674856	269,187.14	102.328400	255,821.00	-13,366.14	0.34	
81413PAG0	SECURITY CAPITAL GROUP SR UNSECURED 06/28 7.7					7.7	15 Jun 2028		
	140,000.000	Local	131.311979	183,836.77	133.237300	186,532.22	2,695.45	0.24	
		Base	131.311979	183,836.77	133.237300	186,532.22	2,695.45	0.24	
822582AD4	SHELL INTERNATIONAL FIN COMPANY GUAR 12/38 6.375					6.375	15 Dec 2038		
	80,000.000	Local	99.472225	79,577.78	125.741400	100,593.12	21,015.34	0.13	
		Base	99.472225	79,577.78	125.741400	100,593.12	21,015.34	0.13	
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	320,000.000	Local	99.801453	319,364.65	98.707200	315,863.04	-3,501.61	0.41	
		Base	99.801453	319,364.65	98.707200	315,863.04	-3,501.61	0.41	
842400FQ1	SOUTHERN CAL EDISON 1ST REF MORT 09/40 4.5					4.5	01 Sep 2040		
	170,000.000	Local	107.624818	182,962.19	101.590000	172,703.00	-10,259.19	0.23	
		Base	107.624818	182,962.19	101.590000	172,703.00	-10,259.19	0.23	
842400FV0	SOUTHERN CAL EDISON 1ST REF MORT 03/42 4.05					4.05	15 Mar 2042		
	170,000.000	Local	98.825912	168,004.05	95.843100	162,933.27	-5,070.78	0.21	
		Base	98.825912	168,004.05	95.843100	162,933.27	-5,070.78	0.21	
842400FZ1	SOUTHERN CAL EDISON 1ST REF MORT 10/43 4.65					4.65	01 Oct 2043		
	80,000.000	Local	99.315838	79,452.67	104.084500	83,267.60	3,814.93	0.11	
		Base	99.315838	79,452.67	104.084500	83,267.60	3,814.93	0.11	
84265VAE5	SOUTHERN COPPER CORP SR UNSECURED 04/40 6.75					6.75	16 Apr 2040		
	90,000.000	Local	99.253856	89,328.47	103.274000	92,946.60	3,618.13	0.12	
		Base	99.253856	89,328.47	103.274000	92,946.60	3,618.13	0.12	

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84265VAG0	SOUTHERN COPPER CORP SR UNSECURED 11/42 5.25				5.25	08 Nov 2042		
		190,000.000	Local 98.216532	186,611.41	86.784000	164,889.60	-21,721.81	0.22
			Base 98.216532	186,611.41	86.784000	164,889.60	-21,721.81	0.22
843452AZ6	SOUTHERN NATURAL GAS COMPANY GUAR 03/32 8				8.0	01 Mar 2032		
		400,000.000	Local 106.356050	425,424.20	118.709300	474,837.20	49,413.00	0.62
			Base 106.356050	425,424.20	118.709300	474,837.20	49,413.00	0.62
853254AN0	STANDARD CHARTERED PLC SUBORDINATED 144A 03/44 5.7				5.7	26 Mar 2044		
		540,000.000	Local 101.128031	546,091.37	103.667200	559,802.88	13,711.51	0.73
			Base 101.128031	546,091.37	103.667200	559,802.88	13,711.51	0.73
854403AE2	STANFORD UNIVERSITY UNSECURED 06/44 3.563				3.563	01 Jun 2044		
		80,000.000	Local 100.000000	80,000.00	92.291400	73,833.12	-6,166.88	0.10
			Base 100.000000	80,000.00	92.291400	73,833.12	-6,166.88	0.10
87165BAD5	SYNCHRONY FINANCIAL SR UNSECURED 08/24 4.25				4.25	15 Aug 2024		
		330,000.000	Local 100.728055	332,402.58	100.429500	331,417.35	-985.23	0.44
			Base 100.728055	332,402.58	100.429500	331,417.35	-985.23	0.44
87612EBA3	TARGET CORP SR UNSECURED 07/42 4				4.0	01 Jul 2042		
		240,000.000	Local 97.873250	234,895.80	94.496700	226,792.08	-8,103.72	0.30
			Base 97.873250	234,895.80	94.496700	226,792.08	-8,103.72	0.30
878091BD8	TEACHERS INSUR + ANNUITY SUBORDINATED 144A 09/44 4.9				4.9	15 Sep 2044		
		460,000.000	Local 101.024657	464,713.42	101.976100	469,090.06	4,376.64	0.62
			Base 101.024657	464,713.42	101.976100	469,090.06	4,376.64	0.62
878742AW5	TECK RESOURCES LIMITED COMPANY GUAR 07/41 6.25				6.25	15 Jul 2041		
		90,000.000	Local 108.918811	98,026.93	80.473000	72,425.70	-25,601.23	0.10
			Base 108.918811	98,026.93	80.473000	72,425.70	-25,601.23	0.10
87938WAC7	TELEFONICA EMISIONES SAU COMPANY GUAR 06/36 7.045				7.045	20 Jun 2036		
		30,000.000	Local 88.071133	26,421.34	122.814200	36,844.26	10,422.92	0.05
			Base 88.071133	26,421.34	122.814200	36,844.26	10,422.92	0.05
881561M27	TERWIN MORTGAGE TRUST TMTS 2006 1 1A3 144A				0.56475	25 Jan 2037		
		123,871.130	Local 86.702527	107,399.40	91.810800	113,727.08	6,327.68	0.15
Original Face:		130,000.000	Base 86.702527	107,399.40	91.810800	113,727.08	6,327.68	0.15

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882484AA6	TEXAS HEALTH RESOURCES SECURED 11/55 4.33					4.33	15 Nov 2055		
	40,000.000	Local		100.000000	40,000.00	93.582100	37,432.84	-2,567.16	0.05
		Base		100.000000	40,000.00	93.582100	37,432.84	-2,567.16	0.05
885220FS7	THORNBURG MORTGAGE SECURITIES TMST 2004 3 A					0.927	25 Sep 2044		
	108,029.750	Local		93.325033	100,818.80	95.836000	103,531.39	2,712.59	0.14
	Original Face: 1,440,000.000	Base		93.325033	100,818.80	95.836000	103,531.39	2,712.59	0.14
88731EAJ9	TIME WARNER ENTERTAINMEN COMPANY GUAR 07/33 8.375					8.375	15 Jul 2033		
	200,000.000	Local		134.526000	269,052.00	122.742000	245,484.00	-23,568.00	0.32
		Base		134.526000	269,052.00	122.742000	245,484.00	-23,568.00	0.32
88732JAJ7	TIME WARNER CABLE INC COMPANY GUAR 05/37 6.55					6.55	01 May 2037		
	90,000.000	Local		109.350322	98,415.29	104.102400	93,692.16	-4,723.13	0.12
		Base		109.350322	98,415.29	104.102400	93,692.16	-4,723.13	0.12
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3					7.3	01 Jul 2038		
	550,000.000	Local		101.242553	556,834.04	112.670800	619,689.40	62,855.36	0.81
		Base		101.242553	556,834.04	112.670800	619,689.40	62,855.36	0.81
88732JBB3	TIME WARNER CABLE INC COMPANY GUAR 09/41 5.5					5.5	01 Sep 2041		
	0.000	Local		0.000000	1.02	0.000000	0.00	-1.02	0.00
		Base		0.000000	1.02	0.000000	0.00	-1.02	0.00
88947EAQ3	TOLL BROS FINANCE CORP COMPANY GUAR 01/24 5.625					5.625	15 Jan 2024		
	20,000.000	Local		101.454200	20,290.84	105.250000	21,050.00	759.16	0.03
		Base		101.454200	20,290.84	105.250000	21,050.00	759.16	0.03
893574AB9	TRANSCONT GAS PIPE LINE SR UNSECURED 08/41 5.4					5.4	15 Aug 2041		
	140,000.000	Local		99.341800	139,078.52	96.424800	134,994.72	-4,083.80	0.18
		Base		99.341800	139,078.52	96.424800	134,994.72	-4,083.80	0.18
893574AF0	TRANSCONT GAS PIPE CORP SR UNSECURED 08/42 4.45					4.45	01 Aug 2042		
	250,000.000	Local		100.537464	251,343.66	83.780100	209,450.25	-41,893.41	0.27
		Base		100.537464	251,343.66	83.780100	209,450.25	-41,893.41	0.27
893939AE8	TRAVELERS PPTY CASUALTY COMPANY GUAR 04/26 7.75					7.75	15 Apr 2026		
	60,000.000	Local		138.118150	82,870.89	131.715600	79,029.36	-3,841.53	0.10
		Base		138.118150	82,870.89	131.715600	79,029.36	-3,841.53	0.10

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90011QAB6	TURK TELEKOMUNIKASYON AS SR UNSECURED 144A 06/24 4.875					4.875	19 Jun 2024		
	200,000.000	Local		99.188650	198,377.30	99.723000	199,446.00	1,068.70	0.26
		Base		99.188650	198,377.30	99.723000	199,446.00	1,068.70	0.26
900123CB4	REPUBLIC OF TURKEY SR UNSECURED 04/43 4.875					4.875	16 Apr 2043		
	700,000.000	Local		92.104380	644,730.66	90.996000	636,972.00	-7,758.66	0.84
		Base		92.104380	644,730.66	90.996000	636,972.00	-7,758.66	0.84
900123CJ7	REPUBLIC OF TURKEY SR UNSECURED 04/26 4.25					4.25	14 Apr 2026		
	440,000.000	Local		98.689320	434,233.01	95.316000	419,390.40	-14,842.61	0.55
		Base		98.689320	434,233.01	95.316000	419,390.40	-14,842.61	0.55
90131HBP9	21ST CENTURY FOX AMERICA COMPANY GUAR 08/39 6.9					6.9	15 Aug 2039		
	600,000.000	Local		119.175743	715,054.46	125.074400	750,446.40	35,391.94	0.99
		Base		119.175743	715,054.46	125.074400	750,446.40	35,391.94	0.99
902494AY9	TYSON FOODS INC COMPANY GUAR 08/44 5.15					5.15	15 Aug 2044		
	100,000.000	Local		104.260670	104,260.67	102.829400	102,829.40	-1,431.27	0.13
		Base		104.260670	104,260.67	102.829400	102,829.40	-1,431.27	0.13
902494AZ6	TYSON FOODS INC COMPANY GUAR 08/34 4.875					4.875	15 Aug 2034		
	80,000.000	Local		99.986100	79,988.88	100.624100	80,499.28	510.40	0.11
		Base		99.986100	79,988.88	100.624100	80,499.28	510.40	0.11
90931QAA5	UNITED AIR 2013 1 B PTT PASS THRU CE 02/23 5.375					5.375	15 Feb 2023		
	114,687.060	Local		100.000000	114,687.06	104.750000	120,134.70	5,447.64	0.16
		Base		100.000000	114,687.06	104.750000	120,134.70	5,447.64	0.16
90932QAB2	UNITED AIR 2014 2 B PTT PASS THRU CE 03/24 4.625					4.625	03 Mar 2024		
	100,000.000	Local		100.000000	100,000.00	102.000000	102,000.00	2,000.00	0.13
		Base		100.000000	100,000.00	102.000000	102,000.00	2,000.00	0.13
90969QAA0	UBM PLC SR UNSECURED 144A 11/20 5.75					5.75	03 Nov 2020		
	200,000.000	Local		98.434650	196,869.30	107.909700	215,819.40	18,950.10	0.28
		Base		98.434650	196,869.30	107.909700	215,819.40	18,950.10	0.28
91086QAV0	UNITED MEXICAN STATES SR UNSECURED 01/40 6.05					6.05	11 Jan 2040		
	22,000.000	Local		114.635273	25,219.76	113.500000	24,970.00	-249.76	0.03
		Base		114.635273	25,219.76	113.500000	24,970.00	-249.76	0.03

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91086QBB3	UNITED MEXICAN STATES SR UNSECURED 03/44 4.75					4.75	08 Mar 2044		
	556,000.000	Local	99.610086	553,832.08	95.000000	528,200.00	-25,632.08	0.69	
		Base	99.610086	553,832.08	95.000000	528,200.00	-25,632.08	0.69	
91086QBE7	UNITED MEXICAN STATES SR UNSECURED 01/45 5.55					5.55	21 Jan 2045		
	170,000.000	Local	99.474335	169,106.37	106.375000	180,837.50	11,731.13	0.24	
		Base	99.474335	169,106.37	106.375000	180,837.50	11,731.13	0.24	
912810RH3	US TREASURY N/B 08/44 3.125					3.125	15 Aug 2044		
	300,000.000	Local	112.091020	336,273.06	100.164100	300,492.30	-35,780.76	0.39	
		Base	112.091020	336,273.06	100.164100	300,492.30	-35,780.76	0.39	
912810RK6	US TREASURY N/B 02/45 2.5					2.5	15 Feb 2045		
	690,000.000	Local	86.914780	599,711.98	88.008000	607,255.20	7,543.22	0.80	
		Base	86.914780	599,711.98	88.008000	607,255.20	7,543.22	0.80	
912828G38	US TREASURY N/B 11/24 2.25					2.25	15 Nov 2024		
	560,000.000	Local	103.674168	580,575.34	99.390600	556,587.36	-23,987.98	0.73	
		Base	103.674168	580,575.34	99.390600	556,587.36	-23,987.98	0.73	
912828J27	US TREASURY N/B 02/25 2					2.0	15 Feb 2025		
	690,000.000	Local	100.503358	693,473.17	97.156200	670,377.78	-23,095.39	0.88	
		Base	100.503358	693,473.17	97.156200	670,377.78	-23,095.39	0.88	
913017BT5	UNITED TECHNOLOGIES CORP SR UNSECURED 06/42 4.5					4.5	01 Jun 2042		
	280,000.000	Local	101.178568	283,299.99	101.589500	284,450.60	1,150.61	0.37	
		Base	101.178568	283,299.99	101.589500	284,450.60	1,150.61	0.37	
91324PAX0	UNITEDHEALTH GROUP INC SR UNSECURED 06/37 6.5					6.5	15 Jun 2037		
	130,000.000	Local	93.112369	121,046.08	126.179800	164,033.74	42,987.66	0.22	
		Base	93.112369	121,046.08	126.179800	164,033.74	42,987.66	0.22	
91324PBK7	UNITEDHEALTH GROUP INC SR UNSECURED 02/38 6.875					6.875	15 Feb 2038		
	110,000.000	Local	105.539609	116,093.57	131.534700	144,688.17	28,594.60	0.19	
		Base	105.539609	116,093.57	131.534700	144,688.17	28,594.60	0.19	
91324PBU5	UNITEDHEALTH GROUP INC SR UNSECURED 11/41 4.625					4.625	15 Nov 2041		
	80,000.000	Local	98.759888	79,007.91	99.867500	79,894.00	886.09	0.10	
		Base	98.759888	79,007.91	99.867500	79,894.00	886.09	0.10	

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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	90.742000	117,964.60	-12,035.40	0.15
		Base		100.000000	130,000.00	90.742000	117,964.60	-12,035.40	0.15
91412GHA6	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/12 FIXED 4.858					4.858	15 May 2112		
	280,000.000	Local		102.114221	285,919.82	92.109000	257,905.20	-28,014.62	0.34
		Base		102.114221	285,919.82	92.109000	257,905.20	-28,014.62	0.34
91412GQL2	UNIV OF CALIFORNIA CA REVENUES UNVHGR 05/33 FIXED 4.062					4.062	15 May 2033		
	80,000.000	Local		99.753113	79,802.49	98.879000	79,103.20	-699.29	0.10
		Base		99.753113	79,802.49	98.879000	79,103.20	-699.29	0.10
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	100.252000	70,176.40	176.40	0.09
		Base		100.000000	70,000.00	100.252000	70,176.40	176.40	0.09
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	103.194000	20,638.80	638.80	0.03
		Base		100.000000	20,000.00	103.194000	20,638.80	638.80	0.03
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	93.724000	65,606.80	-4,393.20	0.09
		Base		100.000000	70,000.00	93.724000	65,606.80	-4,393.20	0.09
91412NAJ9	UNIVERSITY OF CHICAGO UNSECURED 10/45 4.151					4.151	01 Oct 2045		
	100,000.000	Local		100.000000	100,000.00	94.637500	94,637.50	-5,362.50	0.12
		Base		100.000000	100,000.00	94.637500	94,637.50	-5,362.50	0.12
91911TAH6	VALE OVERSEAS LIMITED COMPANY GUAR 11/36 6.875					6.875	21 Nov 2036		
	340,000.000	Local		92.843018	315,666.26	96.681000	328,715.40	13,049.14	0.43
		Base		92.843018	315,666.26	96.681000	328,715.40	13,049.14	0.43
92343VAW4	VERIZON COMMUNICATIONS SR UNSECURED 04/41 6					6.0	01 Apr 2041		
	70,000.000	Local		120.912914	84,639.04	110.009400	77,006.58	-7,632.46	0.10
		Base		120.912914	84,639.04	110.009400	77,006.58	-7,632.46	0.10
92343VBS2	VERIZON COMMUNICATIONS SR UNSECURED 09/33 6.4					6.4	15 Sep 2033		
	180,000.000	Local		99.900944	179,821.70	114.594000	206,269.20	26,447.50	0.27
		Base		99.900944	179,821.70	114.594000	206,269.20	26,447.50	0.27

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

Books Open

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55					6.55	15 Sep 2043		
	1,115,000.000	Local		109.379753	1,219,584.25	116.975400	1,304,275.71	84,691.46	1.71
		Base		109.379753	1,219,584.25	116.975400	1,304,275.71	84,691.46	1.71
92343VBZ6	VERIZON COMMUNICATIONS SR UNSECURED 03/34 5.05					5.05	15 Mar 2034		
	260,000.000	Local		99.925781	259,807.03	100.672800	261,749.28	1,942.25	0.34
		Base		99.925781	259,807.03	100.672800	261,749.28	1,942.25	0.34
92343VCM4	VERIZON COMMUNICATIONS SR UNSECURED 08/54 5.012					5.012	21 Aug 2054		
	946,000.000	Local		79.898115	755,836.17	91.758700	868,037.30	112,201.13	1.14
		Base		79.898115	755,836.17	91.758700	868,037.30	112,201.13	1.14
927804FG4	VIRGINIA ELEC + POWER CO SR UNSECURED 11/38 8.875					8.875	15 Nov 2038		
	210,000.000	Local		116.917543	245,526.84	154.102000	323,614.20	78,087.36	0.42
		Base		116.917543	245,526.84	154.102000	323,614.20	78,087.36	0.42
92890HAD4	WEA FINANCE LLC/WESTFIEL COMPANY GUAR 144A 09/44 4.75					4.75	17 Sep 2044		
	200,000.000	Local		99.684635	199,369.27	98.081800	196,163.60	-3,205.67	0.26
		Base		99.684635	199,369.27	98.081800	196,163.60	-3,205.67	0.26
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR					5.56975	29 Mar 2049		
	520,000.000	Local		87.579223	455,411.96	98.875000	514,150.00	58,738.04	0.68
		Base		87.579223	455,411.96	98.875000	514,150.00	58,738.04	0.68
931142CK7	WAL MART STORES INC SR UNSECURED 08/37 6.5					6.5	15 Aug 2037		
	530,000.000	Local		102.725987	544,447.73	128.511000	681,108.30	136,660.57	0.89
		Base		102.725987	544,447.73	128.511000	681,108.30	136,660.57	0.89
931142DG5	WAL MART STORES INC SR UNSECURED 04/43 4					4.0	11 Apr 2043		
	320,000.000	Local		99.655228	318,896.73	95.418200	305,338.24	-13,558.49	0.40
		Base		99.655228	318,896.73	95.418200	305,338.24	-13,558.49	0.40
931142DK6	WAL MART STORES INC SR UNSECURED 10/43 4.75					4.75	02 Oct 2043		
	30,000.000	Local		99.307833	29,792.35	106.512400	31,953.72	2,161.37	0.04
		Base		99.307833	29,792.35	106.512400	31,953.72	2,161.37	0.04
94106LAN9	WASTE MANAGEMENT INC COMPANY GUAR 05/32 7.75					7.75	15 May 2032		
	130,000.000	Local		142.039669	184,651.57	133.846400	174,000.32	-10,651.25	0.23
		Base		142.039669	184,651.57	133.846400	174,000.32	-10,651.25	0.23

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Books Open

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# Holdings

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



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
94973VAN7	ANTHEM INC SR UNSECURED 06/37 6.375					6.375	15 Jun 2037		
	180,000.000	Local		93.650961	168,571.73	114.147500	205,465.50	36,893.77	0.27
		Base		93.650961	168,571.73	114.147500	205,465.50	36,893.77	0.27
94973VBF3	ANTHEM INC SR UNSECURED 01/44 5.1					5.1	15 Jan 2044		
	30,000.000	Local		99.865700	29,959.71	97.743600	29,323.08	-636.63	0.04
		Base		99.865700	29,959.71	97.743600	29,323.08	-636.63	0.04
949746RF0	WELLS FARGO + COMPANY SUBORDINATED 01/44 5.606					5.606	15 Jan 2044		
	408,000.000	Local		104.222049	425,225.96	109.829000	448,102.32	22,876.36	0.59
		Base		104.222049	425,225.96	109.829000	448,102.32	22,876.36	0.59
949746RG8	WELLS FARGO + COMPANY JR SUBORDINA 12/49 VAR					5.9	29 Dec 2049		
	100,000.000	Local		100.000000	100,000.00	100.250000	100,250.00	250.00	0.13
		Base		100.000000	100,000.00	100.250000	100,250.00	250.00	0.13
94974BFP0	WELLS FARGO + COMPANY SUBORDINATED 11/43 5.375					5.375	02 Nov 2043		
	210,000.000	Local		99.705462	209,381.47	106.772000	224,221.20	14,839.73	0.29
		Base		99.705462	209,381.47	106.772000	224,221.20	14,839.73	0.29
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.1	03 Jun 2026		
	410,000.000	Local		99.996563	409,985.91	100.421500	411,728.15	1,742.24	0.54
		Base		99.996563	409,985.91	100.421500	411,728.15	1,742.24	0.54
94974BGE4	WELLS FARGO + COMPANY SUBORDINATED 11/44 4.65					4.65	04 Nov 2044		
	100,000.000	Local		99.315600	99,315.60	95.849000	95,849.00	-3,466.60	0.13
		Base		99.315600	99,315.60	95.849000	95,849.00	-3,466.60	0.13
969457BD1	WILLIAMS COS INC SR UNSECURED 06/31 7.75					7.75	15 Jun 2031		
	70,000.000	Local		119.074600	83,352.22	111.615100	78,130.57	-5,221.65	0.10
		Base		119.074600	83,352.22	111.615100	78,130.57	-5,221.65	0.10
969457BG4	WILLIAMS COS INC SR UNSECURED 09/21 7.875					7.875	01 Sep 2021		
	62,000.000	Local		118.191774	73,278.90	117.387800	72,780.44	-498.46	0.10
		Base		118.191774	73,278.90	117.387800	72,780.44	-498.46	0.10
969457BW9	WILLIAMS COMPANIES INC SR UNSECURED 06/24 4.55					4.55	24 Jun 2024		
	40,000.000	Local		99.745550	39,898.22	96.908400	38,763.36	-1,134.86	0.05
		Base		99.745550	39,898.22	96.908400	38,763.36	-1,134.86	0.05

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
983024AN0	WYETH LLC COMPANY GUAR 04/37 5.95					5.95	01 Apr 2037		
	100,000.000	Local		95.700580	95,700.58	119.290800	119,290.80	23,590.22	0.16
		Base		95.700580	95,700.58	119.290800	119,290.80	23,590.22	0.16
98313RAA4	WYNN MACAU LTD SR UNSECURED 144A 10/21 5.25					5.25	15 Oct 2021		
	200,000.000	Local		100.701805	201,403.61	94.500000	189,000.00	-12,403.61	0.25
		Base		100.701805	201,403.61	94.500000	189,000.00	-12,403.61	0.25
98417EAC4	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/37 6.9					6.9	15 Nov 2037		
	80,000.000	Local		117.177125	93,741.70	107.719400	86,175.52	-7,566.18	0.11
		Base		117.177125	93,741.70	107.719400	86,175.52	-7,566.18	0.11
98417EAN0	GLENCORE FINANCE CANADA COMPANY GUAR 144A 11/41 6					6.0	15 Nov 2041		
	120,000.000	Local		98.785208	118,542.25	97.114600	116,537.52	-2,004.73	0.15
		Base		98.785208	118,542.25	97.114600	116,537.52	-2,004.73	0.15
98462YAB6	YAMANA GOLD INC 07/24 4.95					4.95	15 Jul 2024		
	190,000.000	Local		100.073453	190,139.56	96.323200	183,014.08	-7,125.48	0.24
		Base		100.073453	190,139.56	96.323200	183,014.08	-7,125.48	0.24
98978VAH6	ZOETIS INC SR UNSECURED 02/43 4.7					4.7	01 Feb 2043		
	170,000.000	Local		99.272259	168,762.84	95.341500	162,080.55	-6,682.29	0.21
		Base		99.272259	168,762.84	95.341500	162,080.55	-6,682.29	0.21
<b>US DOLLAR Total</b>									
	71,043,503.270	Local			72,793,431.79		74,733,655.76	1,940,223.97	98.11
Original Face:	6,723,000.000	Base			72,793,431.79		74,733,655.76	1,940,223.97	98.11
<b>FIXED INCOME Total</b>									
	71,043,503.270	Base			72,793,431.79		74,733,655.76	1,940,223.97	98.11
Original Face:	6,723,000.000								

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# Holdings

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
<b>FUND Total</b>								
		71,417,777.730	Base	74,196,409.81		76,164,218.64	1,967,808.83	99.99
Original Face:		6,723,000.000						

# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
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## FUTURES LONG

US DOLLAR Exchange Rate: 1.000000

ADI09X7N4	US 2YR NOTE (CBT) SEP15 XCBT 20150930	30 Sep 2015							
3.000	600,000.000		Local 656,812.50	656,056.63	109.468750	755.87	896.50	-140.63	
			Base 656,812.50		109.468750	755.87	896.50	-140.63	0.00

ADI0BJHW1	US LONG BOND(CBT) SEP15 XCBT 20150921	21 Sep 2015							
63.000	6,300,000.000		Local 9,503,156.25	9,588,481.00	150.843750	-85,324.75	-81,387.25	-3,937.50	
			Base 9,503,156.25		150.843750	-85,324.75	-81,387.25	-3,937.50	0.01

<b>US DOLLAR Total</b>			Local 10,159,968.75	10,244,537.63		-84,568.88	-80,490.75	-4,078.13	
66.000	6,900,000.000		Base			-84,568.88	-80,490.75	-4,078.13	0.01

<b>FUTURES LONG Total</b>			Base			-84,568.88	-80,490.75	-4,078.13	0.01
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# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

Base Currency: USD - US DOLLAR

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

US DOLLAR Exchange Rate: 1.000000

ADI0BHMD1	US 10YR NOTE(CBT) SEP15 XCBT 20150921						21 Sep 2015			
-14.000	-1,400,000.000	Local	-1,766,406.25	-1,769,392.01	126.171875	2,985.76		2,548.26	437.50	
		Base	-1,766,406.25		126.171875	2,985.76		2,548.26	437.50	0.00

ADI0BJ3D8	US 5YR NOTE (CBT) SEP15 XCBT 20150930						30 Sep 2015			
-29.000	-2,900,000.000	Local	-3,458,476.58	-3,454,577.64	119.257813	-3,898.94		-5,031.74	1,132.80	
		Base	-3,458,476.58		119.257813	-3,898.94		-5,031.74	1,132.80	0.00

ADI0CFVN2	US ULTRA BOND(CBT SEP15 XCBT 20150921						21 Sep 2015			
-8.000	-800,000.000	Local	-1,232,500.00	-1,254,028.69	154.062500	21,528.69		21,028.69	500.00	
		Base	-1,232,500.00		154.062500	21,528.69		21,028.69	500.00	0.00

<b>US DOLLAR Total</b>										
-51.000	-5,100,000.000	Local	-6,457,382.83	-6,477,998.34		20,615.51		18,545.21	2,070.30	
		Base				20,615.51		18,545.21	2,070.30	0.00

## FUTURES SHORT Total

-51.000	-5,100,000.000	Base				20,615.51		18,545.21	2,070.30	0.00
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# Holdings - Futures Contracts

WESTERN ASSET LONG DURATION CR  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCX



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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	
<b>FUTURES Total</b>									
15.000	1,800,000.000	Base				-63,953.37	-61,945.54	-2,007.83	0.01

As of: June 30, 2015



View Date: July 1, 2015



Base Currency: USD - US DOLLAR

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

**AUSTRALIAN DOLLAR**

Exchange Rate: 1.296092

AUD	AUSTRALIAN DOLLAR	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		34,375.000	Local	1.000000	34,375.00	1.000000	34,375.00	0.00	1.33
			Base	0.770800	26,496.26	0.771550	26,522.04	25.78	0.02

**AUSTRALIAN DOLLAR Total**

		34,375.000	Local		34,375.00		34,375.00	0.00	1.33
			Base		26,496.26		26,522.04	25.78	0.02

**BRAZILIAN REAL**

Exchange Rate: 3.109100

BRL	BRAZILIAN REAL	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		236,733.770	Local	1.000000	236,733.77	1.000000	236,733.77	0.00	6.90
			Base	0.334146	79,103.60	0.321636	76,142.22	-2,961.38	0.05

**BRAZILIAN REAL Total**

		236,733.770	Local		236,733.77		236,733.77	0.00	6.90
			Base		79,103.60		76,142.22	-2,961.38	0.05

**EURO CURRENCY**

Exchange Rate: 0.896982

**INTERNATIONAL**

EUR	EURO CURRENCY	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
		118,572.020	Local	1.000000	118,572.02	1.000000	118,572.02	0.00	7.38
			Base	1.124591	133,345.06	1.114850	132,189.97	-1,155.09	0.09

**INTERNATIONAL Total**

		118,572.020	Local		118,572.02		118,572.02	0.00	7.38
			Base		133,345.06		132,189.97	-1,155.09	0.09

**EURO CURRENCY Total**

		118,572.020	Local		118,572.02		118,572.02	0.00	7.38
			Base		133,345.06		132,189.97	-1,155.09	0.09



# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
<b>INDONESIAN RUPIAH</b>							Exchange Rate:	13,332.500000
IDR	INDONESIAN RUPIAH							
	175,095,779.000	Local	1.000000	175,095,779.00	1.000000	175,095,779.00	0.00	3.37
		Base	0.000077	13,489.66	0.000075	13,133.00	-356.66	0.01
<b>INDONESIAN RUPIAH Total</b>								
	175,095,779.000	Local		175,095,779.00		175,095,779.00	0.00	3.37
		Base		13,489.66		13,133.00	-356.66	0.01
<b>MEXICAN PESO</b>							Exchange Rate:	15.717500
MXN	MEXICAN PESO (NEW)							
	3,306,333.320	Local	1.000000	3,306,333.32	1.000000	3,306,333.32	0.00	6.14
		Base	0.065600	216,894.00	0.063623	210,360.00	-6,534.00	0.14
<b>MEXICAN PESO Total</b>								
	3,306,333.320	Local		3,306,333.32		3,306,333.32	0.00	6.14
		Base		216,894.00		210,360.00	-6,534.00	0.14
<b>NEW ZEALAND DOLLAR</b>							Exchange Rate:	1.475688
NZD	NEW ZEALAND DOLLAR							
	49,541.210	Local	1.000000	49,541.21	1.000000	49,541.21	0.00	1.48
		Base	0.768845	38,089.53	0.677650	33,571.60	-4,517.93	0.02
<b>NEW ZEALAND DOLLAR Total</b>								
	49,541.210	Local		49,541.21		49,541.21	0.00	1.48
		Base		38,089.53		33,571.60	-4,517.93	0.02
<b>YUAN RENMINBI</b>							Exchange Rate:	6.201000
CNY	YUAN RENMINBI							
	49,364.380	Local	1.000000	49,364.38	1.000000	49,364.38	0.00	0.89
		Base	0.161096	7,952.38	0.161264	7,960.71	8.33	0.01

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Books Open

Prepared by State Street

# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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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**YUAN RENMINBI Total**

		49,364.380	Local	49,364.38		49,364.38	0.00	0.89
			Base	7,952.38		7,960.71	8.33	0.01

**CASH Total**

		178,890,698.700	Base	515,370.49		499,879.54	-15,490.95	0.32
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**CASH EQUIVALENT**

US DOLLAR							Exchange Rate:	1.000000
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313396KF9	FREDDIE MAC DISCOUNT NT DISCOUNT NOT 08/15 0.00000				0.01	10 Aug 2015		
		2,690,000.000	Local	2,689,790.78	99.992222	2,689,790.78	0.00	1.89
			Base	2,689,790.78	99.992222	2,689,790.78	0.00	1.73
85799J9Y2	STATE STR INSTL INVT TR TREAS MMKT FD INST				0.104536	31 Dec 2030		
		8,422,457.410	Local	8,422,457.41	100.000000	8,422,457.41	0.00	5.92
			Base	8,422,457.41	100.000000	8,422,457.41	0.00	5.42

**US DOLLAR Total**

		11,112,457.410	Local	11,112,248.19		11,112,248.19	0.00	7.81
			Base	11,112,248.19		11,112,248.19	0.00	7.15

**CASH EQUIVALENT Total**

		11,112,457.410	Base	11,112,248.19		11,112,248.19	0.00	7.15
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**FIXED INCOME**

AUSTRALIAN DOLLAR							Exchange Rate:	1.296092
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ACI08XTQ6	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 10/19 2.75				2.75	21 Oct 2019		
		2,500,000.000	Local	2,578,774.66	102.174400	2,554,360.00	-24,414.66	98.67
			Base	2,012,366.92	78.832675	1,970,816.89	-41,550.03	1.27

**AUSTRALIAN DOLLAR Total**

		2,500,000.000	Local	2,578,774.66		2,554,360.00	-24,414.66	98.67
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# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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		2,012,366.92		1,970,816.89	-41,550.03	1.27

## BRAZILIAN REAL

Exchange Rate: 3.109100

ACI01TKX6	NOTA DO TESOURO NACIONAL NOTES 08/22 6				6.0	15 Aug 2022		
		1,595,547.800	Local	101.780141		1,586,166.60	-37,784.20	46.20
Original Face:		600,000.000	Base	38.826480		510,169.05	-109,325.99	0.33

B4VFNII7	NOTA DO TESOURO NACIONAL NOTES 08/50 6				6.0	15 Aug 2050		
		1,595,547.800	Local	101.728726		1,610,314.80	-12,815.65	46.90
Original Face:		600,000.000	Base	38.802648		517,935.99	-101,178.81	0.33

## BRAZILIAN REAL Total

		3,191,095.600	Local			3,196,481.40	-50,599.85	93.10
Original Face:		1,200,000.000	Base			1,028,105.04	-210,504.80	0.66

## CANADIAN DOLLAR

Exchange Rate: 1.249000

135087A79	CANADIAN GOVERNMENT BONDS 02/16 1.25				1.25	01 Feb 2016		
		750,000.000	Local	100.334055		752,955.00	449.59	48.59
			Base	80.531040		602,846.28	-1,136.52	0.39

135087E34	CANADIAN GOVERNMENT BONDS 05/17 0.25				0.25	01 May 2017		
		800,000.000	Local	99.237484		796,728.00	2,828.13	51.41
			Base	80.383596		637,892.71	-5,176.06	0.41

## CANADIAN DOLLAR Total

		1,550,000.000	Local			1,549,683.00	3,277.72	100.00
			Base			1,240,738.99	-6,312.58	0.80

## EURO CURRENCY

Exchange Rate: 0.896982

## IRELAND

B4TV0DII5	IRISH TSY 5.4 2025 BONDS 03/25 5.4				5.4	13 Mar 2025		
		1,100,000.000	Local	131.931692		1,465,002.00	13,753.39	91.14
			Base	148.700173		1,633,256.85	-2,445.05	1.05

## IRELAND Total

& Issue has redenominated but Local is not converted  
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# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
		1,100,000.000	Local	1,451,248.61		1,465,002.00	13,753.39	91.14
			Base	1,635,701.90		1,633,256.85	-2,445.05	1.05

**EURO CURRENCY Total**

		1,100,000.000	Local	1,451,248.61		1,465,002.00	13,753.39	91.14
			Base	1,635,701.90		1,633,256.85	-2,445.05	1.05

**INDONESIAN RUPIAH**

Exchange Rate: 13,332.500000

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI06SFY7	INDONESIA GOVERNMENT SR UNSECURED 04/19 7.875				7.875	15 Apr 2019		
		5,071,000,000.000	Local	5,061,914,749.56	99.126000	5,026,679,460.00	-35,235,289.56	96.63
			Base	405,274.53	0.007435	377,024.52	-28,250.01	0.24

**INDONESIAN RUPIAH Total**

		5,071,000,000.000	Local	5,061,914,749.56		5,026,679,460.00	-35,235,289.56	96.63
			Base	405,274.53		377,024.52	-28,250.01	0.24

**MEXICAN PESO**

Exchange Rate: 15.717500

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
981PENII5	MEX BONOS DESARR FIX RT BONDS 06/20 8				8.0	11 Jun 2020		
		10,000,000.000	Local	11,119,660.81	111.776900	11,177,690.00	58,029.19	20.76
			Base	765,029.19	7.111621	711,162.08	-53,867.11	0.46

**ACI01LTQ9 MEX BONOS DESARR FIX RT BONDS 06/22 6.5**

		38,000,000.000	Local	39,385,696.62	103.598500	39,367,430.00	-18,266.62	73.10
			Base	2,709,000.23	6.591284	2,504,687.77	-204,312.46	1.61

**MEXICAN PESO Total**

		48,000,000.000	Local	50,505,357.43		50,545,120.00	39,762.57	93.86
			Base	3,474,029.42		3,215,849.85	-258,179.57	2.07

**NEW ZEALAND DOLLAR**

Exchange Rate: 1.475688

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
ACI05QTZ4	NEW ZEALAND GOVERNMENT SR UNSECURED REGS 04/20 3				3.0	15 Apr 2020		
		3,300,000.000	Local	3,262,897.21	99.643800	3,288,245.40	25,348.19	98.52
			Base	2,455,943.77	67.523623	2,228,279.56	-227,664.21	1.43

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WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
<b>NEW ZEALAND DOLLAR Total</b>								
		3,300,000.000	Local	3,262,897.21		3,288,245.40	25,348.19	98.52
			Base	2,455,943.77		2,228,279.56	-227,664.21	1.43
<b>US DOLLAR</b>							Exchange Rate:	1.000000
00130HBN4	AES CORP/VA SR UNSECURED 06/20 8				8.0	01 Jun 2020		
		250,000.000	Local	113.235824	115.500000	288,750.00	5,660.44	0.20
			Base	113.235824	115.500000	288,750.00	5,660.44	0.19
00287YAQ2	ABBVIE INC SR UNSECURED 05/25 3.6				3.6	14 May 2025		
		80,000.000	Local	99.826913	98.839500	79,071.60	-789.93	0.06
			Base	99.826913	98.839500	79,071.60	-789.93	0.05
00507UAR2	ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45				3.45	15 Mar 2022		
		50,000.000	Local	99.863440	99.052800	49,526.40	-405.32	0.03
			Base	99.863440	99.052800	49,526.40	-405.32	0.03
00507UAS0	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8				3.8	15 Mar 2025		
		70,000.000	Local	99.653886	98.232200	68,762.54	-995.18	0.05
			Base	99.653886	98.232200	68,762.54	-995.18	0.04
00507UAT8	ACTAVIS FUNDING SCS COMPANY GUAR 03/35 4.55				4.55	15 Mar 2035		
		150,000.000	Local	99.574033	95.077200	142,615.80	-6,745.25	0.10
			Base	99.574033	95.077200	142,615.80	-6,745.25	0.09
00507UAU5	ACTAVIS FUNDING SCS COMPANY GUAR 03/45 4.75				4.75	15 Mar 2045		
		330,000.000	Local	99.830858	95.205400	314,177.82	-15,264.01	0.22
			Base	99.830858	95.205400	314,177.82	-15,264.01	0.20
01F032674	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	14 Jul 2045		
		600,000.000	Local	102.787683	103.054690	618,328.14	1,602.04	0.43
Original Face:		600,000.000	Base	102.787683	103.054690	618,328.14	1,602.04	0.40
01F032682	FNMA TBA 30 YR 3.5 SINGLE FAMILY MORTGAGE				3.5	13 Aug 2045		
		1,100,000.000	Local	102.671875	102.789065	1,130,679.72	1,289.09	0.79
Original Face:		1,100,000.000	Base	102.671875	102.789065	1,130,679.72	1,289.09	0.73
01F040685	FNMA TBA 30 YR 4 SINGLE FAMILY MORTGAGE				4.0	13 Aug 2045		

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# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:		2,200,000.000	Local 105.584162	2,322,851.56	105.713665	2,325,700.63	2,849.07	1.63
		2,200,000.000	Base 105.584162	2,322,851.56	105.713665	2,325,700.63	2,849.07	1.50
02209SAH6	ALTRIA GROUP INC COMPANY GUAR 02/39 10.2				10.2	06 Feb 2039		
		400,000.000	Local 178.090563	712,362.25	164.673000	658,692.00	-53,670.25	0.46
			Base 178.090563	712,362.25	164.673000	658,692.00	-53,670.25	0.42
023770AB6	AMER AIRLN 15 1 B PTT PASS THRU CE 11/24 3.7				3.7	01 Nov 2024		
		190,000.000	Local 100.000000	190,000.00	98.000000	186,200.00	-3,800.00	0.13
			Base 100.000000	190,000.00	98.000000	186,200.00	-3,800.00	0.12
02R040680	FHLMC TBA 30 YR 4 GOLD SINGLE FAMILY				4.0	13 Aug 2045		
Original Face:		2,200,000.000	Local 105.375000	2,318,250.00	105.525369	2,321,558.12	3,308.12	1.63
		2,200,000.000	Base 105.375000	2,318,250.00	105.525369	2,321,558.12	3,308.12	1.49
032511BK2	ANADARKO PETROLEUM CORP SR UNSECURED 07/44 4.5				4.5	15 Jul 2044		
		400,000.000	Local 103.802560	415,210.24	91.905000	367,620.00	-47,590.24	0.26
			Base 103.802560	415,210.24	91.905000	367,620.00	-47,590.24	0.24
037411BC8	APACHE CORP SR UNSECURED 01/44 4.25				4.25	15 Jan 2044		
		80,000.000	Local 86.924550	69,539.64	86.843400	69,474.72	-64.92	0.05
			Base 86.924550	69,539.64	86.843400	69,474.72	-64.92	0.04
04650NAB0	AT+T INC SR UNSECURED 09/40 5.35				5.35	01 Sep 2040		
		500,000.000	Local 106.416334	532,081.67	98.451700	492,258.50	-39,823.17	0.35
			Base 106.416334	532,081.67	98.451700	492,258.50	-39,823.17	0.32
050095AM0	ATWOOD OCEANICS INC SR UNSECURED 02/20 6.5				6.5	01 Feb 2020		
		150,000.000	Local 96.417120	144,625.68	96.500000	144,750.00	124.32	0.10
			Base 96.417120	144,625.68	96.500000	144,750.00	124.32	0.09
058498AT3	BALL CORP COMPANY GUAR 07/25 5.25				5.25	01 Jul 2025		
		180,000.000	Local 100.000000	180,000.00	98.875000	177,975.00	-2,025.00	0.13
			Base 100.000000	180,000.00	98.875000	177,975.00	-2,025.00	0.11
060505EL4	BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR				6.5	29 Oct 2049		
		600,000.000	Local 105.290098	631,740.59	103.500000	621,000.00	-10,740.59	0.44
			Base 105.290098	631,740.59	103.500000	621,000.00	-10,740.59	0.40
06051GFC8	BANK OF AMERICA CORP SR UNSECURED 01/44 5				5.0	21 Jan 2044		

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# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
	20,000.000	Local	109.901800	21,980.36	103.828300	20,765.66	-1,214.70	0.01	
		Base	109.901800	21,980.36	103.828300	20,765.66	-1,214.70	0.01	
06051GFH7	BANK OF AMERICA CORP SUBORDINATED 08/24 4.2				4.2	26 Aug 2024			
	90,000.000	Local	101.577156	91,419.44	99.759200	89,783.28	-1,636.16	0.06	
		Base	101.577156	91,419.44	99.759200	89,783.28	-1,636.16	0.06	
06051GFM6	BANK OF AMERICA CORP SUBORDINATED 01/25 4				4.0	22 Jan 2025			
	100,000.000	Local	99.176070	99,176.07	97.429400	97,429.40	-1,746.67	0.07	
		Base	99.176070	99,176.07	97.429400	97,429.40	-1,746.67	0.06	
07384YCV6	BEAR STEARNS ASSET BACKED SECU BSABS 2002 1 2A				0.827	25 Dec 2034			
	622,342.030	Local	94.355482	587,213.82	95.229200	592,651.34	5,437.52	0.42	
Original Face:	10,280,000.000	Base	94.355482	587,213.82	95.229200	592,651.34	5,437.52	0.38	
075887BM0	BECTON DICKINSON AND CO SR UNSECURED 05/44 4.875				4.875	15 May 2044			
	179,000.000	Local	109.798184	196,538.75	99.711100	178,482.87	-18,055.88	0.13	
		Base	109.798184	196,538.75	99.711100	178,482.87	-18,055.88	0.11	
106777AB1	BREITBURN ENER/BREIT FIN COMPANY GUAR 10/20 8.625				8.625	15 Oct 2020			
	180,000.000	Local	76.504867	137,708.76	88.000000	158,400.00	20,691.24	0.11	
		Base	76.504867	137,708.76	88.000000	158,400.00	20,691.24	0.10	
11070TAB4	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2				2.0	23 Oct 2022			
	2,000,000.000	Local	99.031888	1,980,637.76	97.949700	1,958,994.00	-21,643.76	1.38	
		Base	99.031888	1,980,637.76	97.949700	1,958,994.00	-21,643.76	1.26	
12505BAC4	CBRE SERVICES INC COMPANY GUAR 03/25 5.25				5.25	15 Mar 2025			
	220,000.000	Local	108.756605	239,264.53	103.500000	227,700.00	-11,564.53	0.16	
		Base	108.756605	239,264.53	103.500000	227,700.00	-11,564.53	0.15	
126458AB4	CTR PARTNERSHIP/CARETRST COMPANY GUAR 06/21 5.875				5.875	01 Jun 2021			
	300,000.000	Local	102.201433	306,604.30	101.750000	305,250.00	-1,354.30	0.21	
		Base	102.201433	306,604.30	101.750000	305,250.00	-1,354.30	0.20	
12668WAD9	COUNTRYWIDE ASSET BACKED CERTI CWL 2007 4 A4W				5.46243	25 Apr 2047			
	258,072.590	Local	100.609321	259,645.08	98.473700	254,133.63	-5,511.45	0.18	
Original Face:	280,000.000	Base	100.609321	259,645.08	98.473700	254,133.63	-5,511.45	0.16	
144577AH6	CARRIZO OIL + GAS INC COMPANY GUAR 04/23 6.25				6.25	15 Apr 2023			

# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

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Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
		130,000.000	Local 100.000000	130,000.00	100.250000	130,325.00	325.00	0.09
			Base 100.000000	130,000.00	100.250000	130,325.00	325.00	0.08
151020AM6	CELGENE CORP SR UNSECURED 05/44 4.625				4.625	15 May 2044		
		500,000.000	Local 109.694558	548,472.79	95.422600	477,113.00	-71,359.79	0.34
			Base 109.694558	548,472.79	95.422600	477,113.00	-71,359.79	0.31
156700AS5	CENTURYLINK INC SR UNSECURED 03/22 5.8				5.8	15 Mar 2022		
		250,000.000	Local 104.512236	261,280.59	95.500000	238,750.00	-22,530.59	0.17
			Base 104.512236	261,280.59	95.500000	238,750.00	-22,530.59	0.15
165167CG0	CHESAPEAKE ENERGY CORP COMPANY GUAR 02/21 6.125				6.125	15 Feb 2021		
		150,000.000	Local 105.413480	158,120.22	94.000000	141,000.00	-17,120.22	0.10
			Base 105.413480	158,120.22	94.000000	141,000.00	-17,120.22	0.09
172967HQ7	CITIGROUP INC JR SUBORDINA 12/49 VAR				6.3	29 Dec 2049		
		600,000.000	Local 101.408128	608,448.77	97.625000	585,750.00	-22,698.77	0.41
			Base 101.408128	608,448.77	97.625000	585,750.00	-22,698.77	0.38
172967HS3	CITIGROUP INC SUBORDINATED 05/44 5.3				5.3	06 May 2044		
		600,000.000	Local 113.391980	680,351.88	101.802900	610,817.40	-69,534.48	0.43
			Base 113.391980	680,351.88	101.802900	610,817.40	-69,534.48	0.39
172967JM4	CITIGROUP INC JR SUBORDINA 12/49 VAR				5.95	29 Dec 2049		
		160,000.000	Local 99.984394	159,975.03	96.520000	154,432.00	-5,543.03	0.11
			Base 99.984394	159,975.03	96.520000	154,432.00	-5,543.03	0.10
172967JT9	CITIGROUP INC SUBORDINATED 06/25 4.4				4.4	10 Jun 2025		
		110,000.000	Local 99.696864	109,666.55	99.627300	109,590.03	-76.52	0.08
			Base 99.696864	109,666.55	99.627300	109,590.03	-76.52	0.07
20030NBN0	COMCAST CORP COMPANY GUAR 08/25 3.375				3.375	15 Aug 2025		
		60,000.000	Local 99.876000	59,925.60	98.680700	59,208.42	-717.18	0.04
			Base 99.876000	59,925.60	98.680700	59,208.42	-717.18	0.04
205768AJ3	COMSTOCK RESOURCES INC COMPANY GUAR 06/20 9.5				9.5	15 Jun 2020		
		270,000.000	Local 69.991967	188,978.31	42.250000	114,075.00	-74,903.31	0.08
			Base 69.991967	188,978.31	42.250000	114,075.00	-74,903.31	0.07
21036PAN8	CONSTELLATION BRANDS INC COMPANY GUAR 11/24 4.75				4.75	15 Nov 2024		

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WESTERN ASSET MANAGEMENT COMPANY

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		200,000.000	Local 107.045685	214,091.37	100.250000	200,500.00	-13,591.37	0.14
			Base 107.045685	214,091.37	100.250000	200,500.00	-13,591.37	0.13
226373AH1	CRESTWOOD MIDSTREAM PART COMPANY GUAR 03/22 6.125				6.125	01 Mar 2022		
		350,000.000	Local 95.376537	333,817.88	102.000000	357,000.00	23,182.12	0.25
			Base 95.376537	333,817.88	102.000000	357,000.00	23,182.12	0.23
23918KAR9	DAVITA HEALTHCARE PARTNE COMPANY GUAR 05/25 5				5.0	01 May 2025		
		140,000.000	Local 100.034964	140,048.95	96.250000	134,750.00	-5,298.95	0.09
			Base 100.034964	140,048.95	96.250000	134,750.00	-5,298.95	0.09
25179MAU7	DEVON ENERGY CORPORATION SR UNSECURED 06/45 5				5.0	15 Jun 2045		
		190,000.000	Local 99.040426	188,176.81	98.721400	187,570.66	-606.15	0.13
			Base 99.040426	188,176.81	98.721400	187,570.66	-606.15	0.12
25470XAJ4	DISH DBS CORP COMPANY GUAR 07/22 5.875				5.875	15 Jul 2022		
		200,000.000	Local 102.609895	205,219.79	98.000000	196,000.00	-9,219.79	0.14
			Base 102.609895	205,219.79	98.000000	196,000.00	-9,219.79	0.13
25470XAW5	DISH DBS CORP COMPANY GUAR 11/24 5.875				5.875	15 Nov 2024		
		150,000.000	Local 100.245007	150,367.51	96.062500	144,093.75	-6,273.76	0.10
			Base 100.245007	150,367.51	96.062500	144,093.75	-6,273.76	0.09
269279AD7	EXCO RESOURCES INC COMPANY GUAR 09/18 7.5				7.5	15 Sep 2018		
		110,000.000	Local 71.766936	78,943.63	63.500000	69,850.00	-9,093.63	0.05
			Base 71.766936	78,943.63	63.500000	69,850.00	-9,093.63	0.04
279158AJ8	ECOPETROL SA SR UNSECURED 05/45 5.875				5.875	28 May 2045		
		100,000.000	Local 93.166580	93,166.58	88.250000	88,250.00	-4,916.58	0.06
			Base 93.166580	93,166.58	88.250000	88,250.00	-4,916.58	0.06
279158AK5	ECOPETROL SA SR UNSECURED 01/25 4.125				4.125	16 Jan 2025		
		600,000.000	Local 93.524125	561,144.75	92.280000	553,680.00	-7,464.75	0.39
			Base 93.524125	561,144.75	92.280000	553,680.00	-7,464.75	0.36
30066AAD7	EXAMWORKS GROUP INC COMPANY GUAR 04/23 5.625				5.625	15 Apr 2023		
		220,000.000	Local 100.297623	220,654.77	102.536000	225,579.20	4,924.43	0.16
			Base 100.297623	220,654.77	102.536000	225,579.20	4,924.43	0.15
30711XAV6	CONNECTICUT AVENUE SECURITIES CAS 2015 C01 2M2				4.737	25 Feb 2025		

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WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY  
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STATE STREET

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Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
Original Face:	570,000.000	Local	100.000000	570,000.00	100.480810	572,740.62	2,740.62	0.40	
	570,000.000	Base	100.000000	570,000.00	100.480810	572,740.62	2,740.62	0.37	
3128M96V9	FED HM LN PC POOL G07784 FG 07/44 FIXED 4					4.0	01 Jul 2044		
Original Face:	0.010	Local	-700.000000	-0.07	106.404623	0.01	0.08	0.00	
	0.010	Base	-700.000000	-0.07	106.404623	0.01	0.08	0.00	
3128M96X5	FED HM LN PC POOL G07786 FG 08/44 FIXED 4					4.0	01 Aug 2044		
Original Face:	0.010	Local	-700.000000	-0.07	106.821195	0.01	0.08	0.00	
	0.010	Base	-700.000000	-0.07	106.821195	0.01	0.08	0.00	
3132H7D68	FED HM LN PC POOL U99124 FG 03/45 FIXED 3.5					3.5	01 Mar 2045		
Original Face:	1,227,932.370	Local	104.769236	1,286,495.36	103.226506	1,267,551.68	-18,943.68	0.89	
	1,240,000.000	Base	104.769236	1,286,495.36	103.226506	1,267,551.68	-18,943.68	0.82	
3136AARL1	FANNIE MAE FNR 2012 134 SK					5.963	25 Dec 2042		
Original Face:	960,026.570	Local	18.132946	174,081.10	21.827610	209,550.86	35,469.76	0.15	
	1,200,000.000	Base	18.132946	174,081.10	21.827610	209,550.86	35,469.76	0.13	
3136AFRB2	FANNIE MAE FNR 2013 73 IB					3.5	25 Jul 2028		
Original Face:	740,365.300	Local	12.181368	90,186.62	12.682960	93,900.23	3,713.61	0.07	
	1,100,000.000	Base	12.181368	90,186.62	12.682960	93,900.23	3,713.61	0.06	
3137AWYF6	FREDDIE MAC FHR 4139 SB					5.9644	15 Dec 2042		
Original Face:	465,096.990	Local	24.435987	113,651.04	24.625520	114,532.55	881.51	0.08	
	600,000.000	Base	24.435987	113,651.04	24.625520	114,532.55	881.51	0.07	
3137B1J94	FREDDIE MAC FHR 4194 BI					3.5	15 Apr 2043		
Original Face:	479,837.990	Local	15.515122	74,447.45	17.285500	82,942.40	8,494.95	0.06	
	600,000.000	Base	15.515122	74,447.45	17.285500	82,942.40	8,494.95	0.05	
3137BF4Y4	FREDDIE MAC FHR 4415 IO					1.785067	15 Apr 2041		
Original Face:	181,189.970	Local	7.223982	13,089.13	7.176880	13,003.79	-85.34	0.01	
	200,000.000	Base	7.223982	13,089.13	7.176880	13,003.79	-85.34	0.01	
3137G0DF3	STRUCTURED AGENCY CREDIT RISK STACR 2014 HQ3 M3					4.937	25 Oct 2024		
Original Face:	600,000.000	Local	102.978260	617,869.56	103.737900	622,427.40	4,557.84	0.44	
	600,000.000	Base	102.978260	617,869.56	103.737900	622,427.40	4,557.84	0.40	
3137G0FZ7	STRUCTURED AGENCY CREDIT RISK STACR 2015 DNA2 B					7.7365	25 Dec 2027		

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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:	330,000.000	Local	100.000000	330,000.00	102.019410	336,664.05	6,664.05	0.24	
	330,000.000	Base	100.000000	330,000.00	102.019410	336,664.05	6,664.05	0.22	
3138WDZL8	FNMA POOL AS4346 FN 01/45 FIXED 4					4.0	01 Jan 2045		
Original Face:	588,961.670	Local	108.184908	637,167.64	106.938010	629,823.89	-7,343.75	0.44	
	600,000.000	Base	108.184908	637,167.64	106.938010	629,823.89	-7,343.75	0.41	
3138WDZM6	FNMA POOL AS4347 FN 01/45 FIXED 4					4.0	01 Jan 2045		
Original Face:	1,179,650.420	Local	107.562616	1,268,862.85	106.568032	1,257,130.24	-11,732.61	0.88	
	1,200,000.000	Base	107.562616	1,268,862.85	106.568032	1,257,130.24	-11,732.61	0.81	
3138Y9MX3	FNMA POOL AX7573 FN 01/45 FIXED 4					4.0	01 Jan 2045		
Original Face:	588,166.440	Local	108.184906	636,307.31	106.938349	628,975.48	-7,331.83	0.44	
	600,000.000	Base	108.184906	636,307.31	106.938349	628,975.48	-7,331.83	0.40	
31394UEC2	FANNIE MAE FNR 2005 88 IP					1.6496	25 Oct 2035		
Original Face:	154,680.360	Local	5.265530	8,144.74	6.431980	9,949.01	1,804.27	0.01	
	1,100,000.000	Base	5.265530	8,144.74	6.431980	9,949.01	1,804.27	0.01	
31395BT78	FANNIE MAE FNR 2006 28 1P					1.74464	25 Apr 2036		
Original Face:	117,208.880	Local	6.418251	7,522.76	7.058330	8,272.99	750.23	0.01	
	2,100,000.000	Base	6.417492	7,521.87	7.058330	8,272.99	751.12	0.01	
31395NQ59	FANNIE MAE FNR 2006 59 IP					2.39742	25 Jul 2036		
Original Face:	166,773.260	Local	6.910736	11,525.26	8.137840	13,571.74	2,046.48	0.01	
	1,400,000.000	Base	6.910736	11,525.26	8.137840	13,571.74	2,046.48	0.01	
31396L4S6	FANNIE MAE FNR 2006 118 IP1					2.39019	25 Dec 2036		
Original Face:	206,826.080	Local	6.701988	13,861.46	8.183500	16,925.61	3,064.15	0.01	
	1,700,000.000	Base	6.701988	13,861.46	8.183500	16,925.61	3,064.15	0.01	
31396L4U1	FANNIE MAE FNR 2006 118 IP2					1.87724	25 Dec 2036		
Original Face:	188,618.940	Local	4.718741	8,900.44	6.154980	11,609.46	2,709.02	0.01	
	1,600,000.000	Base	4.718741	8,900.44	6.154980	11,609.46	2,709.02	0.01	
31397RCW4	FREDDIE MAC FHR 3422 AI					0.25	15 Jan 2038		
Original Face:	61,441.720	Local	0.950787	584.18	0.838510	515.19	-68.99	0.00	
	400,000.000	Base	0.950787	584.18	0.838510	515.19	-68.99	0.00	
337932AC1	FIRSTENERGY CORP SR UNSECURED 11/31 7.375					7.375	15 Nov 2031		

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		500,000.000	Local 127.357908	636,789.54	121.840300	609,201.50	-27,588.04	0.43
			Base 127.357908	636,789.54	121.840300	609,201.50	-27,588.04	0.39
36228FWE2	GSAMP TRUST GSAMP 2003 HE2 A3C				1.227	25 Aug 2033		
		645,388.430	Local 95.404684	615,730.79	95.843000	618,559.63	2,828.84	0.43
Original Face:		3,970,000.000	Base 95.404684	615,730.79	95.843000	618,559.63	2,828.84	0.40
369622SM8	GENERAL ELEC CAP CORP COMPANY GUAR 02/21 5.3				5.3	11 Feb 2021		
		50,000.000	Local 114.716160	57,358.08	112.443200	56,221.60	-1,136.48	0.04
			Base 114.716160	57,358.08	112.443200	56,221.60	-1,136.48	0.04
37045VAF7	GENERAL MOTORS CO SR UNSECURED 10/43 6.25				6.25	02 Oct 2043		
		500,000.000	Local 122.634408	613,172.04	111.555500	557,777.50	-55,394.54	0.39
			Base 122.634408	613,172.04	111.555500	557,777.50	-55,394.54	0.36
37045XAQ9	GENERAL MOTORS FINL CO COMPANY GUAR 09/21 4.375				4.375	25 Sep 2021		
		60,000.000	Local 104.178850	62,507.31	103.790000	62,274.00	-233.31	0.04
			Base 104.178850	62,507.31	103.790000	62,274.00	-233.31	0.04
37185LAG7	GENESIS ENERGY LP/GENESI COMPANY GUAR 05/23 6				6.0	15 May 2023		
		90,000.000	Local 100.000000	90,000.00	100.050000	90,045.00	45.00	0.06
			Base 100.000000	90,000.00	100.050000	90,045.00	45.00	0.06
38141GFD1	GOLDMAN SACHS GROUP INC SUBORDINATED 10/37 6.75				6.75	01 Oct 2037		
		650,000.000	Local 130.595900	848,873.35	117.294800	762,416.20	-86,457.15	0.54
			Base 130.595900	848,873.35	117.294800	762,416.20	-86,457.15	0.49
38148LAF3	GOLDMAN SACHS GROUP INC SUBORDINATED 05/45 5.15				5.15	22 May 2045		
		20,000.000	Local 101.741950	20,348.39	96.472800	19,294.56	-1,053.83	0.01
			Base 101.741950	20,348.39	96.472800	19,294.56	-1,053.83	0.01
38375CWH9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 43 SN				6.41525	16 Apr 2042		
		195,685.410	Local 23.760775	46,496.37	24.531640	48,004.84	1,508.47	0.03
Original Face:		300,000.000	Base 23.760775	46,496.37	24.531640	48,004.84	1,508.47	0.03
38378D3F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 34 SD				5.86525	16 Mar 2042		
		940,896.670	Local 17.539181	165,025.57	21.175100	199,235.81	34,210.24	0.14
Original Face:		1,400,000.000	Base 17.539181	165,025.57	21.175100	199,235.81	34,210.24	0.13
38378UGA9	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 150 IA				2.51439	20 Nov 2042		

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Original Face:	178,035.200	Local		3.226081	5,743.56	4.254600	7,574.69	1,831.13	0.01
	300,000.000	Base		3.226081	5,743.56	4.254600	7,574.69	1,831.13	0.00
38379APY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 22 IA					2.60943	20 Sep 2043		
Original Face:	135,556.190	Local		3.482541	4,720.80	3.718090	5,040.10	319.30	0.00
	200,000.000	Base		3.482541	4,720.80	3.718090	5,040.10	319.30	0.00
38379JA50	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 36 MI					5.5	20 Mar 2045		
Original Face:	373,475.600	Local		19.238981	71,852.90	21.855130	81,623.58	9,770.68	0.06
	400,000.000	Base		19.238981	71,852.90	21.855130	81,623.58	9,770.68	0.05
404119BR9	HCA INC COMPANY GUAR 02/25 5.375					5.375	01 Feb 2025		
	260,000.000	Local		102.266712	265,893.45	101.630000	264,238.00	-1,655.45	0.19
		Base		102.266712	265,893.45	101.630000	264,238.00	-1,655.45	0.17
404121AF2	HCA INC SR SECURED 05/23 4.75					4.75	01 May 2023		
	110,000.000	Local		102.669118	112,936.03	101.250000	111,375.00	-1,561.03	0.08
		Base		102.669118	112,936.03	101.250000	111,375.00	-1,561.03	0.07
404280AP4	HSBC HOLDINGS PLC SUBORDINATED 03/24 4.25					4.25	14 Mar 2024		
	200,000.000	Local		103.273605	206,547.21	100.998500	201,997.00	-4,550.21	0.14
		Base		103.273605	206,547.21	100.998500	201,997.00	-4,550.21	0.13
404280AS8	HSBC HOLDINGS PLC JR SUBORDINA 12/49 VAR					6.375	29 Dec 2049		
	500,000.000	Local		103.248056	516,240.28	100.250000	501,250.00	-14,990.28	0.35
		Base		103.248056	516,240.28	100.250000	501,250.00	-14,990.28	0.32
40537QAB6	HALCON RESOURCES CORP COMPANY GUAR 07/20 9.75					9.75	15 Jul 2020		
	220,000.000	Local		75.386109	165,849.44	67.250000	147,950.00	-17,899.44	0.10
		Base		75.386109	165,849.44	67.250000	147,950.00	-17,899.44	0.10
445545AJ5	HUNGARY SR UNSECURED 11/23 5.75					5.75	22 Nov 2023		
	130,000.000	Local		111.374762	144,787.19	110.750000	143,975.00	-812.19	0.10
		Base		111.374762	144,787.19	110.750000	143,975.00	-812.19	0.09
445545AL0	HUNGARY SR UNSECURED 03/24 5.375					5.375	25 Mar 2024		
	450,000.000	Local		107.865009	485,392.54	108.375000	487,687.50	2,294.96	0.34
		Base		107.865009	485,392.54	108.375000	487,687.50	2,294.96	0.31
45112FAE6	ICICI BANK LTD/DUBAI SR UNSECURED REGS 05/19 4.8					4.8	22 May 2019		

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		200,000.000	Local 107.011875	214,023.75	106.101800	212,203.60	-1,820.15	0.15
			Base 107.011875	214,023.75	106.101800	212,203.60	-1,820.15	0.14
45254NML8	IMPAC CMB TRUST IMM 2005 1 1A1				0.707	25 Apr 2035		
		209,754.350	Local 92.267092	193,534.24	91.065400	191,013.64	-2,520.60	0.13
Original Face:		1,445,000.000	Base 92.267092	193,534.24	91.065400	191,013.64	-2,520.60	0.12
45580KAC2	INDU + COML BNK CHINA NY SR UNSECURED 11/19 3.231				3.231	13 Nov 2019		
		320,000.000	Local 100.814263	322,605.64	101.762200	325,639.04	3,033.40	0.23
			Base 100.814263	322,605.64	101.762200	325,639.04	3,033.40	0.21
45824TAC9	INTELSAT JACKSON HLDG COMPANY GUAR 10/20 7.25				7.25	15 Oct 2020		
		210,000.000	Local 102.914633	216,120.73	98.875000	207,637.50	-8,483.23	0.15
			Base 102.914633	216,120.73	98.875000	207,637.50	-8,483.23	0.13
46625HLL2	JPMORGAN CHASE + CO SUBORDINATED 06/45 4.95				4.95	01 Jun 2045		
		90,000.000	Local 99.731511	89,758.36	97.206600	87,485.94	-2,272.42	0.06
			Base 99.731511	89,758.36	97.206600	87,485.94	-2,272.42	0.06
478373AE3	JOHNSON CONTROLS INC SR UNSECURED 07/64 4.95				4.95	02 Jul 2064		
		300,000.000	Local 105.771830	317,315.49	95.015000	285,045.00	-32,270.49	0.20
			Base 105.771830	317,315.49	95.015000	285,045.00	-32,270.49	0.18
492914AS5	KEY ENERGY SERVICES INC COMPANY GUAR 03/21 6.75				6.75	01 Mar 2021		
		400,000.000	Local 66.423378	265,693.51	59.000000	236,000.00	-29,693.51	0.17
			Base 66.423378	265,693.51	59.000000	236,000.00	-29,693.51	0.15
516545AC4	LANTHEUS MEDICAL IMAGING COMPANY GUAR 05/17 9.75				9.75	15 May 2017		
		260,000.000	Local 98.272954	255,509.68	102.700000	267,020.00	11,510.32	0.19
			Base 98.272954	255,509.68	102.700000	267,020.00	11,510.32	0.17
536022AC0	LINN ENERGY LLC/FIN CORP COMPANY GUAR 04/20 8.625				8.625	15 Apr 2020		
		200,000.000	Local 86.640530	173,281.06	82.021000	164,042.00	-9,239.06	0.12
			Base 86.640530	173,281.06	82.021000	164,042.00	-9,239.06	0.11
55973BAB8	MAGNUM HUNTER RESOURCES COMPANY GUAR 05/20 9.75				9.75	15 May 2020		
		360,000.000	Local 70.553633	253,993.08	89.500000	322,200.00	68,206.92	0.23
			Base 70.553633	253,993.08	89.500000	322,200.00	68,206.92	0.21
570506AS4	MARKWEST ENERGY PART/FIN COMPANY GUAR 12/24 4.875				4.875	01 Dec 2024		

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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
		260,000.000	Local 101.776238	264,618.22	97.750000	254,150.00	-10,468.22	0.18
			Base 101.776238	264,618.22	97.750000	254,150.00	-10,468.22	0.16
58933YAR6	MERCK + CO INC SR UNSECURED 02/25 2.75				2.75	10 Feb 2025		
		50,000.000	Local 99.840620	49,920.31	95.893500	47,946.75	-1,973.56	0.03
			Base 99.840620	49,920.31	95.893500	47,946.75	-1,973.56	0.03
674215AC2	OASIS PETROLEUM INC COMPANY GUAR 02/19 7.25				7.25	01 Feb 2019		
		220,000.000	Local 99.652736	219,236.02	102.500000	225,500.00	6,263.98	0.16
			Base 99.652736	219,236.02	102.500000	225,500.00	6,263.98	0.15
681904AS7	OMNICARE INC COMPANY GUAR 12/22 4.75				4.75	01 Dec 2022		
		20,000.000	Local 108.186600	21,637.32	106.000000	21,200.00	-437.32	0.01
			Base 108.186600	21,637.32	106.000000	21,200.00	-437.32	0.01
683234C63	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5				2.5	10 Sep 2021		
		2,250,000.000	Local 101.852148	2,291,673.32	101.093400	2,274,601.50	-17,071.82	1.60
			Base 101.852148	2,291,673.32	101.093400	2,274,601.50	-17,071.82	1.46
68389FCG7	OPTION ONE MORTGAGE LOAN TRUST OOMLT 2002 3 A2				0.727	25 Aug 2032		
		213,783.700	Local 91.542400	195,702.73	91.324200	195,236.25	-466.48	0.14
Original Face:		13,350,000.000	Base 91.542400	195,702.73	91.324200	195,236.25	-466.48	0.13
71568QAA5	PERUSAHAAN LISTRIK NEGAR SR UNSECURED REGS 11/21 5.5				5.5	22 Nov 2021		
		570,000.000	Local 105.362139	600,564.19	105.750000	602,775.00	2,210.81	0.42
			Base 105.362139	600,564.19	105.750000	602,775.00	2,210.81	0.39
71645WAR2	PETROBRAS GLOBAL FINANCE COMPANY GUAR 01/21 5.375				5.375	27 Jan 2021		
		600,000.000	Local 96.300393	577,802.36	96.180000	577,080.00	-722.36	0.41
			Base 96.300393	577,802.36	96.180000	577,080.00	-722.36	0.37
71647NAM1	PETROBRAS GLOBAL FINANCE COMPANY GUAR 03/24 6.25				6.25	17 Mar 2024		
		250,000.000	Local 95.595744	238,989.36	96.547000	241,367.50	2,378.14	0.17
			Base 95.595744	238,989.36	96.547000	241,367.50	2,378.14	0.16
71656MBA6	PETROLEOS MEXICANOS COMPANY GUAR REGS 01/25 4.25				4.25	15 Jan 2025		
		870,000.000	Local 97.795075	850,817.15	97.390000	847,293.00	-3,524.15	0.60
			Base 97.795075	850,817.15	97.390000	847,293.00	-3,524.15	0.55
718286BY2	REPUBLIC OF PHILIPPINES SR UNSECURED 01/24 4.2				4.2	21 Jan 2024		

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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
	2,500,000.000	Local	110.985526	2,774,638.16	109.000000	2,725,000.00	-49,638.16	1.91	
		Base	110.985526	2,774,638.16	109.000000	2,725,000.00	-49,638.16	1.75	
726505AP5	FREEPORT MCMORAN OIL+GAS COMPANY GUAR 02/23 6.875					6.875	15 Feb 2023		
	400,000.000	Local	106.397518	425,590.07	107.250000	429,000.00	3,409.93	0.30	
		Base	106.397518	425,590.07	107.250000	429,000.00	3,409.93	0.28	
75952AAJ6	NRG REMA LLC PASS THRU CE 07/26 9.681					9.681	02 Jul 2026		
	469,000.000	Local	108.650567	509,571.16	107.750000	505,347.50	-4,223.66	0.36	
		Base	108.650567	509,571.16	107.750000	505,347.50	-4,223.66	0.33	
761713AZ9	REYNOLDS AMERICAN INC COMPANY GUAR 09/43 6.15					6.15	15 Sep 2043		
	300,000.000	Local	120.162233	360,486.70	107.393300	322,179.90	-38,306.80	0.23	
		Base	120.162233	360,486.70	107.393300	322,179.90	-38,306.80	0.21	
761713BB1	REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85					5.85	15 Aug 2045		
	80,000.000	Local	101.364750	81,091.80	104.889500	83,911.60	2,819.80	0.06	
		Base	101.364750	81,091.80	104.889500	83,911.60	2,819.80	0.05	
761713BE5	REYNOLDS AMERICAN INC COMPANY GUAR 06/20 3.25					3.25	12 Jun 2020		
	40,000.000	Local	99.982175	39,992.87	101.290200	40,516.08	523.21	0.03	
		Base	99.982175	39,992.87	101.290200	40,516.08	523.21	0.03	
780099CH8	ROYAL BK SCOTLND GRP PLC SUBORDINATED 05/24 5.125					5.125	28 May 2024		
	250,000.000	Local	101.425344	253,563.36	99.878300	249,695.75	-3,867.61	0.18	
		Base	101.425344	253,563.36	99.878300	249,695.75	-3,867.61	0.16	
822582BE1	SHELL INTERNATIONAL FIN COMPANY GUAR 05/35 4.125					4.125	11 May 2035		
	30,000.000	Local	100.775533	30,232.66	97.891900	29,367.57	-865.09	0.02	
		Base	100.775533	30,232.66	97.891900	29,367.57	-865.09	0.02	
822582BF8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/45 4.375					4.375	11 May 2045		
	120,000.000	Local	99.801450	119,761.74	98.707200	118,448.64	-1,313.10	0.08	
		Base	99.801450	119,761.74	98.707200	118,448.64	-1,313.10	0.08	
836205AR5	REPUBLIC OF SOUTH AFRICA SR UNSECURED 09/25 5.875					5.875	16 Sep 2025		
	200,000.000	Local	112.236685	224,473.37	110.784400	221,568.80	-2,904.57	0.16	
		Base	112.236685	224,473.37	110.784400	221,568.80	-2,904.57	0.14	
852061AR1	SPRINT COMMUNICATIONS SR UNSECURED 08/20 7					7.0	15 Aug 2020		



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		930,000.000	Local 101.436239	943,357.02	99.250000	923,025.00	-20,332.02	0.65
			Base 101.436239	943,357.02	99.250000	923,025.00	-20,332.02	0.59
86358ELZ7	STRUCTURED ASSET INVESTMENT LO SAIL 2004 8 M1				1.087	25 Sep 2034		
		428,807.590	Local 95.587622	409,886.98	95.634000	410,085.85	198.87	0.29
Original Face:		560,000.000	Base 95.587622	409,886.98	95.634000	410,085.85	198.87	0.26
86614WAC0	SUMMIT MID HLDS LLC / FI COMPANY GUAR 08/22 5.5				5.5	15 Aug 2022		
		250,000.000	Local 95.137604	237,844.01	95.500000	238,750.00	905.99	0.17
			Base 95.137604	237,844.01	95.500000	238,750.00	905.99	0.15
87264AAJ4	T MOBILE USA INC COMPANY GUAR 01/24 6.5				6.5	15 Jan 2024		
		400,000.000	Local 103.996740	415,986.96	103.250000	413,000.00	-2,986.96	0.29
			Base 103.996740	415,986.96	103.250000	413,000.00	-2,986.96	0.27
88033GCE8	TENET HEALTHCARE CORP SR UNSECURED 04/22 8.125				8.125	01 Apr 2022		
		110,000.000	Local 110.524055	121,576.46	109.350000	120,285.00	-1,291.46	0.08
			Base 110.524055	121,576.46	109.350000	120,285.00	-1,291.46	0.08
88732JAN8	TIME WARNER CABLE INC COMPANY GUAR 07/38 7.3				7.3	01 Jul 2038		
		20,000.000	Local 116.442700	23,288.54	112.670800	22,534.16	-754.38	0.02
			Base 116.442700	23,288.54	112.670800	22,534.16	-754.38	0.01
88732JAY4	TIME WARNER CABLE INC COMPANY GUAR 11/40 5.875				5.875	15 Nov 2040		
		220,000.000	Local 96.171873	211,578.12	96.813200	212,989.04	1,410.92	0.15
			Base 96.171873	211,578.12	96.813200	212,989.04	1,410.92	0.14
88732JBD9	TIME WARNER CABLE INC COMPANY GUAR 09/42 4.5				4.5	15 Sep 2042		
		280,000.000	Local 99.031796	277,289.03	81.570200	228,396.56	-48,892.47	0.16
			Base 99.031796	277,289.03	81.570200	228,396.56	-48,892.47	0.15
900123AW0	REPUBLIC OF TURKEY SR UNSECURED 02/25 7.375				7.375	05 Feb 2025		
		250,000.000	Local 122.878684	307,196.71	120.000000	300,000.00	-7,196.71	0.21
			Base 122.878684	307,196.71	120.000000	300,000.00	-7,196.71	0.19
900123BH2	REPUBLIC OF TURKEY SR UNSECURED 03/21 5.625				5.625	30 Mar 2021		
		300,000.000	Local 109.279777	327,839.33	107.790000	323,370.00	-4,469.33	0.23
			Base 109.279777	327,839.33	107.790000	323,370.00	-4,469.33	0.21
911365BB9	UNITED RENTALS NORTH AM COMPANY GUAR 11/24 5.75				5.75	15 Nov 2024		

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		200,000.000	Local 105.287665	210,575.33	98.500000	197,000.00	-13,575.33	0.14
			Base 105.287665	210,575.33	98.500000	197,000.00	-13,575.33	0.13
911365BC7	UNITED RENTALS NORTH AM SR SECURED 07/23 4.625				4.625	15 Jul 2023		
		100,000.000	Local 100.000000	100,000.00	98.060000	98,060.00	-1,940.00	0.07
			Base 100.000000	100,000.00	98.060000	98,060.00	-1,940.00	0.06
912810RJ9	US TREASURY N/B 11/44 3				3.0	15 Nov 2044		
		50,000.000	Local 109.858480	54,929.24	97.820300	48,910.15	-6,019.09	0.03
			Base 109.858480	54,929.24	97.820300	48,910.15	-6,019.09	0.03
912828G95	US TREASURY N/B 12/19 1.625				1.625	31 Dec 2019		
		2,440,000.000	Local 99.809488	2,435,351.50	100.414100	2,450,104.04	14,752.54	1.72
			Base 99.809488	2,435,351.50	100.414100	2,450,104.04	14,752.54	1.58
912828J27	US TREASURY N/B 02/25 2				2.0	15 Feb 2025		
		3,010,000.000	Local 97.009043	2,919,972.19	97.156200	2,924,401.62	4,429.43	2.05
			Base 97.009043	2,919,972.19	97.156200	2,924,401.62	4,429.43	1.88
91359PAJ9	UNIVERSAL HOSPITAL SERVI SECURED 08/20 7.625				7.625	15 Aug 2020		
		410,000.000	Local 88.058390	361,039.40	92.500000	379,250.00	18,210.60	0.27
			Base 88.058390	361,039.40	92.500000	379,250.00	18,210.60	0.24
92343VBT0	VERIZON COMMUNICATIONS SR UNSECURED 09/43 6.55				6.55	15 Sep 2043		
		1,000,000.000	Local 129.949724	1,299,497.24	116.975400	1,169,754.00	-129,743.24	0.82
			Base 129.949724	1,299,497.24	116.975400	1,169,754.00	-129,743.24	0.75
92978AAA0	WACHOVIA CAP TRUST III LIMITD GUARA 03/49 VAR				5.56975	29 Mar 2049		
		1,000,000.000	Local 99.003469	990,034.69	98.875000	988,750.00	-1,284.69	0.69
			Base 99.003469	990,034.69	98.875000	988,750.00	-1,284.69	0.64
969457BM1	WILLIAMS COS INC SR UNSECURED 03/32 8.75				8.75	15 Mar 2032		
		500,000.000	Local 122.705246	613,526.23	121.270000	606,350.00	-7,176.23	0.43
			Base 122.705246	613,526.23	121.270000	606,350.00	-7,176.23	0.39
ACI06CWD9	REPUBLIC OF NIGERIA SR UNSECURED REGS 07/18 5.125				5.125	12 Jul 2018		
		200,000.000	Local 100.000000	200,000.00	100.375000	200,750.00	750.00	0.14
			Base 100.000000	200,000.00	100.375000	200,750.00	750.00	0.13
ACI07QP03	PUMA INTL FINANCING COMPANY GUAR REGS 02/21 6.75				6.75	01 Feb 2021		

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	210,000.000	Local		98.838095	207,560.00	101.746000	213,666.60	6,106.60	0.15
		Base		98.838095	207,560.00	101.746000	213,666.60	6,106.60	0.14
ACI083D97	STANDARD CHARTERED PLC SUBORDINATED REGS 03/44 5.7					5.7	26 Mar 2044		
	600,000.000	Local		107.295965	643,775.79	103.667200	622,003.20	-21,772.59	0.44
		Base		107.295965	643,775.79	103.667200	622,003.20	-21,772.59	0.40
ACI088SF6	OFFICE CHERIFIEN DES PHO SR UNSECURED REGS 04/24 5.625					5.625	25 Apr 2024		
	400,000.000	Local		104.527900	418,111.60	104.262000	417,048.00	-1,063.60	0.29
		Base		104.527900	418,111.60	104.262000	417,048.00	-1,063.60	0.27
ACI08N9Z0	GOODMAN HK FINANCE COMPANY GUAR REGS 06/24 4.375					4.375	19 Jun 2024		
	200,000.000	Local		102.030980	204,061.96	99.866000	199,732.00	-4,329.96	0.14
		Base		102.030980	204,061.96	99.866000	199,732.00	-4,329.96	0.13
ACI08NBL8	TURK TELEKOMUNIKASYON AS SR UNSECURED REGS 06/19 3.75					3.75	19 Jun 2019		
	210,000.000	Local		100.178390	210,374.62	99.490000	208,929.00	-1,445.62	0.15
		Base		100.178390	210,374.62	99.490000	208,929.00	-1,445.62	0.13
ACI08NY58	REPUBLIC OF KENYA NOTES REGS 06/19 5.875					5.875	24 Jun 2019		
	200,000.000	Local		102.014360	204,028.72	102.100000	204,200.00	171.28	0.14
		Base		102.014360	204,028.72	102.100000	204,200.00	171.28	0.13
N1384FAB1	BHARTI AIRTEL INTERNATIO COMPANY GUAR REGS 05/24 5.35					5.35	20 May 2024		
	200,000.000	Local		107.823690	215,647.38	105.888000	211,776.00	-3,871.38	0.15
		Base		107.823690	215,647.38	105.888000	211,776.00	-3,871.38	0.14
N54468AD0	MARFRIG HOLDING EUROPE B COMPANY GUAR REGS 06/19 6.875					6.875	24 Jun 2019		
	200,000.000	Local		92.679645	185,359.29	95.250000	190,500.00	5,140.71	0.13
		Base		92.679645	185,359.29	95.250000	190,500.00	5,140.71	0.12
P16236AG9	BBVA BANCO CONTINENTAL SUBORDINATED REGS 09/29 VAR					5.25	22 Sep 2029		
	210,000.000	Local		101.388771	212,916.42	101.375000	212,887.50	-28.92	0.15
		Base		101.388771	212,916.42	101.375000	212,887.50	-28.92	0.14
P7358RAC0	OLEODUCTO CENTRAL SA SR UNSECURED REGS 05/21 4					4.0	07 May 2021		
	450,000.000	Local		95.588358	430,147.61	99.060000	445,770.00	15,622.39	0.31
		Base		95.588358	430,147.61	99.060000	445,770.00	15,622.39	0.29
P75744AB1	REPUBLIC OF PARAGUAY NOTES REGS 08/44 6.1					6.1	11 Aug 2044		

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		390,000.000	Local 105.957936	413,235.95	101.500000	395,850.00	-17,385.95	0.28
			Base 105.957936	413,235.95	101.500000	395,850.00	-17,385.95	0.25
P9367RAG6	TRANSPORT DE GAS PERU SR UNSECURED REGS 04/28 4.25				4.25	30 Apr 2028		
		220,000.000	Local 96.115127	211,453.28	98.250000	216,150.00	4,696.72	0.15
			Base 96.115127	211,453.28	98.250000	216,150.00	4,696.72	0.14
P98047AA4	VOLCAN CIA MINERA SAA CM COMPANY GUAR REGS 02/22 5.375				5.375	02 Feb 2022		
		210,000.000	Local 98.591652	207,042.47	97.375000	204,487.50	-2,554.97	0.14
			Base 98.591652	207,042.47	97.375000	204,487.50	-2,554.97	0.13
U12763AC9	CEMEX FINANCE LLC SR SECURED REGS 10/22 9.375				9.375	12 Oct 2022		
		550,000.000	Local 110.259595	606,427.77	111.375000	612,562.50	6,134.73	0.43
			Base 110.259595	606,427.77	111.375000	612,562.50	6,134.73	0.39
U13055AQ8	CALPINE CORP SR SECURED REGS 01/24 5.875				5.875	15 Jan 2024		
		368,000.000	Local 105.899840	389,711.41	105.750000	389,160.00	-551.41	0.27
			Base 105.899840	389,711.41	105.750000	389,160.00	-551.41	0.25
U4945QAB5	KINDER MORGAN INC/DELAWA COMPANY GUAR REGS 11/23 5.625				5.625	15 Nov 2023		
		280,000.000	Local 109.109214	305,505.80	106.373900	297,846.92	-7,658.88	0.21
			Base 109.109214	305,505.80	106.373900	297,846.92	-7,658.88	0.19
U75888AC8	RELIANCE HOLDINGS USA COMPANY GUAR REGS 02/22 5.4				5.4	14 Feb 2022		
		450,000.000	Local 108.971649	490,372.42	107.832800	485,247.60	-5,124.82	0.34
			Base 108.971649	490,372.42	107.832800	485,247.60	-5,124.82	0.31
Y20721BJ7	REPUBLIC OF INDONESIA SR UNSECURED REGS 01/24 5.875				5.875	15 Jan 2024		
		400,000.000	Local 113.186525	452,746.10	110.500000	442,000.00	-10,746.10	0.31
			Base 113.186525	452,746.10	110.500000	442,000.00	-10,746.10	0.28
Y7140DAA8	PELABUHAN INDONESIA III SR UNSECURED REGS 10/24 4.875				4.875	01 Oct 2024		
		200,000.000	Local 104.979445	209,958.89	99.630000	199,260.00	-10,698.89	0.14
			Base 104.979445	209,958.89	99.630000	199,260.00	-10,698.89	0.13
<b>US DOLLAR Total</b>								
		63,894,574.740	Local	61,345,628.89		60,320,209.15	-1,025,419.74	42.38
Original Face:		55,725,000.020	Base	61,345,628.00		60,320,209.15	-1,025,418.85	38.81

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<b>YUAN RENMINBI</b>							Exchange Rate:	6.201000	
B4MWW5II2	CHINA GOVERNMENT BOND SR UNSECURED 12/15 1.8				1.8	01 Dec 2015			
		5,500,000.000	Local	99.495537	5,472,254.55	99.606000	5,478,330.00	6,075.45	99.11
			Base	15.989363	879,414.95	16.062893	883,459.12	4,044.17	0.57
<b>YUAN RENMINBI Total</b>									
		5,500,000.000	Local		5,472,254.55		5,478,330.00	6,075.45	99.11
			Base		879,414.95		883,459.12	4,044.17	0.57
<b>FIXED INCOME Total</b>									
		5,200,035,670.340	Base		74,694,020.90		72,897,739.97	-1,796,280.93	46.90
Original Face:		56,925,000.020							

# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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

### EURO CURRENCY

Exchange Rate: 0.896982

#### GERMANY

99ZL19982	EUGBC0001 EUR CALL/GBP PUT 0.7 JUL15 .7658 CALL					06 Jul 2015		
6,100.000	610,000.000	Local	0.942000	5,746.20	0.000028	0.17	-5,746.03	0.00
		Base	1.025038	6,252.73	0.000031	0.19	-6,252.54	0.00

#### 99ZL20238 EUGBC0002 EUR CALL/GBP PUT 0.7 OCT15 .7767 CALL

06 Oct 2015

6,100.000	610,000.000	Local	1.223000	7,460.30	0.102622	625.99	-6,834.31	0.04
		Base	1.330807	8,117.92	0.114408	697.88	-7,420.04	0.00

#### GERMANY Total

12,200.000	1,220,000.000	Local		13,206.50		626.16	-12,580.34	0.04
		Base		14,370.65		698.07	-13,672.58	0.00

#### EURO CURRENCY Total

12,200.000	1,220,000.000	Local		13,206.50		626.16	-12,580.34	0.04
		Base		14,370.65		698.07	-13,672.58	0.00

## OPTIONS PURCHASED - CALLS Total

12,200.000	1,220,000.000	Base		14,370.65		698.07	-13,672.58	0.00
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& 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: June 30, 2015

View Date: July 1, 2015

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
99ZM04222	ISHARES IBOXX HIGH YIELD CORP JUL15 88 PUT					17 Jul 2015			
19,000.000	19,000.000	Local	0.650000	12,350.00	0.550000	10,450.00	-1,900.00	0.01	
		Base	0.650000	12,350.00	0.550000	10,450.00	-1,900.00	0.01	
99ZM22455	CBOE SPX VOLATILITY INDEX JUL15 15 PUT					22 Jul 2015			
48,000.000	48,000.000	Local	1.430000	68,640.00	0.700000	33,600.00	-35,040.00	0.02	
		Base	1.430000	68,640.00	0.700000	33,600.00	-35,040.00	0.02	
<b>US DOLLAR Total</b>									
67,000.000	67,000.000	Local		80,990.00		44,050.00	-36,940.00	0.03	
		Base		80,990.00		44,050.00	-36,940.00	0.03	
<b>OPTIONS PURCHASED - PUTS Total</b>									
67,000.000	67,000.000	Base		80,990.00		44,050.00	-36,940.00	0.03	



As of: June 30, 2015

View Date: July 1, 2015

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

### EURO CURRENCY

Exchange Rate: 0.896982

#### GERMANY

99ZM13538	EUUSC0015 EUR CALL/USD PUT 1.1 JUL15 1.145 CALL					02 Jul 2015		
-1,480,000.000	-1,480,000.000	Local	0.005381	-7,964.13	0.000143	-211.64	7,752.49	0.01
		Base	0.005998	-8,876.42	0.000159	-235.95	8,640.47	0.00

99ZM20830	EUUSC0016 EUR CALL/USD PUT JUL15 1.14 CALL					16 Jul 2015		
-1,500,000.000	-1,500,000.000	Local	0.008660	-12,990.00	0.003637	-5,455.50	7,534.50	0.34
		Base	0.009821	-14,731.32	0.004055	-6,082.06	8,649.26	0.00

<b>GERMANY Total</b>								
-2,980,000.000	-2,980,000.000	Local		-20,954.13		-5,667.14	15,286.99	0.35
		Base		-23,607.74		-6,318.01	17,289.73	0.00

<b>EURO CURRENCY Total</b>								
-2,980,000.000	-2,980,000.000	Local		-20,954.13		-5,667.14	15,286.99	0.35
		Base		-23,607.74		-6,318.01	17,289.73	0.00

### US DOLLAR

Exchange Rate: 1.000000

99ZM04255	ISHARES IBOXX HIGH YIELD CORP JUL15 91 CALL					17 Jul 2015		
-19,000.000	-19,000.000	Local	0.400000	-7,600.00	0.040000	-760.00	6,840.00	0.00
		Base	0.400000	-7,600.00	0.040000	-760.00	6,840.00	0.00

<b>US DOLLAR Total</b>								
-19,000.000	-19,000.000	Local		-7,600.00		-760.00	6,840.00	0.00
		Base		-7,600.00		-760.00	6,840.00	0.00

## OPTIONS WRITTEN - CALLS Total

-2,999,000.000	-2,999,000.000	Base		-31,207.74		-7,078.01	24,129.73	0.00
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& Issue has redenominated but Local is not converted  
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Books Open

Prepared by State Street



# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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

### EURO CURRENCY

Exchange Rate: 0.896982

#### GERMANY

99ZL20774	EUGBP0002 EUR PUT/GBP CALL 0.7 JUL15 .7349 PUT					06 Jul 2015			
-3,050,000	-305,000.000	Local	2.311000	-7,048.55	3.732710	-11,384.77	-4,336.22	0.71	
		Base	2.514715	-7,669.88	4.161410	-12,692.31	-5,022.43	0.01	

#### 99ZM13546 EUUSP0931 EUR PUT/USD CALL 1.0 JUL15 1.088 PUT

02 Jul 2015

-1,480,000.000	-1,480,000.000	Local	0.005548	-8,211.01	0.000445	-658.60	7,552.41	0.04
		Base	0.006184	-9,151.58	0.000496	-734.24	8,417.34	0.00

#### GERMANY Total

-1,483,050.000	-1,785,000.000	Local		-15,259.56		-12,043.37	3,216.19	0.75
		Base		-16,821.46		-13,426.55	3,394.91	0.01

#### EURO CURRENCY Total

-1,483,050.000	-1,785,000.000	Local		-15,259.56		-12,043.37	3,216.19	0.75
		Base		-16,821.46		-13,426.55	3,394.91	0.01

### US DOLLAR

Exchange Rate: 1.000000

#### 99ZM22463 CBOE SPX VOLATILITY INDEX JUL15 14 PUT

22 Jul 2015

-48,000.000	-48,000.000	Local	0.750000	-36,000.00	0.350000	-16,800.00	19,200.00	0.01
		Base	0.750000	-36,000.00	0.350000	-16,800.00	19,200.00	0.01

#### 99ZM22471 CBOE SPX VOLATILITY INDEX JUL15 13.5 PUT

22 Jul 2015

-48,000.000	-48,000.000	Local	0.450000	-21,600.00	0.200000	-9,600.00	12,000.00	0.01
		Base	0.450000	-21,600.00	0.200000	-9,600.00	12,000.00	0.01

#### US DOLLAR Total

-96,000.000	-96,000.000	Local		-57,600.00		-26,400.00	31,200.00	0.02
		Base		-57,600.00		-26,400.00	31,200.00	0.02

## OPTIONS WRITTEN - PUTS Total

-1,579,050.000	-1,881,000.000	Base		-74,421.46		-39,826.55	34,594.91	0.03
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& Issue has redenominated but Local is not converted  
# Issue has not been redenominated but Local is converted



As of: June 30, 2015

View Date: July 1, 2015

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**

US DOLLAR Exchange Rate: 1.000000

99S0LAZC3	SWS006205 CDS USD R F	5.00000 2 CCPCDX			5.0	20 Dec 2019		
	32,204,000.000	Local	105.804630	34,073,322.96	107.628895	34,660,809.35	587,486.39	24.35
		Base	105.804630	34,073,322.96	107.628895	34,660,809.35	587,486.39	22.30
99S0LAZD1	SWS006205 CDS USD P V	03MEVENT 1 CCPCDX			1.0	20 Dec 2019		
	-32,204,000.000	Local	100.000000	-32,204,000.00	100.000000	-32,204,000.00	0.00	22.63
		Base	100.000000	-32,204,000.00	100.000000	-32,204,000.00	0.00	20.72
99S0NHPU7	OWP277197 CDS USD R F	5.00000 3A968IAA3			5.0	20 Jun 2017		
	640,000.000	Local	100.164809	641,054.78	101.083510	646,934.46	5,879.68	0.45
		Base	100.164809	641,054.78	101.083510	646,934.46	5,879.68	0.42
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	0.45
		Base	100.000000	-640,000.00	100.000000	-640,000.00	0.00	0.41
99S0NHQC6	OWP277213 CDS USD R V	03MEVENT 1 CORPORATE			1.0	20 Jun 2017		
	1,280,000.000	Local	92.025728	1,177,929.32	100.000000	1,280,000.00	102,070.68	0.90
		Base	92.025728	1,177,929.32	100.000000	1,280,000.00	102,070.68	0.82
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	108.013634	-1,382,574.52	-102,574.52	0.97
		Base	100.000000	-1,280,000.00	108.013634	-1,382,574.52	-102,574.52	0.89
<b>US DOLLAR Total</b>		Local		1,768,307.06		2,361,169.29	592,862.23	49.76
		Base		1,768,307.06		2,361,169.29	592,862.23	45.56
<b>SWAPS FIXED INCOME Total</b>		0.000	Base	1,768,307.06		2,361,169.29	592,862.23	45.56

# Holdings

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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
<b>FUND Total</b>								
-4,498,850.000	5,386,445,826.450	Base		88,079,678.09		86,868,880.50	-1,210,797.59	99.99
Original Face:	56,925,000.020							

# Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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

ADI0BHMD1	US 10YR NOTE(CBT) SEP15 XCBT 20150921						21 Sep 2015			
13.000	1,300,000.000	Local	1,640,234.38	1,637,854.75	126.171875	2,379.63		2,785.88	-406.25	
		Base	1,640,234.38		126.171875	2,379.63		2,785.88	-406.25	0.00

ADI0BJHW1	US LONG BOND(CBT) SEP15 XCBT 20150921						21 Sep 2015			
2.000	200,000.000	Local	301,687.50	301,537.75	150.843750	149.75		274.75	-125.00	
		Base	301,687.50		150.843750	149.75		274.75	-125.00	0.00

ADI0BKR15	CBOE VIX FUTURE JUL15 XCBF 20150722						22 Jul 2015			
48.000	48,000.000	Local	831,600.00	720,156.00	17.325000	111,444.00		113,844.00	-2,400.00	
		Base	831,600.00		17.325000	111,444.00		113,844.00	-2,400.00	0.00

<b>US DOLLAR Total</b>										
63.000	1,548,000.000	Local	2,773,521.88	2,659,548.50		113,973.38		116,904.63	-2,931.25	
		Base				113,973.38		116,904.63	-2,931.25	0.00

<b>FUTURES LONG Total</b>										
63.000	1,548,000.000	Base				113,973.38		116,904.63	-2,931.25	0.00

# Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

Base Currency: USD - US DOLLAR

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

## FUTURES SHORT

### EURO CURRENCY

Exchange Rate: 0.896982

#### GERMANY

ADI0C5SW8	EURO-BOBL FUTURE SEP15 XEUR 20150908						08 Sep 2015			
-16.000	-1,600,000.000	Local	-2,073,280.00	-2,077,253.60	129.580000	3,973.60		6,053.60	-2,080.00	
		Base	-2,311,395.32		144.462208	4,429.97		6,806.36	-2,376.39	0.00

ADI0C5SX6	EURO-BUND FUTURE SEP15 XEUR 20150908						08 Sep 2015			
-15.000	-1,500,000.000	Local	-2,280,000.00	-2,269,285.25	152.000000	-10,714.75		-7,264.75	-3,450.00	
		Base	-2,541,857.03		169.457135	-11,945.33		-8,168.12	-3,777.21	0.00

<b>GERMANY Total</b>										
-31.000	-3,100,000.000	Local	-4,353,280.00	-4,346,538.85		-6,741.15		-1,211.15	-5,530.00	
		Base				-7,515.36		-1,361.76	-6,153.60	0.00

<b>EURO CURRENCY Total</b>										
-31.000	-3,100,000.000	Local	-4,353,280.00	-4,346,538.85		-6,741.15		-1,211.15	-5,530.00	
		Base				-7,515.36		-1,361.76	-6,153.60	0.00

### US DOLLAR

Exchange Rate: 1.000000

99Z043186	90DAY EUR FUTR MAR16 XCME 20160314						14 Mar 2016			
-81.000	-20,250,000.000	Local	-20,104,200.00	-20,090,874.25	99.280000	-13,325.75		-14,338.25	1,012.50	
		Base	-20,104,200.00		99.280000	-13,325.75		-14,338.25	1,012.50	0.00

ADI0BJ3D8	US 5YR NOTE (CBT) SEP15 XCBT 20150930						30 Sep 2015			
-15.000	-1,500,000.000	Local	-1,788,867.20	-1,784,888.76	119.257813	-3,978.44		-4,564.37	585.93	
		Base	-1,788,867.20		119.257813	-3,978.44		-4,564.37	585.93	0.00

ADI0CFVN2	US ULTRA BOND(CBT SEP15 XCBT 20150921						21 Sep 2015			
-22.000	-2,200,000.000	Local	-3,389,375.00	-3,382,772.25	154.062500	-6,602.75		-7,977.75	1,375.00	
		Base	-3,389,375.00		154.062500	-6,602.75		-7,977.75	1,375.00	0.00

<b>US DOLLAR Total</b>										
-118.000	-23,950,000.000	Local	-25,282,442.20	-25,258,535.26		-23,906.94		-26,880.37	2,973.43	
		Base				-23,906.94		-26,880.37	2,973.43	0.00

# Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

As of: June 30, 2015

View Date: July 1, 2015

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										
<b>FUTURES SHORT Total</b>										
-149.000		-27,050,000.000	Base			-31,422.30		-28,242.13	-3,180.17	0.01

# Holdings - Futures Contracts

WA GLOBAL STRATEGIC INCOME CIF  
WESTERN ASSET MANAGEMENT COMPANY

FUND: HBCY



STATE STREET

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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										
<b>FUTURES Total</b>										
-86.000		-25,502,000.000	Base			82,551.08		88,662.50	-6,111.42	0.01